QUARTERLY STATEMENT

OF THE

Athene Annuity and Life Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
MARCH 31, 2023

[ ] LIFE, ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2023

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LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity and Life Company

NAIC Group Code 4734 (Current) 4734 (Prior) NAIC Company Code 61689 Employer's ID Number 42-0175020

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 02/18/1896 Commenced Business 02/20/1896

Statutory Home Office 7700 Mills Civic Parkway (Street and Number), West Des Moines, IA, US 50266-3862 (City or Town, State, Country and Zip Code)

Main Administrative Office 7700 Mills Civic Parkway (Street and Number)

West Des Moines, IA, US 50266-3862 (City or Town, State, Country and Zip Code), 888-266-8489 (Area Code) (Telephone Number)

Mail Address 7700 Mills Civic Parkway (Street and Number or P.O. Box), West Des Moines, IA, US 50266-3862 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 7700 Mills Civic Parkway (Street and Number)

West Des Moines, IA, US 50266-3862 (City or Town, State, Country and Zip Code), 888-266-8489 (Area Code) (Telephone Number)

Internet Website Address www.athene.com

Statutory Statement Contact Rachel Elizabeth Brunia (Name), 515-342-3913 (Area Code) (Telephone Number)

rbrunia@athene.com (E-mail Address), 877-733-8589 (FAX Number)

OFFICERS

Chief Executive Officer	Grant Kvalheim	Treasurer	Tyler Dean Goode
President	Michael Stephen Downing	Secretary	Blaine Thomas Doerrfeld

OTHER

Kristi Kaye Burma, Executive Vice President	Randall William Epright, Executive Vice President	Christopher James Grady, Executive Vice President
Shailendra P Panchal, Senior Vice President	Christopher Robert Welp, Executive Vice President	

DIRECTORS OR TRUSTEES

Mitra Hormozi	Martin Philip Klein	Grant Kvalheim
Lawrence John Ruisi	Francis Patrick Sabatini	Hope Schefler Taitz
Christopher Robert Welp		

State of Iowa
County of Dallas SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Michael Stephen Downing
President

Tyler Dean Goode
Treasurer

Blaine Thomas Doerrfeld
Secretary

Subscribed and sworn to before me this
11 day of May 2023

Stephanie Kidder

03/15/2026

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

NOTARIAL SEAL IOWA
STEPHANIE KIDDER
Commission Number 767168
My Commission Expires
March 15, 2026

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	61,298,743,367		61,298,743,367	56,759,865,421
2.	Stocks:				
	2.1 Preferred stocks	364,837,073		364,837,073	375,053,478
	2.2 Common stocks	658,208,397		658,208,397	616,449,012
3.	Mortgage loans on real estate:				
	3.1 First liens	22,319,645,341		22,319,645,341	20,143,906,517
	3.2 Other than first liens	1,280,242,047		1,280,242,047	1,274,604,844
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)	156,473,042		156,473,042	156,473,042
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 1,850,800,065), cash equivalents ($ 8,041,146,863) and short-term investments ($ 370,419,513)	10,262,366,441		10,262,366,441	5,709,330,349
6.	Contract loans (including $ ..... premium notes)	151,594,548	910,709	150,683,839	152,680,860
7.	Derivatives	2,214,747,369		2,214,747,369	2,116,281,531
8.	Other invested assets	7,732,883,397	9,981,434	7,722,901,963	7,598,765,276
9.	Receivables for securities	61,955,888		61,955,888	73,768,248
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	662,032,973		662,032,973	726,764,185
12.	Subtotals, cash and invested assets (Lines 1 to 11)	107,163,729,883	10,892,143	107,152,837,740	95,703,942,763
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	696,891,156	4,015,561	692,875,595	599,251,806
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	6,444,947		6,444,947	6,175,613
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	241,722,171		241,722,171	234,650,830
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	8,395,284,696	617,381	8,394,667,315	7,625,284,237
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	481,089,162	345,470,192	135,618,970	110,681,608
19.	Guaranty funds receivable or on deposit	495,879		495,879	495,879
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	6,144,429		6,144,429	127,521,179
24.	Health care ($ .....) and other amounts receivable	15,750,499	7,758,300	7,992,199	344,899,935
25.	Aggregate write-ins for other than invested assets	14,082,824	13,202,382	880,442	
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	117,021,635,644	381,955,959	116,639,679,685	104,752,903,849
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	40,841,653,287		40,841,653,287	40,846,726,231
28.	Total (Lines 26 and 27)	157,863,288,932	381,955,959	157,481,332,972	145,599,630,080
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral Asset	662,032,973		662,032,973	726,764,185
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	662,032,973		662,032,973	726,764,185
2501.	Miscellaneous Assets	14,082,824	13,202,382	880,442	
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,082,824	13,202,382	880,442	

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 70,443,350,719 less $ included in Line 6.3 (including $ 56,921,065,818 Modco Reserve)	70,443,350,719	63,376,057,437
2.	Aggregate reserve for accident and health contracts (including $ 915,386 Modco Reserve)	2,193,890	2,312,127
3.	Liability for deposit-type contracts (including $ 18,473,832,420 Modco Reserve)	18,552,367,292	18,498,699,074
4.	Contract claims:		
	4.1 Life	380,906,197	337,672,303
	4.2 Accident and health	15,560	18,356
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 9,308,269,430 ceded	9,308,269,430	8,315,490,609
	9.4 Interest Maintenance Reserve	177,091,048	184,929,029
10.	Commissions to agents due or accrued-life and annuity contracts $ 22,522,870 , accident and health $ and deposit-type contract funds $	22,522,870	16,497,125
11.	Commissions and expense allowances payable on reinsurance assumed	1,955,753	3,051,680
12.	General expenses due or accrued	21,583,082	18,484,142
13.	Transfers to Separate Accounts due or accrued (net) (including $ (483) accrued for expense allowances recognized in reserves, net of reinsured allowances)	4,321,420,107	3,391,683,045
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	506,800	1,974,602
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	52,530,461	21,606,612
15.2	Net deferred tax liability		
16.	Unearned investment income	8,843,323	8,701,702
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,845,795	2,650,626
18.	Amounts held for agents' account, including $ 2,942,027 agents' credit balances	2,942,027	3,111,150
19.	Remittances and items not allocated	224,685,718	326,710,586
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	45,338	
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	2,045,620,365	1,746,597,076
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,237,724,186	1,247,874,689
	24.04 Payable to parent, subsidiaries and affiliates	22,510,653	47,234,642
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	717,722,477	769,982,293
	24.09 Payable for securities	82,113,533	31,587,313
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	7,974,058,920	5,212,042,483
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	115,602,825,544	103,564,968,701
27.	From Separate Accounts Statement	39,948,704,919	39,967,399,995
28.	Total liabilities (Lines 26 and 27)	155,551,530,463	143,532,368,695
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	3,297,321,212	3,090,453,196
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(1,377,518,703)	(1,033,191,811)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 892,948,368 in Separate Accounts Statement)	1,919,802,509	2,057,261,385
38.	Totals of Lines 29, 30 and 37	1,929,802,509	2,067,261,385
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	157,481,332,972	145,599,630,080
	DETAILS OF WRITE-INS		
2501.	Repurchase Agreement Liability	5,429,685,643	3,216,199,100
2502.	Derivative and Other Collateral Liability	1,952,101,418	1,528,330,498
2503.	Miscellaneous Liability	337,938,076	233,771,618
2598.	Summary of remaining write-ins for Line 25 from overflow page	254,333,783	233,741,267
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,974,058,920	5,212,042,483
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,733,206,992	911,244,916	5,705,889,974
2.	Considerations for supplementary contracts with life contingencies	1,248,079	7,586,211	9,329,316
3.	Net investment income	767,542,690	840,463,255	2,769,976,528
4.	Amortization of Interest Maintenance Reserve (IMR)	3,788,944	4,614,776	22,539,703
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	63,280,879	(70,613,008)	(48,169,660)
6.	Commissions and expense allowances on reinsurance ceded	410,270,727	235,928,969	1,228,334,491
7.	Reserve adjustments on reinsurance ceded	5,256,650,827	863,143,512	10,775,089,991
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	5,668,761	4,322,932	19,763,044
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	1,200,758	(12,979,360)	(31,283,659)
9.	Totals (Lines 1 to 8.3)	8,242,858,658	2,783,712,202	20,451,469,728
10.	Death benefits	416,822	1,062,318	3,255,304
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	217,088,987	180,108,598	706,918,237
13.	Disability benefits and benefits under accident and health contracts	97,120	87,950	376,058
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	243,343,882	183,475,695	807,316,560
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	159,430,936	14,691,824	347,596,992
18.	Payments on supplementary contracts with life contingencies	2,247,390	2,020,998	7,899,988
19.	Increase in aggregate reserves for life and accident and health contracts	7,067,175,045	1,880,421,012	15,933,994,815
20.	Totals (Lines 10 to 19)	7,689,800,182	2,261,868,396	17,807,357,954
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	356,810,246	191,715,285	1,028,979,527
22.	Commissions and expense allowances on reinsurance assumed	5,924,591	77,733	11,861,839
23.	General insurance expenses and fraternal expenses	128,875,968	116,760,321	465,964,129
24.	Insurance taxes, licenses and fees, excluding federal income taxes	14,005,040	7,502,942	22,492,033
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(52,504,480)	233,532,191	1,736,440,418
27.	Aggregate write-ins for deductions	28,998,927	3,289,680	(21,226,977)
28.	Totals (Lines 20 to 27)	8,171,910,474	2,814,746,548	21,051,868,923
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	70,948,184	(31,034,345)	(600,399,194)
30.	Dividends to policyholders and refunds to members		39	363
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	70,948,184	(31,034,384)	(600,399,557)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	66,571,562	(67,701,110)	123,846,286
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	4,376,622	36,666,726	(724,245,843)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 7,623,716 (excluding taxes of $ (3,822,356) transferred to the IMR)	(45,888,684)	19,085,279	486,128,264
35.	Net income (Line 33 plus Line 34)	(41,512,061)	55,752,005	(238,117,579)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	2,067,261,385	1,278,851,700	1,278,851,700
37.	Net income (Line 35)	(41,512,061)	55,752,005	(238,117,579)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 55,367,387	149,431,112	121,877,340	(118,739,151)
39.	Change in net unrealized foreign exchange capital gain (loss)	55,400,656	(82,656,715)	(39,118,672)
40.	Change in net deferred income tax	183,777,834	(56,403,772)	88,470,947
41.	Change in nonadmitted assets	(106,161,400)	60,949,676	(133,963,768)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(299,023,288)	(110,065,445)	(432,642,837)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			21,594,444
47.	Other changes in surplus in Separate Accounts Statement	(49,658,748)	(6,419,877)	70,865,505
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	206,868,016	5,206,634	1,399,148,022
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(186,098,107)	(11,040,324)	170,737,886
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(50,482,891)	92,380	174,889
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(137,458,876)	(22,708,097)	788,409,685
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,929,802,509	1,256,143,602	2,067,261,385
	DETAILS OF WRITE-INS			
08.301.	COLI Income (Expense)	1,300,805	(12,876,717)	(33,395,055)
08.302.	Miscellaneous Income (Expense)	(100,047)	(102,643)	2,111,396
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,200,758	(12,979,360)	(31,283,659)
2701.	Funds Withheld Adjustment - Ceded	16,336,811	14,503,092	63,483,441
2702.	Transfer to IMR - Ceded	6,953,149	(9,966,831)	(93,274,665)
2703.	Transfer to IMR - MVA Benefits	3,377,155	(787,798)	7,207,745
2798.	Summary of remaining write-ins for Line 27 from overflow page	2,331,812	(458,783)	1,356,501
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	28,998,927	3,289,680	(21,226,977)
5301.	Correction of Prior Period Error	(50,391,929)		
5302.	Athene Re IV Tax Sharing Agreement	(90,962)	92,380	174,889
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(50,482,891)	92,380	174,889

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,734,322,395	918,737,012	5,715,644,707
2.	Net investment income	649,699,646	751,438,146	2,569,701,192
3.	Miscellaneous income	413,689,882	239,321,490	1,242,944,211
4.	Total (Lines 1 to 3)	2,797,711,923	1,909,496,648	9,528,290,110
5.	Benefit and loss related payments	(4,488,993,754)	(297,173,608)	(8,654,843,551)
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(982,241,542)	(126,665,979)	760,341,386
7.	Commissions, expenses paid and aggregate write-ins for deductions	492,655,183	319,810,222	1,508,232,648
8.	Dividends paid to policyholders		39	363
9.	Federal and foreign income taxes paid (recovered) net of $ 19,354,522 tax on capital gains (losses)	90,162,113	61,550,940	255,313,264
10.	Total (Lines 5 through 9)	(4,888,418,000)	(42,478,387)	(6,130,955,890)
11.	Net cash from operations (Line 4 minus Line 10)	7,686,129,923	1,951,975,035	15,659,246,001
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,711,991,401	4,710,148,624	9,634,631,546
	12.2 Stocks	38,257,991	5,998,636	167,033,803
	12.3 Mortgage loans	428,937,926	541,574,723	2,183,867,900
	12.4 Real estate			
	12.5 Other invested assets	157,342,122	469,182,103	1,438,666,199
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(13,614,266)	(12,542,367)	(24,013,567)
	12.7 Miscellaneous proceeds	128,078,092	388,966,150	100,703,374
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,450,993,266	6,103,327,869	13,500,889,255
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	5,719,814,626	7,497,769,992	19,855,809,057
	13.2 Stocks	83,796,886	46,035,258	260,315,113
	13.3 Mortgage loans	2,560,551,793	3,884,411,003	9,446,854,398
	13.4 Real estate			
	13.5 Other invested assets	172,810,372	1,863,350,041	3,303,780,679
	13.6 Miscellaneous applications	105,029,477	231,836,580	1,122,447,684
	13.7 Total investments acquired (Lines 13.1 to 13.6)	8,642,003,154	13,523,402,874	33,989,206,931
14.	Net increase (or decrease) in contract loans and premium notes	(1,997,021)	(4,980,785)	23,377,329
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(6,189,012,868)	(7,415,094,220)	(20,511,695,005)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	7,821,542		668,433,498
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	53,668,218	4,456,173,825	5,753,984,328
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	2,994,429,276	(135,379,177)	(850,910,186)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	3,055,919,036	4,320,794,647	5,571,507,639
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	4,553,036,091	(1,142,324,538)	719,058,635
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	5,709,330,349	4,990,271,715	4,990,271,715
	19.2 End of period (Line 18 plus Line 19.1)	10,262,366,441	3,847,947,177	5,709,330,349

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001.	Capital contribution - non-cash (financing)	281,042,483	(294,449)	781,743,268
20.0002.	Capital contribution - non-cash (investing)	(278,538,469)	294,449	(781,743,268)
20.0003.	Capital contribution - non-cash (operating)	(2,504,014)		
20.0004.	Capital contribution of stock compensation expense (financing)	6,868,016	4,912,185	23,853,573
20.0005.	Capital contribution of stock compensation expense (investing)	(136,067)	(168,975)	(609,521)
20.0006.	Capital contribution of stock compensation expense (operating)	(6,731,949)	(4,743,210)	(23,244,052)
20.0007.	Security exchanges and asset in kind trades - bond proceeds (investing)	547,108,037	1,475,823,544	4,173,128,312
20.0008.	Security exchanges and asset in kind trades - bonds acquired (investing)	(547,108,037)	(1,475,823,544)	(3,150,931,395)
20.0009.	Reinsurance activity settled in bonds (operating)	(167,089,711)	(133,167,286)	86,129,425
20.0010.	Reinsurance activity settled in bonds (investing)	167,089,711	133,167,286	(86,129,425)

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0011.	Interest capitalization (operating)	12,170,671		9,316,118
20.0012.	Interest capitalization (investing)	(12,170,671)		(9,316,118)
20.0013.	Security exchanges and asset in kind trades - other invested asset acquired (investing)	(7,922,954)	(206,740,650)	(5,673,883,419)
20.0014.	Security exchanges and asset in kind trades - other invested asset proceeds (investing)	7,922,954	206,740,650	5,016,243,229
20.0015.	Asset transfer mortgages to other invested assets - proceeds (investing)	412,911	295,029	959,059
20.0016.	Asset transfer mortgages to other invested assets - acquired (investing)	(412,911)	(295,029)	(959,059)
20.0017.	Security exchanges and asset in kind trades - mortgages acquired (investing)			(461,729,981)
20.0018.	Asset transfer bonds to stocks - proceeds (investing)			183,160,090
20.0019.	Asset transfer bonds to stocks - acquired (investing)			(183,160,090)
20.0020.	Asset transfer mortgages to real estate - proceeds (investing)			147,084,500
20.0021.	Asset transfer mortgages to real estate - acquired (investing)			(147,084,500)
20.0022.	Security exchanges and asset in kind trades - stock proceeds (investing)			103,978,809
20.0023.	Asset transfer stocks to bonds - proceeds (investing)			33,810,419
20.0024.	Asset transfer stocks to bonds - acquired (investing)			(33,810,419)
20.0025.	Security exchanges and asset in kind trades - stocks acquired (investing)			(6,805,556)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	22,708,407	25,132,936	92,289,710
3.	Ordinary individual annuities	8,545,417,796	2,892,538,670	20,370,181,359
4.	Credit life (group and individual)			
5.	Group life insurance	350,976	506,544	1,390,843
6.	Group annuities	55,705,792	1,995,302,021	10,835,207,995
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other	186,354	209,689	833,146
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	8,624,369,325	4,913,689,862	31,299,903,052
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	8,624,369,325	4,913,689,862	31,299,903,052
14.	Deposit-type contracts	201,714	4,452,884,814	6,327,386,139
15.	Total (Lines 13 and 14)	8,624,571,039	9,366,574,676	37,627,289,191
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of **Athene Annuity and Life Company** (the Company) have been prepared in conformity with the accounting practices prescribed or permitted by the National Association of Insurance Commissioners (NAIC) and the State of Iowa.

The Insurance Division, Department of Commerce, of the State of Iowa (the Division) recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Iowa Insurance Law. The NAIC's *Accounting Practices & Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Iowa. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices.

Among the products issued by the Company are indexed universal life insurance and indexed annuities. These products allow a portion of the premium to earn interest based on certain indices, such as the Standard & Poor's 500 Composite Stock Price Index. Call options, futures, variance swaps and total return swaps are purchased to hedge the growth in interest credited to the customer as a direct result of increases in the related indices. In 2006, the Commissioner of the Division issued Bulletin 06-01*, Accounting for Derivative Instruments Used to Hedge the Growth in Interest Credited for Index Products*, which prescribes that an insurer may elect to recognize changes in the fair value of derivative instruments purchased to hedge indexed products in the statement of operations. The Company has elected to apply Bulletin 06-01 to its futures, variance swaps and total return swaps. Application of Bulletin 06-01 does not impact the Company's statutory surplus amounts.

In 2009, the Commissioner of the Division promulgated Iowa Administrative Code (IAC) Section 191-97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. IAC Section 191-97 does not apply to products that do not guarantee a minimum interest accumulation, such as our variable and index-linked deferred annuities. The Company has elected to apply IAC Section 191-97 to its eligible over the counter (OTC) call options and reserve liabilities.

The NAIC requires annuities issued by life insurance companies on or after January 1, 2015, to use the 2012 Individual Annuity Reserving (IAR) Mortality Table. In 2015, the Division promulgated IAC Section 43.3(5), which set an elective alternative effective date of January 1, 2016 for adoption of the 2012 IAR Mortality Table. The Company chose to use the Annuity 2000 Mortality Table for all annuities issued in 2015.

A reconciliation of the Company's net income and statutory surplus between practices prescribed or permitted by the State of Iowa and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	03/31/2023	12/31/2022
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (41,512,061)	$ (238,117,579)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments Bulletin 06-01	86	4	38	4,054,726	(6,012,688)
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(280,081,439)	(302,662,484)
2012 IAR Mortality Table for Annuities Issued in 2015 IAC 43.3(5)	51	3	1	57,017	502,498
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 234,457,635	$ 70,055,095
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,929,802,509	$ 2,067,261,385
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	20,341,266	62,258,423
2012 IAR Mortality Table for Annuities Issued 2005 IAC 43.3(5)	51	3	1	6,735,627	6,678,611
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,902,725,616	$ 1,998,324,351

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities as of the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results may differ from the estimates used in preparing the financial statements.

C. Accounting Policy

(1) Short-term investments - No Significant Changes

(2) Bonds, other than loan-backed and structured securities, are stated at amortized cost or fair value based on their rating by the NAIC. Bonds held at amortized cost are amortized using the scientific interest method on a yield-to-worst basis.

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

(6) Loan-backed and structured securities are stated at amortized cost or fair market value based on their rating by the NAIC. Changes to estimated cash flows on the securities are accounted for retrospectively for securities that are highly rated at the time of purchase and in which the security cannot be contractually prepaid or settled in such a way that the Company would not recover substantially all of the recorded investment. The prospective method is used for those securities where an other than temporary impairment has been taken, the security is not highly rated at the time of purchase, securities where receipt of all contractual principal cash flows is not expected, or those securities that can be contractually prepaid or settled in such a way that the Company would not recover substantially all of the recorded investment. Loan-backed and structured securities stated at amortized cost are amortized or accreted using the scientific interest method.

(7) Investments in subsidiaries, controlled and affiliated entities - No Significant Changes

(8) Investments in joint ventures, partnerships and limited liability entities - No Significant Changes

(9) Call option derivative assets that hedge the growth in interest credited to the hedged policy as a direct result of changes in the related indices are recorded at amortized cost. Replication synthetic asset transactions are reported at amortized cost. Derivative instruments used in hedging transactions that meet the criteria of a highly effective hedge, and are designated in a hedge accounting relationship, are valued and reported in a manner that is consistent with the hedged items. For foreign currency forward contracts classified as highly effective, an excluded component representing forward points on the currency contract is amortized into income over the life of the contract. All other derivative assets and liabilities are stated at fair value.

(10) Investment income as a factor in the premium deficiency calculation - No Significant Changes

(11) Liabilities for losses and loss/claim adjustment expenses - No Significant Changes

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

Management's assessment of the relevant conditions through May 12, 2023 does not give rise to substantial doubt of the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

During the current year's financial statement preparation, the Company discovered an error in the tax reserves which resulted in a $50.4 million understatement of current tax liability and a $7.9 million understatement of admitted deferred tax asset in the prior period financial statements. In accordance with SSAP No. 3, *Accounting Changes and Correction of Errors*, the current tax expense correction was recorded directly to surplus. The net impact of the corrections decreased surplus by $42.5 million, representing 2.2% of ending capital and surplus as of March 31, 2023 and 2.1% as of December 31, 2022.

Effective January 1, 2023, the Company adopted revisions to SSAP No. 86, *Derivatives*, to adopt the generally accepted accounting principles in the United States of America (U.S. GAAP) guidance for determining hedge effectiveness from Accounting Standards Update (ASU) 2017-12. The revisions update the measurement method required for different types of excluded components in hedging instruments such as foreign currency forward points and cross-currency spread basis and expands the investment schedule reporting and disclosures for derivatives in the annual statement blanks. The impact of this adoption on the Company's financial statements was immaterial.

3. Business Combinations and Goodwill - No Significant Changes

4. Discontinued Operations - None

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans - No Significant Changes

B. Debt Restructuring - No Significant Changes

C. Reverse Mortgages - None

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed bonds and structured securities were obtained from broker dealer survey values or internal estimates.

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI)

No other-than-temporary impairment was recognized on loan-backed securities due to the intent to sell or inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.

Notes to the Financial Statements

5. Investments (Continued)

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
00192JAD8	$ 748,577	$ 682,176	$ 66,401	$ 682,176	$ 667,028	03/31/2023
00212JBN1	23,383,554	23,377,988	5,566	23,377,988	21,370,735	03/31/2023
02151HAC9	1,848,369	1,845,690	2,679	1,845,690	1,836,541	03/31/2023
05543DBQ6	4,913,729	4,909,254	4,475	4,909,254	4,739,079	03/31/2023
05952FAG8	2,049,399	2,024,854	24,545	2,024,854	1,905,753	03/31/2023
05956DAD6	1,333,909	1,308,758	25,152	1,308,758	1,308,758	03/31/2023
073881AD6	3,973,700	3,943,527	30,172	3,943,527	3,347,761	03/31/2023
07388DAC2	3,783,576	3,766,446	17,130	3,766,446	3,727,767	03/31/2023
1248MBAF2	8,567,419	8,513,552	53,866	8,513,552	7,412,162	03/31/2023
12642LBS0	1,185,722	1,183,244	2,477	1,183,244	1,114,313	03/31/2023
12645VAC1	3,182,625	3,113,258	69,367	3,113,258	2,889,925	03/31/2023
12646AAY8	6,223,696	6,194,845	28,852	6,194,845	6,182,611	03/31/2023
12646NAL8	661,827	647,704	14,122	647,704	609,925	03/31/2023
12667GMA8	1,512,684	1,491,812	20,872	1,491,812	1,358,530	03/31/2023
12668BCL5	2,477,757	2,469,879	7,878	2,469,879	2,462,205	03/31/2023
16165TAZ6	1,049,021	1,035,394	13,627	1,035,394	944,372	03/31/2023
17309KAK3	3,385,355	3,332,989	52,366	3,332,989	3,332,989	03/31/2023
45660LTS8	508,494	505,520	2,974	505,520	419,095	03/31/2023
45661EGC2	771,830	745,921	25,909	745,921	679,540	03/31/2023
456681AE5	4,319,437	4,297,931	21,506	4,297,931	4,134,277	03/31/2023
466278BR8	1,872,393	1,813,007	59,386	1,813,007	1,802,179	03/31/2023
46628BCC2	921,194	887,838	33,356	887,838	824,195	03/31/2023
46632BAE4	824,451	805,954	18,497	805,954	696,234	03/31/2023
61748HQW4	4,088,257	4,033,519	54,737	4,033,519	3,861,573	03/31/2023
61748HUF6	8,783,608	8,616,524	167,084	8,616,524	8,192,206	03/31/2023
61755GBF9	1,299,197	1,296,284	2,914	1,296,284	1,036,678	03/31/2023
61756VBE8	2,538,072	2,514,505	23,566	2,514,505	2,094,071	03/31/2023
69121PCH4	3,514,184	3,502,758	11,426	3,502,758	3,443,200	03/31/2023
74927XAE2	481,772	455,648	26,123	455,648	455,648	03/31/2023
749691C41	2,428,745	2,314,206	114,539	2,314,206	2,297,556	03/31/2023
749691F71	2,547,030	2,504,344	42,686	2,504,344	2,504,344	03/31/2023
Total			$ 1,044,252			

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

The following table shows the gross unrealized losses and fair values of loan-backed securities, which have not been impaired to fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position as of March 31, 2023:

a. The aggregate amount of unrealized losses:
   1. Less than 12 months $ 417,084,981
   2. 12 months or longer 1,395,432,469

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 10,785,789,662
   2. 12 months or longer 11,354,229,516

(5) A full analysis of all relevant qualitative considerations was completed in reaching the conclusion that the impairments were not other-than-temporary, including the intent and ability to hold the investment for a period of time sufficient to allow for a recovery in value. Specific events that may influence the operations of the issuer and impaired earnings potential are reviewed in addition to length of time and extent to which the fair value has been less than cost.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - None

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

(1) Information regarding the company policy or strategies for engaging in repo programs, policy for requiring collateral

The Company participates in repurchase agreements with unaffiliated financial institutions. Under these agreements, the Company lends bonds and receives cash as collateral. The Company monitors the estimated fair value of the collateral and the securities loaned throughout the duration of the contract and contributes additional collateral as necessary. Securities loaned under these agreements may be sold or re-pledged by the transferee.

Notes to the Financial Statements

5. Investments (Continued)

(2) Type of repo trades used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (Yes/No)	YES			
b. Tri-Party (Yes/No)	NO			

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month	1,467,266,729			
5. Over 1 month to 3 months	1,416,186,735			
6. Over 3 months to 1 year	500,000,317			
7. Over 1 year	2,046,231,862			
b. Ending Balance				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month	1,467,266,729			
5. Over 1 month to 3 months	1,416,186,735			
6. Over 3 months to 1 year	500,000,317			
7. Over 1 year	2,046,231,862			

(4) Fair value of securities sold and/or acquired that resulted in default

The Company did not have any securities sold or outstanding for which the repurchase agreement defaulted as of March 31, 2023.

(5) Securities "sold" under repo - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	$
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
3. Fair Value	$ 5,418,341,691	$	$	$
b. Ending Balance				
1. BACV	XXX	XXX	XXX	$
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
3. Fair Value	$ 5,418,341,691	$	$	$

(6) Securities sold under repo - secured borrowing by NAIC designation

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Nonadmitted
a. Bonds - BACV	$	$ 3,941,562,836	$ 2,219,948,754	$	$	$	$	$
b. Bonds - FV		3,433,873,860	1,984,467,831					
c. LB & SS - BACV								
d. LB & SS - FV								
e. Preferred stock - BACV								
f. Preferred stock - FV								
g. Common stock								
h. Mortgage loans - BACV								
i. Mortgage loans - FV								
j. Real estate - BACV								
k. Real estate - FV								
l. Derivatives - BACV								
m. Derivatives - FV								
n. Other invested assets - BACV								
o. Other invested assets - FV								
p. Total assets - BACV	$	$ 3,941,562,836	$ 2,219,948,754	$	$	$	$	$
q. Total assets - FV	$	$ 3,433,873,860	$ 1,984,467,831	$	$	$	$	$

Notes to the Financial Statements

5. Investments (Continued)

(7) Collateral received - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 5,429,685,643	$	$	$
	2. Securities (FV)				
b.	Ending Balance				
	1. Cash	$ 5,429,685,643	$	$	$
	2. Securities (FV)				

(8) Cash & non-cash collateral received - secured borrowing by NAIC designation

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a. Cash	$ 5,429,685,643	$	$	$	$	$	$	$
b. Bonds - FV								
c. LB & SS - FV								
d. Preferred stock - FV								
e. Common stock								
f. Mortgage loans - FV								
g. Real estate - FV								
h. Derivatives - FV								
i. Other Invested Assets - FV								
j. Total collateral assets - FV (sum of a through i)	$ 5,429,685,643	$	$	$	$	$	$	$

(9) Allocation of aggregate collateral by remaining contractual maturity

		Fair Value
a.	Overnight and continuous	$ 5,429,685,643
b.	30 Days or less	
c.	31 to 90 Days	
d.	More than 90 days	

(10) Allocation of aggregate collateral reinvested by remaining contractual maturity

		Amortized Cost	Fair Value
a.	30 Days or less	$ 5,429,685,643	$ 5,429,685,643
b.	31 to 60 Days		
c.	61 to 90 Days		
d.	91 to 120 Days		
e.	121 to 180 Days		
f.	181 to 365 Days		
g.	1 to 2 Years		
h.	2 to 3 Years		
i.	More than 3 years		

(11) Liability to return collateral - secured borrowing (total)

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash (Collateral - All)	$ 5,429,685,643	$	$	$
	2. Securities Collateral (FV)				
b.	Ending Balance				
	1. Cash (Collateral - All)	$ 5,429,685,643	$	$	$
	2. Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

(1) Information regarding the company policy or strategies for engaging in repo programs, policy for requiring collateral

Included in short-term investments are amounts receivable under reverse repurchase agreements, which involves the purchase of investments from a seller with the agreement that the investments will be repurchased by the seller at a specified price, and at a specified date or within a specified period of time, not to exceed 364 days. The investments purchased, which represent collateral on a secured lending arrangement, are not reflected in the Company's consolidated balance sheets. Instead, the secured lending arrangement is reflected as a short-term investment for the principal amount loaned under the agreement.

Notes to the Financial Statements

5. Investments (Continued)

(2) Type of repo trades used

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Bilateral (Yes/No)	YES			
b. Tri-Party (Yes/No)	NO			

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month				
5. Over 1 month to 3 months				
6. Over 3 months to 1 year	1,614,318,828			
7. Over 1 year				
b. Ending Balance				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month				
5. Over 1 month to 3 months				
6. Over 3 months to 1 year	22,674,222			
7. Over 1 year				

(4) Fair value of securities sold and/or acquired that resulted in default - None

(5) Fair value of securities acquired under repo - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$ 1,614,318,828	$	$	$
b. Ending Balance	$ 23,127,706	$	$	$

(6) Securities acquired under repo - secured borrowing by NAIC designation

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a. Bonds - FV	$	$	$	$	$	$	$	$
b. LB & SS - FV	23,127,706							
c. Preferred stock - FV								
d. Common stock								
e. Mortgage loans - FV								
f. Real estate - FV								
g. Derivatives - FV								
h. Other invested assets - FV								
i. Total assets - FV (Sum of a through h)	$ 23,127,706	$	$	$	$	$	$	$

(7) Collateral provided - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$	$	$	$
2. Securities (FV)	1,614,318,828			
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$	$	$	$
2. Securities (FV)	23,127,706			
3. Securities (BACV)				
4. Nonadmitted Subset (BACV)				

(8) Allocation of aggregate collateral pledged by remaining contractual maturity - None

Notes to the Financial Statements

5. Investments (Continued)

(9) Recognized receivable for return of collateral - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$	$	$	$
	2. Securities (FV)	1,614,318,828			
b.	Ending Balance				
	1. Cash	$	$	$	$
	2. Securities (FV)	22,674,222			

(10) Recognized liability to return collateral - secured borrowing (total) - None

H. Repurchase Agreements Transactions Accounted for as a Sale - None

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - None

J. Real Estate - No Significant Changes

K. Low-Income Housing Tax Credits (LIHTC) - No Significant Changes

L. Restricted Assets - No Significant Changes

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - No Significant Changes

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees - No Significant Changes

R. Reporting Entity's Share of Cash Pool by Asset type - None

6. Joint Ventures, Partnerships and Limited Liability Companies

Apollo Aligned Alternatives, L.P. (AAA) is a strategic alternative investment vehicle designed to include investment by affiliated and unaffiliated insurers and other investors, with each investor having pro rata exposure to the underlying investments. The partnership is managed by an affiliate of the Company. Under the terms of the partnership agreement, the Company has the right to require distribution of its pro rata portion of underlying assets and direct such assets to be liquidated.

On Schedule BA, Part 1, the Company presents the pro rata interests in the underlying funds that comprise its investment in AAA. On Schedule BA, Parts 2 and 3, the Company reports its proportional share of AAA's activity in total.

While we have included AAA's unfunded capital commitments (Unfunded AAA Commitments) on a look through basis for the Company (based on the Company's percentage interest in AAA) as of March 31, 2023, such Unfunded AAA Commitments are not the legal obligation of the Company. Additionally, while the Company may provide commitments in respect of such Unfunded AAA Commitments under the Liquidity Facility, the Company has not yet done so.

The following table lists the net contribution, carry value, fund income and unfunded commitments of new investment funds held by AAA during the three months ended March 31, 2023.

Investment Holding Name	Contribution	Carry Value	Q1 Income	Unfunded Amount	Ownership %
Cohesive Capital Partners Fund IV, L.P.	-	-	-	52,639,939	68.4%
ARA-DHI EQUITY FINANCE LLC	-	680,560	(134,630)	-	68.4%
AP CADMA HOLDINGS, L.P.	-	7,877,260	(10,835)	2,629,365	68.4%
AA Sequoia Holdings, L.P.	-	25,069,853	(642,946)	53,707,802	68.4%
Total - New Issuers	-	33,627,674	(788,411)	108,977,107	68.4%

The 10 largest holdings of AAA as of March 31, 2023 are:

Investment Holding Name	Carry Value	Q1 Income	Unfunded Amount	Ownership %
Freedom Parent, LP	502,192,905	14,392,634	-	68.4%
AA RRH, L.P.	473,178,868	14,611,686	6,767,231	68.4%
MidCap Class A Notes	441,954,614	16,685,470	-	68.4%
Athene Wessex Investor A, L.P.	223,571,331	(4,410,190)	10,048,849	68.4%
PK Air Holdings, LP	187,727,048	5,975,794	42,719,675	68.4%
AA Otter Investor, LP	176,852,005	(439,911)	49,118	68.4%
SFR Delos Partners, L.P.	173,942,676	(10,317,504)	-	68.4%
Apollo Gretel Investor L.P	166,985,018	5,506,102	5,869,353	68.4%
Pretium Olympus JV, LP	137,189,669	(3,206,974)	3,660,338	68.4%
A-A Funding Holdco Offshore I, LLC	133,412,902	6,220,850	87,344,314	68.4%
Total - Top 10	2,617,007,037	45,017,957	156,458,878	68.4%

A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets - None

B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies - No Significant Changes

7. Investment Income - No Significant Changes

Notes to the Financial Statements

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) Discussion - No Significant Changes

(2) Description of objectives - No Significant Changes

(3) Description of accounting policies - No Significant Changes

(4) Derivative contracts with financing premiums - No Significant Changes

(5) Net gain or loss recognized - No Significant Changes

(6) Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - No Significant Changes

(7) Derivatives accounted for as cash flow hedges of a forecasted transaction - No Significant Changes

(8) Premium Cost for Derivative Contracts - None

B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) - None

9. Income Taxes

In August 2022, the US government enacted legislation commonly known as the Inflation Reduction Act of 2022 (Act). The Act imposes a corporate alternative minimum tax (CAMT) on certain large corporations based on adjusted financial statement income. The CAMT goes into effect for tax years beginning after December 31, 2022. It is unclear how the US Department of Treasury will implement the CAMT through regulation.

The controlled group of corporations of which the reporting entity is a member has not determined as of the reporting date whether they will be liable for CAMT in 2023. The first quarter 2023 financial statements do not include an estimated impact of the CAMT, because a reasonable estimate cannot be made.

A. Components of the Net Deferred Tax Asset/(Liability) - No Significant Changes

B. Regarding Deferred Tax Liabilities That Are Not Recognized - No Significant Changes

C. Major Components of Current Income Taxes Incurred - No Significant Changes

D. Among the More Significant Book to Tax Adjustments - No Significant Changes

E. Operating Loss and Tax Credit Carryforwards - No Significant Changes

F. Consolidated Federal Income Tax Return - No Significant Changes

G. Federal or Foreign Income Tax Loss Contingencies - No Significant Changes

H. Repatriation Transition Tax (RTT) - None

I. Alternative Minimum Tax (AMT) Credit - None

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Some employees of the Company and Athene Employee Services LLC participate in one or more Share Award Agreements (the Agreements) sponsored by Athene Holding Ltd., for which the Company has no legal obligation. Salary expense of the Company and of Athene Employee Services LLC is allocated through the Shared Services Agreement. Under SSAP No. 104R, *Share-Based Payments,* the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104R, the Company incurred expense and recorded a capital contribution under the Agreements totaling $6.9 million and $23.9 million for the three months ended March 31, 2023 and for the year ended December 31, 2022, respectively, which includes amounts contributed by the Company to downstream insurance subsidiaries.

During March 2023, the Company received a capital contribution of $200.0 million from AADE.

B. Detail of Related Party Transactions - No Significant Changes

C. Transactions With Related Party Who Are Not Reported on Schedule Y - No Significant Changes

D. Amounts Due To or From Related Parties - No Significant Changes

E. Management Service Contracts and Cost Sharing Arrangements - No Significant Changes

F. Guarantees or Contingencies - No Significant Changes

G. Nature of Relationships that Could Affect Operations - No Significant Changes

H. Amount Deducted for Investment in Upstream Company - None

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - No Significant Changes

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - No Significant Changes

K. Foreign Subsidiary Value Using CARVM - No Significant Changes

L. Downstream Holding Company Value Using Look-Through Method - No Significant Changes

M. All SCA Investments - No Significant Changes

N. Investment in Insurance SCAs - No Significant Changes

O. SCA and SSAP No. 48 Entity Loss Tracking - None

11. Debt

A. Debt, Including Capital Notes - No Significant Changes

Notes to the Financial Statements

11. Debt (Continued)

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company is eligible to borrow under variable rate short-term federal fund arrangements to provide additional liquidity. These borrowings are accounted for as borrowed money under SSAP No. 15, *Debt and Holding Company Obligations*. During November 2022, the Company borrowed $800.0 million with an interest rate of 4.0% under the FHLB short-term arrangement. The borrowing was repaid during December 2022. The Company did not have any outstanding borrowings as of March 31, 2023 or December 31, 2022. The Company incurred interest expense on short-term borrowings of $0.0 million and $2.6 million in the general and separate account for the three months ended March 31, 2023 and year ended December 31, 2022, respectively.

The Company has issued separate account funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of $4,492.8 million as of March 31, 2023. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts,* accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

The Company must provide appropriate collateral to borrow under the arrangements described above. The borrowing capacity available to the Company under these agreements is largely a factor of the Company's ability to post eligible collateral, as well as internal limits such as single-holder exposure limits (10% of the entity's balance sheet liabilities) and NAIC capital requirements.

The tables below indicate the amount of FHLB of Des Moines stock purchased, collateral pledged, assets and liabilities related to the agreements with FHLB of Des Moines.

(2) FHLB capital stock

(a) Aggregate totals

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1.	Current Year			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	184,248,000	184,248,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 194,248,000	$ 194,248,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 5,500,000,000		
2.	Prior Year-End			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	136,248,000	136,248,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 146,248,000	$ 146,248,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 5,400,000,000		

(b) Membership stock (class A and B) eligible and not eligible for redemption

				Eligible for Redemption			
		(1)	(2)	(3)	(4)	(5)	(6)
	Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1.	Class A	$	$	$	$	$	$
2.	Class B	$ 10,000,000	$ 10,000,000	$	$	$	$

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

		(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1.	Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 7,873,543,025	$ 8,848,177,877	$ 4,606,200,000
2.	Current year general account total collateral pledged	7,873,543,025	8,848,177,877	
3.	Current year separate accounts total collateral pledged			4,606,200,000
4.	Prior year-end total general and separate accounts total collateral pledged	7,400,549,420	8,457,466,710	3,406,200,000

Notes to the Financial Statements

11. Debt (Continued)

(b) Maximum amount pledged during reporting period

		(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1.	Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 7,873,543,025	$ 8,848,177,877	$ 4,606,200,000
2.	Current year general account maximum collateral pledged	7,873,543,025	8,848,177,877	
3.	Current year separate accounts maximum collateral pledged			4,606,200,000
4.	Prior year-end total general and separate accounts maximum collateral pledged	7,400,549,420	8,457,466,710	3,406,200,000

(4) Borrowing from FHLB

(a) Amount as of the reporting date

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1.	Current Year				
	(a) Debt	$	$	$	XXX
	(b) Funding agreements	4,606,200,000		4,606,200,000	$ 4,492,753,791
	(c) Other				XXX
	(d) Aggregate total (a+b+c)	$ 4,606,200,000	$	$ 4,606,200,000	$ 4,492,753,791
2.	Prior Year-end				
	(a) Debt	$	$	$	XXX
	(b) Funding agreements	3,406,200,000		3,406,200,000	$ 3,328,300,945
	(c) Other				XXX
	(d) Aggregate total (a+b+c)	$ 3,406,200,000	$	$ 3,406,200,000	$ 3,328,300,945

(b) Maximum amount during reporting period (current year)

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1.	Debt	$	$	$
2.	Funding agreements	4,606,200,000		4,606,200,000
3.	Other			
4.	Aggregate total (Lines 1+2+3)	$ 4,606,200,000	$	$ 4,606,200,000

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

(c) FHLB - Prepayment obligations

		Does the company have prepayment obligations under the following arrangements (YES/NO)?
1.	Debt	NO
2.	Funding agreements	NO
3.	Other	NO

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

C. Fair Value of Each Class of Plan Assets - None

D. Expected Long-Term Rate of Return for the Plan Assets - None

E. Defined Contribution Plans - None

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - No Significant Changes

H. Postemployment Benefits and Compensated Absences - None

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - None

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations - No Significant Changes

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments - No Significant Changes

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

B. Assessments - No Significant Changes

C. Gain Contingencies - None

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - None

E. Joint and Several Liabilities - None

F. All Other Contingencies

Fiduciary or Best Interest Standards - The U.S. Securities and Exchange Commission (SEC), Department of Labor (DOL), NAIC, and several states have taken action or are exploring options around a fiduciary standard or best interest standard that may impact the Company and its subsidiaries. If these rules do not align, the distribution of products by the Company and its subsidiaries could be further complicated.

In 2019, the SEC adopted a rulemaking package designed to enhance the quality and transparency of retail investors' relationships with investment advisers and broker-dealers. The rulemaking package included: Regulation Best Interest - the Broker-Dealer Standard of Conduct; the new Form CRS Relationship Summary; and two separate interpretations under the Investment Advisers Act of 1940. The heightened requirements for broker-dealers and investment advisers apply to recommendations and sales of variable and other registered insurance and annuity products. The Company believes the Regulation and the interpretations of the Regulation may impact the distribution of its subsidiaries' products through third party broker-dealers that distribute the products to retail customers, the impact of which is still being determined.

On February 13, 2020, the NAIC adopted the Suitability in Annuity Transactions Model Regulation (SAT), which places responsibilities upon issuing insurance companies with respect to the suitability of annuity sales, including responsibilities for training agents. In addition the SAT incorporates a "best interest" or similar standard with respect to the suitability of annuity sales. A producer is considered to have acted in the best interest of the customer if they have satisfied certain prescribed obligations regarding care, disclosure, conflict of interest and documentation. State adoption of these revisions, and any future changes in such laws and regulations, may impact the way our US insurance subsidiaries market and sell their annuity products. Several states, including Iowa, have adopted or are in the process of adopting a version of the amended SAT that includes a best interest standard. On July 22, 2018, separate and apart from the NAIC, the NYDFS issued amendments to its SAT regulation to incorporate a "best interest" standard with respect to the suitability of life insurance and annuity sales. The amendments made by NYDFS are currently the subject of litigation. Other states could also adopt a "best interest" or other standard separate from the NAIC's SAT. Future changes in such laws and regulations, including those that impose a "best interest" standard, may impact the way the Company and its subsidiaries market and sell annuity products.

In April 2016, the DOL issued regulations expanding the definition of "investment advice" and broadening the circumstances under which distributors and manufacturers of insurance and annuity products could be considered "fiduciaries" and subject to certain standards in providing advice. These regulations were vacated effective June 2018. Thereafter, the DOL issued proposed regulatory action to address the vacated definition and to reinstate the pre-2016 regulatory definition of fiduciary advice on December 15, 2020. In the preamble to Prohibited Transaction Exemption (PTE) 2020-02, however, the DOL announced a new interpretation of parts of the regulation that broadens the circumstances under which producers, including insurance producers, could be considered fiduciaries under ERISA in connection with recommendations to "rollover" assets from a qualified retirement plan to an IRA or from an IRA to another IRA. For this purpose, "IRA" includes individual retirement annuities. This guidance reverses an earlier DOL interpretation suggesting that rollover advice by someone who was not already a fiduciary to a plan did not constitute investment advice giving rise to a fiduciary relationship. In connection with the broadened application of the fiduciary definition, the DOL's PTE 2020-02 allows fiduciaries to receive compensation in connection with providing investment advice, including advice about rollovers, that would otherwise be prohibited as a result of their fiduciary relationship to the ERISA Plan, a participant in the ERISA Plan, or an IRA owner. The DOL has indicated they intend to issue further guidance or regulations with regards to these types of annuity sales. The Company and its subsidiaries continue to monitor the situation and will be reviewing whatever is issued to determine how it might apply to and impact our business.

In addition to the cases previously discussed, the Company is routinely involved in litigation and other proceedings, reinsurance claims and regulatory proceedings arising in the ordinary course of its business. At present, no contingencies related to pending litigation and regulatory matters are considered material in relation to the financial position of the Company.

15. Leases - None

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk - No Significant Changes

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities - None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - None

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - None

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds: Corporates	$	$ 17,435,429	$ 1,793,400	$	$ 19,228,829
	Bonds: CMBS		11,603,544			11,603,544
	Bonds: RMBS		7,352,022	29,463		7,381,485
	Bonds: ABS			3,164,499		3,164,499
	Preferred stocks	11,251,000	351,713,256			362,964,256
	Common stocks		194,248,000	51,253,335		245,501,335
	Derivative assets: Currency Swaps		148,979,690			148,979,690
	Derivative assets: Interest Rate	850,768				850,768
	Derivative assets: Options		413,756,169			413,756,169
	Derivative assets: Total Return Swaps		4,367,001			4,367,001
	Derivative assets: Futures	51,794,142				51,794,142
	Derivative assets: FX Forwards		424,827,316			424,827,316
	Separate account assets: group annuity		306,146,457	5,165,179		311,311,636
	Separate account assets: index-linked products		38,855,683			38,855,683
	Separate account assets: variable products		22,917,539			22,917,539
	Total assets at fair value/NAV	$ 63,895,910	$ 1,942,202,106	$ 61,405,876	$	$ 2,067,503,892
b.	Liabilities at fair value					
	Derivative liabilities: Currency Swaps	$	$ 21,656,816	$	$	$ 21,656,816
	Derivative liabilities: Interest Rate	691,829	205,083			896,912
	Derivative liabilities: Options		93,761,457			93,761,457
	Derivative liabilities: Total Return Swaps		185,584			185,584
	Derivative liabilities: Futures	4,425,287				4,425,287
	Derivative liabilities: FX Forwards		168,316,202			168,316,202
	Separate account liabilities: group annuity		14,352,399			14,352,399
	Separate account liabilities: index-linked products		1,629,861			1,629,861
	Separate account liabilities: variable products		22,917,055			22,917,055
	Total liabilities at fair value	$ 5,117,116	$ 323,024,457	$	$	$ 328,141,573

(2) Fair value measurements in Level 3 of the fair value hierarchy

	Description	Beginning balance as of 01/01/2023	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 03/31/2023
a.	Assets										
	Bonds: Corporates	$ 1,793,400	$	$	$ 90,444	$ (90,444)	$	$	$	$	$ 1,793,400
	Bonds: RMBS	–					29,463				29,463
	Bonds: ABS	3,164,499			71,407	(71,407)					3,164,499
	Common Stock	59,236,279			(1)	(7,982,943)					51,253,335
	Separate account assets: group annuity	5,500,861			80,364	(416,045)					5,165,179
	Total assets	$ 69,695,039	$	$	$ 242,214	$ (8,560,839)	$ 29,463	$	$	$	$ 61,405,876
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

Transfers into and out of Level 3 represent securities carried at lower of cost or fair value resulting in periodic transfers into and out of Level 3 Financial instruments which are characterized as carried at fair value. Transfers into and out of Level 3 may occur due to changes in valuation sources, or changes in the availability of market observable inputs.

(3) Transfers between fair value hierarchy levels are recognized at the end of the period in which the transfer occurs.

(4) The following discussion describes the valuation methodologies and inputs used for assets and liabilities measured and disclosed at fair value. The techniques utilized in estimating the fair values of financial instruments are reliant on the assumptions used.

Fair value estimates are based on quoted market prices when available. When quoted market prices are not available, the Company utilizes commercially available pricing vendors that utilize observable market inputs, like recent trading activity, to derive fair value. When vendor prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates the fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect risk inherent in a particular methodology, model or input employed.

The Company's financial assets and liabilities carried at estimated fair value have been classified, for disclosure purposes, based on a hierarchy defined by current accounting guidance. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets and liabilities (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's or a liability's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3).

The levels of the fair value hierarchy are as follows:

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- Level 1 - Unadjusted quoted prices for identical assets or liabilities in an active market.
- Level 2 - Quoted prices for inactive markets or valuation techniques that require observable direct or indirect inputs for substantially the full term of the asset or liability.

  Level 2 inputs include the following:
  1. Quoted prices for similar assets or liabilities in active markets,
  2. Observable inputs other than quoted market prices, and
  3. Observable inputs derived principally from market data through correlation or other means.

- Level 3 - Prices or valuation techniques with unobservable inputs significant to the overall fair value estimate. These valuations use critical assumptions not readily available to market participants. Level 3 valuations are based on market standard valuation methodologies, including discounted cash flows, matrix pricing, or other similar techniques.

Assets and liabilities are valued as discussed below in part C.

(5) See parts (1) through (4) above.

B. Other Fair Value Disclosures - None

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets - Bonds	$ 56,966,456,233	$ 61,298,743,367	$ 1,469,148,040	$ 45,702,535,368	$ 9,794,772,825	$	$
Assets - Preferred stocks	364,838,473	364,837,073	11,251,000	353,587,473			
Assets - Common stock	245,501,335	245,501,335		194,248,000	51,253,335		
Assets - Mortgage loans - first liens	20,809,745,115	22,319,645,341			20,809,745,115		
Assets - Mortgage loans - other than first liens	1,127,758,227	1,280,242,047			1,127,758,227		
Assets - Policy loans	150,683,839	150,683,839		150,683,839			
Assets - Cash, cash equivalents and short-term investments	10,262,081,237	10,262,366,441	9,891,851,332	345,544,175	24,685,730		
Assets - Derivative assets	2,625,359,794	2,214,747,369	(94,431,679)	2,720,528,474	(737,001)		
Assets - Derivative collateral assets	662,032,973	662,032,973	662,032,973				
Assets - Other invested assets	7,576,591,825	7,722,901,963		442,371,178	317,158,319	6,817,062,328	
Assets - Separate account: variable products	22,917,539	22,917,539		22,917,539			
Assets - Separate account: group annuity	33,274,801,141	37,250,936,082	322,462,361	24,152,225,613	7,585,296,789	1,214,816,378	
Assets - Separate account: index-linked products	1,675,263,606	1,815,161,228	223,009,471	1,004,795,381	411,043,004	36,415,750	
Liabilities - Deposit-type contracts	17,193,410,724	18,552,367,292		16,817,248,788	376,161,936		
Liabilities - Repurchase agreements	5,429,685,643	5,429,685,643		5,429,685,643			
Liabilities - Derivative liabilities	1,142,218,482	717,722,477	60,156,514	1,082,061,968			
Liabilities - Derivative and other collateral	1,950,435,195	1,952,101,418	1,950,435,195				
Liabilities - Separate account: group annuity deposit-type contracts	9,628,850	9,709,031			9,628,850		
Liabilities - Separate account: funding agreements	4,462,026,465	4,492,753,791		4,462,026,465			
Liabilities - Separate account: index-linked products derivatives	692,406	1,971,725		692,406			
Liabilities - Separate account: group annuity derivatives	25,492,698	39,922,813		25,492,698			

Bonds, cash equivalents and short-term investments – The Company obtains the fair value for most marketable, public securities without an active market from several commercial pricing services. These are classified as Level 2 assets. The pricing services incorporate a variety of market observable information in their valuation techniques, including benchmark yields, broker-dealer quotes, credit quality, issuer spreads, bids, offers, and other reference data. If the Company cannot value a public security with a commercial pricing vendor, the Company obtains broker quotes (or utilizes an internally-developed model) and are considered to be Level 3. The Company values privately placed securities based on the credit quality and duration of comparable marketable securities, which may be securities of another issuer. In some instances, the Company uses a matrix-based pricing model. These models consider the current level of risk-free interest rates, corporate spreads, credit quality of the issuer, and cash flow characteristics of the security. Privately placed securities are classified as Level 2 or 3.

Preferred stocks and common stocks unaffiliated – The Company values equity securities, typically private equities or equity securities not traded on an exchange, using several commercial pricing services or an internal model. The securities priced by a commercial pricing service are classified as Level 2 and the securities priced by an internal model are classified as Level 3. In addition, unaffiliated common stocks include FHLB stock, which is carried at fair value, which is presumed to be par because it can only be redeemed by the bank and is classified as Level 2.

Mortgage loans – The Company estimates mortgage loans on a monthly basis using discounted cash flow analysis and rates being offered for similar loans to borrowers with similar credit ratings. Loans with similar characteristics are aggregated for purposes of the calculations. The discounted cash flow model uses unobservable inputs, including estimates of discount rates and loan prepayments. Mortgage loans are classified as Level 3.

Policy loans – The fair value of policy loans classified as Level 2 is equal to the carrying value of the loans, which are collateralized by the cash surrender value of the associated insurance contracts.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

Derivatives (including separate account group annuity and index-linked products) – Derivative contracts can be exchange traded or over-the-counter. Over-the-counter derivatives are valued using valuation models or an income approach using third-party broker valuations. Valuation models require a variety of inputs, including contractual terms, market prices, yield curves, measures of volatility, prepayment rates, and correlation of the inputs. The Company considers and incorporates counterparty credit risk in the valuation process through counterparty credit rating requirements and monitoring of overall exposure. The Company also evaluates and includes its own nonperformance risk in valuing derivatives. The majority of the Company's derivatives trade are in liquid markets; therefore, the Company can verify model inputs and model selection does not involve significant management judgment and are classified within Level 2. If the Company cannot verify model inputs and model selection does involve significant management judgment, the derivatives are classified as Level 3.

Other invested assets – Within other invested assets, partnerships are valued based on net asset value information provided by the general partner or related asset manager. These partnership interests usually include multiple underlying investments for which either observable market prices or other valuation methods are used to determine the fair value. These investments are reported in the Net Asset Value (NAV) column. Other than partnerships, other invested assets may include surplus notes and other investments with bond or stock characteristics and the Company attempts to value these using several commercial pricing services, which would be classified as Level 2 assets. If the Company cannot value with a commercial pricing vendor, the Company obtains broker quotes (or utilizes an internally-developed model) and are considered to be Level 3 assets.

Separate account assets (variable products) – Separate account assets classified as Level 2 are valued based on the fair value of the underlying funds. Fair values and changes in the fair values of the underlying funds accrue directly to the policy owners and are not included in the Company's revenues and expenses or surplus.

Separate account assets (group annuity and index-linked products) – Financial instruments within these separate accounts classified as Level 2 and 3 or included in the NAV column are valued using the same fair value assumptions and methods utilized in the general account.

Repurchase agreements - The carrying value of the repurchase agreements liability approximates fair value and is reported as level 2.

Deposit-type contracts (including separate account group annuity and funding agreements) – Deposit-type contracts classified as Level 3 include single premium immediate annuities (SPIA) and supplemental contracts. Fair value of SPIA and supplemental contracts are calculated by discounting best estimate cash flows based on market interest rate assumptions. Fair value of funding agreements are calculated by discounting future cash flows using market rates on the valuation date, and are classified as Level 2.

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

The Company invests in certain non-fixed income, alternative investments in the form of limited partnerships (investment funds) which are reported at NAV. Adjustments to the carrying amount reflect the Company's pro rata ownership percentage of the operating results as indicated by NAV in the investment fund financial statements. The NAV from the investment fund financial statements can be on a lag of up to three months when investee information is not received in a timely manner. These investments are listed in the NAV column of the fair value tables above as this is the primary method for reporting fair value for these investments.

As of March 31, 2023, the Company's general and separate accounts have $4,995.20 million unfunded commitments to invest in these investment funds. See Note 6 for additional details on the Company's reporting of unfunded commitments.

21. Other Items - No Significant Changes

22. Events Subsequent

Subsequent events have been considered through May 12, 2023 for the statutory statement dated March 31, 2023.

23. Reinsurance

The Company entered into a modified coinsurance agreement effective January 1, 2023 with Athene Annuity Re Ltd. (AARe), an affiliated reinsurer, pursuant to which it cedes an 80% quota share of certain of the Company's retail annuity business issued on or after January 1, 2023. Modified coinsurance reserves ceded to AARe were $6,519.4 million as of March 31, 2023.

The Company entered into a modified coinsurance agreement effective January 1, 2023 with AARe, pursuant to which it cedes a quota share of certain funding agreements issued after the effective date of the treaty. There was no business ceded through this reinsurance agreement as of March 31, 2023.

The Company entered into a modified coinsurance agreement effective January 1, 2023 with AARe, pursuant to which it cedes a quota share of certain pension group annuity business issued after the effective date of the treaty. There was no business ceded through this reinsurance agreement as of March 31, 2023.

A. Ceded Reinsurance Report - No Significant Changes

B. Uncollectible Reinsurance - None

C. Commutation of Reinsurance Reflected in Income and Expenses - None

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation - None

E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer - None

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework - None

H. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - None

Notes to the Financial Statements

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination (Continued)

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?
NO

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - None

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - None

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - None

(5) ACA risk corridors receivable as of reporting date - None

25. Change in Incurred Losses and Loss Adjustment Expenses - None

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - No Significant Changes

30. Premium Deficiency Reserves - None

31. Reserves for Life Contracts and Annuity Contracts - No Significant Changes

32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics - No Significant Changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics - No Significant Changes

34. Premiums and Annuity Considerations Deferred and Uncollected - No Significant Changes

35. Separate Accounts - No Significant Changes

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
.....

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001858681

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2021

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/24/2019

6.4 By what department or departments?
Iowa Insurance Division .....

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:
.....

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Apollo Capital Management, L.P. (also included relying advisers)	New York, NY	NO	NO	NO	YES
Apollo Credit Management, LLC	New York, NY	NO	NO	NO	YES
Apollo Investment Management, L.P.	New York, NY	NO	NO	NO	YES
Apollo Global Securities, LLC	New York, NY	NO	NO	NO	YES
Apollo Senior Floating Rate Fund, Inc.	New York, NY	NO	NO	NO	YES
Apollo Tactical Income Fund, Inc.	New York, NY	NO	NO	NO	YES
MidCap Financial Investment Corporation	New York, NY	NO	NO	NO	YES
Athene Securities, LLC	West Des Moines, IA	NO	NO	NO	YES
Apollo Commercial Real Estate Finance, Inc.	New York, NY	NO	NO	NO	YES
Aris Management, LLC	Wilmington, DE	NO	NO	NO	YES
Apollo Capital Credit Adviser, LLC	Wilmington, DE	NO	NO	NO	YES
Apollo Real Estate Fund Adviser, LLC	Wilmington, DE	NO	NO	NO	YES
Griffin Capital Securities, LLC	Wilmington, DE	NO	NO	NO	YES
Apollo Diversified Real Estate Fund	Wilmington, DE	NO	NO	NO	YES
Apollo Diversified Credit Fund	Wilmington, DE	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:
.....

9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
.....

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).
.....

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 370,787

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
The Company has $6,162 million of assets under repurchase agreements, $8,848 million of assets pledged as collateral to the FHLB, and has granted security interest in $1,817 million of assets to the holders of secured funding agreements issued by the Company. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 1,454,423,976

13. Amount of real estate and mortgages held in short-term investments: ..... $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 7,284,756,611	$ 9,024,331,695
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 410,964,733	$ 412,707,062
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 1,313,854,968	$ 893,991,842
14.26	All Other	$ 5,421,994,231	$ 5,107,586,427
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 14,431,570,543	$ 15,438,617,026
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.
.....

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $

16.3 Total payable for securities lending reported on the liability page. ..... $

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	One Wall Street, New York, NY 10286
Citibank, N.A.	388 Greenwich Street, New York, NY 10013
Deutsche Bank Trust Company Americas	1761 East Street, Andrew Place, Santa Ana, CA 92705
Northern Trust	50 South La Salle Street, M-27, Chicago, IL 60603

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
Apollo Insurance Solutions Group LP	A
Goldman Sachs Asset Management, L.P.	U
Apollo Capital Management, L.P.	A
Apollo Global Real Estate Management, L.P.	A
ARM Manager, LLC	A
Apollo Longevity, LLC	A
Apollo Emerging Markets, LLC	A
C-III SA Management, LLC	U
The Palisades Group, LLC	U
Apollo Management International LLP	A
Apollo Credit Management International Limited	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
143161	Apollo Insurance Solutions Group LP	549300L3R6C4MA4YKN89	SEC	DS
107738	Goldman Sachs Asset Management, L.P.	CF5M58QA35CFPUX70H17	SEC	NO
143161	Apollo Capital Management, L.P.	5493007BCXEDR17QKB54	SEC	DS
151243	Apollo Global Real Estate Management, L.P.		SEC	DS
143161	ARM Manager, LLC		SEC	DS
143161	Apollo Longevity, LLC		SEC	DS
143161	Apollo Emerging Markets, LLC		SEC	DS
156553	C-III SA Management, LLC		SEC	NO
165609	The Palisades Group, LLC		SEC	NO
	Apollo Management International LLP	2138006DHU9CTXV86Z88	Financial Conduct Authority (UK)	OS
	Apollo Credit Management International Limited	5493005VZTD6C6WTH981	Financial Conduct Authority (UK)	OS

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [X] No [ ]

18.2 If no, list exceptions:

.....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? ..... Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 8,204,974,910
	1.13 Commercial Mortgages	$ 15,037,273,749
	1.14 Total Mortgages in Good Standing	$ 23,242,248,659
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 73,500,000
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$ 223,620,788
	1.33 Commercial Mortgages	$ 9,467,867
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 233,088,655
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$ 51,050,074
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 51,050,074
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 23,599,887,388
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$ 412,911
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 412,911
2.	Operating Percentages:	
	2.1 A&H loss percent	(64.320)%
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	300.031 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
00000	AA-3191361	01/01/2023	ATHENE ANNUITY RE LTD	BMU	MCO/I	OA	Unauthorized		
00000	AA-3191361	01/01/2023	ATHENE ANNUITY RE LTD	BMU	MCO/G	OA	Unauthorized		
00000	AA-3191361	01/01/2023	ATHENE ANNUITY RE LTD	BMU	MCO/G	OA	Unauthorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	87,975	229,822,551	37		229,910,564	150,004
2. Alaska	AK	L	9,706	12,061,564			12,071,270	
3. Arizona	AZ	L	310,290	203,512,271	3,864		203,826,425	
4. Arkansas	AR	L	37,342	38,940,565	74		38,977,980	
5. California	CA	L	1,576,516	804,624,029	5,517		806,206,062	
6. Colorado	CO	L	368,579	108,455,381	70		108,824,030	
7. Connecticut	CT	L	84,727	113,159,626	6,935		113,251,287	
8. Delaware	DE	L	24,598	37,648,339			37,672,937	
9. District of Columbia	DC	L	13,247	5,711,596	302		5,725,145	
10. Florida	FL	L	665,136	959,262,931	33,782		959,961,850	
11. Georgia	GA	L	285,530	292,404,850	8,114		292,698,495	
12. Hawaii	HI	L	110,131	56,860,820			56,970,951	
13. Idaho	ID	L	47,046	24,472,533	44		24,519,623	
14. Illinois	IL	L	650,283	257,014,415	1,820		257,666,518	
15. Indiana	IN	L	493,562	197,445,397	12,179		197,951,138	
16. Iowa	IA	L	1,130,831	70,464,681	1,142		71,596,654	
17. Kansas	KS	L	180,698	45,483,536	915		45,665,149	
18. Kentucky	KY	L	91,017	134,415,475	2,578		134,509,070	
19. Louisiana	LA	L	88,589	160,485,035	1,195		160,574,819	
20. Maine	ME	L	23,336	25,314,533			25,337,869	
21. Maryland	MD	L	264,935	175,287,570	5,056		175,557,562	
22. Massachusetts	MA	L	116,215	146,969,887	2,433		147,088,535	
23. Michigan	MI	L	1,211,698	362,490,720	3,215		363,705,632	
24. Minnesota	MN	L	2,086,544	106,378,383	9,590		108,474,518	
25. Mississippi	MS	L	28,899	92,473,226			92,502,126	
26. Missouri	MO	L	299,145	102,377,556	176		102,676,877	
27. Montana	MT	L	13,265	11,050,320			11,063,585	
28. Nebraska	NE	L	279,070	30,320,149	3,184		30,602,403	
29. Nevada	NV	L	45,383	66,520,613			66,565,996	
30. New Hampshire	NH	L	9,833	40,815,094			40,824,927	
31. New Jersey	NJ	L	274,122	352,325,291	13,814		352,613,227	
32. New Mexico	NM	L	39,709	20,461,717	1,751		20,503,176	
33. New York	NY	N	104,652	270,285	480		375,417	
34. North Carolina	NC	L	335,485	528,949,759	2,066		529,287,310	
35. North Dakota	ND	L	65,673	17,808,955			17,874,627	
36. Ohio	OH	L	482,365	487,057,093	17,980		487,557,438	51,710
37. Oklahoma	OK	L	112,853	41,865,078	329		41,978,259	
38. Oregon	OR	L	192,595	62,819,660			63,012,255	
39. Pennsylvania	PA	L	537,992	589,022,721	14,973		589,575,686	
40. Rhode Island	RI	L	27,526	60,118,667	625		60,146,818	
41. South Carolina	SC	L	102,750	199,358,588	275		199,461,613	
42. South Dakota	SD	L	52,130	21,486,576	128		21,538,835	
43. Tennessee	TN	L	145,725	287,342,234	8,910		287,496,868	
44. Texas	TX	L	810,444	406,250,004	3,827		407,064,275	
45. Utah	UT	L	106,059	75,916,171	131		76,022,360	
46. Vermont	VT	L	5,866	16,486,464			16,492,330	
47. Virginia	VA	L	163,331	250,645,384	2,292		250,811,007	
48. Washington	WA	L	791,565	104,305,579	180		105,097,323	
49. West Virginia	WV	L	17,037	62,848,355	104		62,865,496	
50. Wisconsin	WI	L	1,680,366	95,871,330	3,484		97,555,180	
51. Wyoming	WY	L	9,103	4,927,192			4,936,295	
52. American Samoa	AS	N						
53. Guam	GU	N		1,090			1,090	
54. Puerto Rico	PR	L	413	31,987			32,400	
55. U.S. Virgin Islands	VI	N		(53,387)			(53,387)	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	258,162	(554,460)			(296,298)	
58. Aggregate Other Aliens	OT	XXX	11,659	3,317,609			3,329,268	
59. Subtotal		XXX	16,961,707	8,601,123,588	173,569		8,618,258,864	201,714
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	5,050,968				5,050,968	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	849,150				849,150	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	290,633		12,786		303,418	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	23,152,459	8,601,123,588	186,354		8,624,462,401	201,714
96. Plus Reinsurance Assumed		XXX	1,440,544	94,175,954			95,616,498	
97 Totals (All Business)		XXX	24,593,003	8,695,299,542	186,354		8,720,078,899	201,714
98. Less Reinsurance Ceded		XXX	24,651,268	6,962,202,672	150,644		6,987,004,583	161,371
99. Totals (All Business) less Reinsurance Ceded		XXX	(58,265)	1,733,096,870	35,711		1,733,074,316	40,343
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	11,659	3,317,609			3,329,268	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	11,659	3,317,609			3,329,268	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the above - Not allowed to write business in the state..... 6

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

- Marc Rowan, Joshua Harris, Leon Black
  - Apollo Global Management, Inc.
    - Athene AOG Holding I Ltd.
      - Athene AOG Holding II LLC
    - Athene Holding Ltd.
      - Athene USA Corporation
        - A-A Mortgage Holdco, LLC
          - A-A Mortgage Investor, LLC
        - A-A Onshore Fund, LLC
        - A-A Funding Holdco Offshore II, LLC
          - A-A Funding Holdco Onshore, LLC
        - ARPH (Headquarters Building), LLC
        - Athene Employee Services LLC
        - Athene London Assignment Corporation
        - Athene Re Services, LLC
        - Athene Securities, LLC
        - Athene Assignment Corporation
        - Athene Noctua, LLC
        - Athene Risk Aggregator, LLC
        - ACM Trademarks, L.L.C.
        - Athene Annuity Re Ltd.
          - A-A Funding Holdco Offshore I, LLC
            - A-A Funding Holdco Onshore, LLC
          - AARE Structured Holdings LLC
          - Athene Annuity & Life Assurance Company
            - Athene Annuity and Life Company
              - Athene Annuity & Life Assurance Company of New York
                - Athene Life Insurance Company of New York
              - Structured Annuity Reinsurance Company
              - Athene Re USA IV, Inc.
              - Centralife Annuities Service, Inc.
              - AAIA RML, LLC
            - P.L. Assigned Services, Inc.
            - AADE RML, LLC
          - Athene Life Re International Ltd.
          - Athene Life Re Ltd.
            - A-A Onshore Fund, LLC
            - ADIP (Athene) Carry Plan, L.P
            - Athene Annuity Re II Ltd.
            - Athene Asset L.P.

The organizational chart shows the ultimate controlling persons of the reporting entity together with Apollo Global Management, Inc. (“AGM”), the Apollo Operating Group, subsidiaries of the Apollo Operating Group and the Apollo Funds. The Apollo Operating Group refers to (i) the limited partnerships through which the ultimate controlling persons currently operate Apollo’s business and (ii) one or more limited partnerships formed for the purposes of, among other activities, holding certain of Apollo’s gains or losses on its principal investments in the Apollo Funds. The Apollo Funds refers to the funds, alternative asset companies and other entities that are managed by the Apollo Operating Group. The organizational chart does not include subsidiaries or alternative investment vehicles of the Apollo Funds, which are included in Part 1A. Pursuant to a disclaimer of affiliation filed with the domiciliary insurance department of the reporting entity, the organizational chart also does not include any (i) personal investment entities of AGM Inc.’s controlling individuals, Marc Rowan, Joshua Harris and Leon Black, , or (ii) portfolio companies, other than the following portfolio companies that control a United States domiciled insurer (excluding a captive insurer of a portfolio company) and their respective subsidiaries: Aspen Insurance Holdings Limited; Athene Holding Ltd.; Catalina Holdings (Bermuda) Ltd.; LifePoint Health, Inc.; and VA Capital Company LLC.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

- Athene Co-Invest Reinsurance Affiliate Holding Ltd.
  - Athene Co-Invest Reinsurance Affiliate 1A Ltd.
    - Athene Co-Invest Reinsurance Affiliate International Ltd.
    - Athene Co-Invest Reinsurance Affiliate LP
      - Athene Co-Invest Reinsurance Affiliate 1B Ltd.
  - Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.
    - Athene Co-Invest Reinsurance Affiliate 2A Ltd.
      - Athene Co-Invest Reinsurance Affiliate 2B Ltd.
- Rosencrantz Depositor, LLC
- NNN AGP Opportunities GP, LLC
  - NNN AGP Opportunities Fund, L.P.
  - NNN AGP Opportunities Fund II, L.P.
    - NNN AGP Mezz Borrower II, LLC
      - NNN AGP Opp Owner II, LLC
  - NNN AGP Opportunities Fund III, L.P.
- A-A Offshore 2021-1 (Java), L.P.
- AA Pencil Offshore Holdings, L.P.
- A-A Funding Holdco Offshore I, LLC
  - A-A Funding Holdco Onshore, LLC
- A-A Funding Holdco Offshore II, LLC
  - A-A Funding Holdco Onshore, LLC

Athene Bermuda Employee Company Ltd.
Athene IP Holding Ltd.
Athene North Employment Service Corporation
Athora Holding Ltd.

- Athora UK Services Ltd.
- Athora Ireland Services Limited
- Athora Bermuda Services Ltd.
- Athora IP Company Ltd.
- Athora MEP Ltd.
- Athora Europe Holding (Bermuda) Ltd.
  - Athora Europe Holding Limited
    - Generali Belgium S.A./N.V.
      - Groupe GVA-BC Assurances S.A.
      - Generali Real Estate Investment B.V.
- Athora Life Re Ltd.
  - Athora Ireland plc
    - Athora Lux Invest S.C.Sp
    - Athora Europe Investments DAC
      - Athora Lux Invest S.C.Sp
- Athora Deutschland Verwaltungs GmbH
- Athora Deutschland Holding GmbH & Co. KG
  - Athora Deutschland GmbH
    - Athora Pensionkasse AG
    - Athora Deutschland Service GmbH
    - Athora Lux Invest Management S.a.r.l.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Athora Lux Invest SCSp
  - Athora Real Estate Finance GP, LLC
  - Athora US Invest (AH), LLC
  - Athora HD Investors, L.P.
- Athora Lebensversicherung AG
  - Athora Real Estate (Lux) S.C.Sp
    - Athora Real Estate (Lux) Services S.a.r.l.
      - Athora Real Estate S.a.r.l.
- A-A Euro Investment Fund (Lux) GP, S.a r.l.
- Athene Japan Employee Services K.K.

Apollo Asset Management, Inc.

- APO Asset Co., LLC
  - Apollo Principal Holdings I GP, LLC
    - Apollo Principal Holdings I, L.P.
      - Apollo Capital Management IV, Inc.
        - Apollo Advisors IV, L.P.
          - Apollo Investment Fund IV, L.P.
          - Apollo Overseas Partners IV, L.P.
        - Apollo Fund Administration IV, L.L.C.
      - Apollo Capital Management V, Inc
        - Apollo Advisors V, L.P.
          - Apollo Investment Fund V, L.P.
          - Apollo Overseas Partners V, L.P.
          - Apollo Netherlands Partners V(A), L.P.
          - Apollo Netherlands Partners V(B), L.P.
        - Apollo Fund Administration V, L.L.C
        - Apollo Verwaltungs V GmbH
          - Apollo German Partners V GmbH & Co.KG
      - Apollo Capital Management VI, LLC
        - Apollo Advisors VI, L.P.
          - Apollo Investment Fund VI, L.P.
          - Apollo Overseas Partners VI, L.P.
          - Apollo Overseas Partners (Delaware) VI, L.P.
          - Apollo Overseas Partners (Delaware 892) VI, L.P.
          - Apollo Overseas Partners (Germany) VI, L.P.
            - Apollo Management (Germany) VI, L.P.
          - Apollo Fund Administration VI, LLC
      - Apollo Capital Management VII, LLC
        - Apollo Advisors VII, L.P.
          - Apollo Investment Fund VII, L.P.
          - Apollo Investment Fund (I) VII, L.P.
          - Apollo Overseas Partners VII, L.P.
          - Apollo Overseas Partners (I) VII, L.P.
          - Apollo Overseas Partners (Delaware) VII, L.P.
          - Apollo Overseas Partners (Delaware 892) VII, L.P.
          - Apollo Investment Fund (PB) VII, L.P.
          - Apollo Fund Administration VII, LLC
      - AGRE CMBS GP II LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

2012 CMBS-I GP LLC
2012 CMBS-II GP LLC
2012 CMBS III GP LLC
AGRE CMBS GP LLC
Apollo ANRP Capital Management, LLC
    Apollo ANRP Advisors, L.P.
        Apollo ANRP Fund Administration, LLC
        Apollo Natural Resources Partners, L.P.
Apollo Converse Co-Investors, LLC
Apollo Co-Investors Manager, LLC
    AGRE Europe Co-Investors (A), L.P.
    AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof
    AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof
    AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof
    AOP Co-Investors (A), L.P.
    AOP Co-Investors (D), L.P.
    ASOP Co-Investors (D), L.P.
    Apollo A-N Credit Co-Investors (FC-D), L.P.
    Apollo Accord Co-Investors II (A), L.P.
    Apollo Accord Co-Investors II (D), L.P.
    Apollo Accord Co-Investors III (A), L.P.
    Apollo Accord Co-Investors III (D), L.P.
    Apollo Accord Co-Investors III B (A), L.P.
    Apollo Accord Co-Investors III B (D), L.P.
    Apollo Accord Co-Investors IV (A), L.P.
    Apollo Accord Co-Investors IV (D), L.P.
    Apollo Accord Co-Investors V (A), L.P.
    Apollo Accord Co-Investors V (D), L.P.
    Apollo Accord+ Co-Investors (A), L.P.
    Apollo Accord+ Co-Investors (B), L.P.
    Apollo Accord+ Co-Investors (D), L.P.
    Apollo ADIP Co-Investors (A), L.P.
    Apollo ADIP Co-Investors (D), L.P.
    Apollo AGRE SFR Co-Investors (A), L.P.
    Apollo AGRE APREF Co-Investors (D), L.P.
    Apollo AGRE USREF Co-Investors (A), L.P.
    Apollo AIE II Co-Investors (B), L.P.
    Apollo Alamo Co-Investors (D), L.P.
    Apollo ANRP Co-Investors (A), L.P.
    Apollo ANRP Co-Investors (B), L.P.
    Apollo ANRP Co-Investors (D), L.P.
    Apollo ANRP Co-Investors (DC-D), L.P.
    Apollo ANRP Co-Investors (FC-D), LP
    Apollo ANRP Co-Investors (IH-A), LP
    Apollo ANRP Co-Investors (IH-D), LP
    Apollo ANRP Co-Investors II (A), L.P.
    Apollo ANRP Co-Investors II (D), L.P.
    Apollo ANRP Co-Investors II (IH-A), L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Apollo ANRP Co-Investors II (IH-D), L.P.
Apollo ANRP Co-Investors II (DC-D), L.P.
Apollo ANRP Co-Investors III (A), L.P.
Apollo ANRP Co-Investors III (D), L.P
Apollo ANRP Co-Investors III (DC-D), L.P.
Apollo APC Co-Investors (A), L.P.
Apollo Asia Co-Investors, LLC
Apollo Asia Real Estate Co-Investors (A), L.P.
Apollo Asia Real Estate II Co-Investors (A), L.P.
Apollo Asia Real Estate II Co-Investors (D), L.P.
Apollo Calliope Co-Investors (D), L.P.
Apollo Capital Efficient Co-Investors (D), L.P.
Apollo Centre Street Co-Investors (DC-D), L.P.
Apollo Champ Co-Investors, L.P.
Apollo Chiron Credit Co-Investors (D), L.P.
Apollo Co-Investors VI (DC-D), L.P.
Apollo Co-Investors VI (EH-GP), LLC
Apollo Co-Investors VI (FC-D), LP
Apollo Co-Investors VII (B), LLC
Apollo Co-Investors VII (C), LLC
Apollo Co-Investors VII (D), L.P.
Apollo Co-Investors VII (DC-D), L.P.
Apollo Co-Investors VII (EH-A), L.P.
Apollo Co-Investors VII (EH-D), LP
Apollo Co-Investors VII (FC-D), L.P.
Apollo Co-Investors VII (NR D), L.P.
Apollo Co-Investors VII (NR DC-D), L.P.
Apollo Co-Investors VII (NR EH-D), L.P.
Apollo Co-Investors VII (NR FC-D), LP
Apollo Co-Investors VIII (A), L.P.
Apollo Co-Investors VIII (D), L.P.
    Apollo Co-Investors VI (EH-D), LP
Apollo Co-Investors VIII (DC-D), L.P.
Apollo Co-Investors VIII (EH-A), L.P.
Apollo Co-Investors VIII (EH-D), L.P.
Apollo Co-Investors VIII (FC-D), L.P.
Apollo Co-Investors X (A), L.P.
Apollo Co-Investors X (D), L.P.
Apollo Co-Investors IX (A), L.P.
Apollo Co-Investors IX (D), L.P.
    Apollo Co-Investors VI (A), LLC
    Apollo Co-Investors VI (B), LLC
    Apollo Co-Investors VI (C), LLC
    Apollo Co-Investors VI (D), L.P.
    Apollo Co-Investors VII (A), L.P
Apollo Credit Fund Co-Investors, LP
Apollo Credit Opportunity Co-Investors III (A) LP
Apollo Credit Opportunity Co-Investors III (B) LP

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Apollo Credit Strategies Co-Investors, LP
Apollo Credit Strategies Co-Investors (D), L.P.
Apollo Defined Return Co-Investors (A), L.P.
Apollo Defined Return Co-Investors (D), L.P.
Apollo Digital Origin Co-Investors (A), L.P.
Apollo Digital Origin Co-Investors (D), L.P.
Apollo Energy Opportunity Co-Investors (A) LP
Apollo EPF Co-Investors II (A), L.P.
Apollo EPF Co-Investors II (D), L.P.
Apollo EPF Co-Investors II (Euro), L.P.
Apollo EPF Co-Investors III (A), L.P.
Apollo EPF Co-Investors III (D), L.P.
Apollo EPF Co-Investors IV (A), L.P.
Apollo EPF Co-Investors IV (D), L.P.
Apollo Excelsior Co-Investors (D), L.P.
Apollo Franklin Co-Investors (DC-D), L.P.
Apollo HSF I Co-Invest, L.P.
Apollo HVF Co-Investors (A), L.P.
Apollo HVF Co-Investors (D), L.P.
Apollo HVF Co-Investors (DC-D), L.P.
Apollo HVF Co-Investors II (A), L.P.
Apollo HVF Co-Investors II (D), L.P.
Apollo Impact Mission Co-Investors (A), L.P.
Apollo Impact Mission Co-Investors (D), L.P.
Apollo Infra Equity Co-Investors (A), L.P.
Apollo Infra Equity Co-Investors (D), L.P.
Apollo Infra Equity Co-Investors (IH-D), L.P.
Apollo Infrastructure Opportunities II Co-Investors (A), L.P.
Apollo Infrastructure Opportunities II Co-Investors (D), L.P.
Apollo Infrastructure Opportunities III Co-Investors (A), L.P.
Apollo Kings Alley Credit Co-Investors (D), L.P.
Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.
Apollo Navigator Co-Investors I (A), L.P.
Apollo Navigator Co-Investors I (D), L.P.
Apollo Navigator Co-Investors I (DC-D), L.P.
Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.
Apollo Revolver Co-Investors (A), L.P.
Apollo Revolver Co-Investors (D), L.P.
Apollo Revolver Co-Investors II (A), L.P.
Apollo Revolver Co-Investors II (D), L.P.
Apollo Royalties Co-Investors I (D), L.P.
Apollo RRH Co-Investors (A), L.P.
Apollo Senior Loan Fund Co-Investors (D), L.P.
Apollo SOMA Co-Investors, LLC
Apollo SPAC Co-Investors I (A), L.P.
Apollo SPAC Co-Investors I (D), L.P.
Apollo Special Situations Co-Investors (A), L.P.
Apollo Special Situations Co-Investors (D), L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Apollo Special Situations Co-Investors (IH-A), L.P.
- Apollo Special Situations Co-Investors (IH-D), L.P
- Apollo SPN Co-Investors (D), L.P.
- Apollo SPN Co-Investors (DC-D), L.P.
- Apollo SPN Co-Investors (FC-D), L.P.
- Apollo Structured Credit Recovery Co-Investors III (A) LP
- Apollo Structured Credit Recovery Co-Investors IV (A) LP
- Apollo SVF 2010 Bonus Pool, L.P.
- Apollo SVF Co-Investors Offshore, L.P.
- Apollo SVF Co-Investors, LLC
- Apollo Tactical Value SPN Co-Investors (DC-D), L.P.
- Apollo Total Return Co-Investors (A) LP
- Apollo Total Return Fund - Investment Grade Co-Investors (A), L.P.
- Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.
- Apollo Tower Credit Co-Investors (DE FC-D), L.P.
- Apollo Union Street Co-Investors (D), L.P.
- Apollo Union Street SPV Co-Investors (D), L.P.
- Apollo USREF Co-Investors II (A), L.P.
- Apollo USREF Co-Investors III (A), L.P.
- Apollo USREF Co-Investors III (D), L.P.
- Apollo USREF III Royce Co-Investors (A), L.P.
- Apollo Venerable Co-Investors (A), L.P.
- FCI Co-Investors II (A), L.P.
- FCI Co-Investors III (A), L.P.
- FCI Co-Investors IV (A), L.P.
- FCI Co-Investors IV (D), L.P.

VA Capital Management CIV GP, LLC

- VA Capital Management Co-Investors, L.P.

APH Holdings, L.P.

- ACC Advisors A/B, LLC
- Apollo U.S. Real Estate Advisors GP III, LLC
  - Apollo U.S. Real Estate Advisors III, L.P.
    - Apollo U.S. Real Estate Partners III (Offshore), L.P.
    - Apollo U.S. Real Estate Partners III (TE), L.P.
    - Apollo U.S. Real Estate Fund III, L.P.
    - Apollo U.S. Real Estate Fund III Acquisitions, LLC
- Apollo 100 West Putnam Advisors GP, LLC
- Apollo Capital Management X, LLC
  - Apollo Advisors X, L.P.
    - Apollo Co-Investors X (B), L.P.
    - Apollo Co-Investors X (C), L.P.
    - Apollo Investment Fund (DE-I) X, L.P.
    - Apollo Investment Fund X, L.P.
    - Apollo Overseas Partners (Delaware) X, L.P.
    - Apollo Overseas Partners (Delaware 892) X, L.P.
    - Apollo Overseas Partners (I) X, L.P.
    - Apollo Overseas Partners X, L.P.
- Apollo Advisors X (EH-GP), LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Apollo ADIP Capital Management II, LLC
  - Apollo ADIP Advisors II, L.P.
    - Apollo/Athene Dedicated Investment Program II, L.P.
  - Apollo Climate Partners Capital Management, LLC
    - Apollo Climate Partners Advisors, L.P.
      - Apollo Climate Partners, L.P.
      - Apollo Climate Partners (DE 892), L.P.
      - Apollo Climate Overseas Partners (Lux) GP, S.a r.l.
- AP Violet Advisors GP, LLC
- VLS Holdings Advisors GP LLC
  - VLS Holdings Advisors, L.P.

Apollo Principal Holdings III GP, Ltd.

- Apollo Principal Holdings III, L.P.
  - Apollo Administration GP Ltd.
    - Stanhope Life Advisors, L.P.
  - Apollo Advisors V (EH), LLC
    - Apollo Advisors V (EH Cayman), L.P.
  - Apollo Advisors VI (EH-GP), Ltd.
    - Apollo Advisors VI (EH), L.P.
  - Apollo Advisors VII (EH-GP), Ltd.
    - Apollo Advisors VII (EH), L.P.
      - AAA Life Re Carry, L.P.
  - Apollo ANRP Advisors (IH-GP), LLC
    - Apollo ANRP Advisors (IH), L.P.
  - Financial Credit I Capital Management, LLC
    - Financial Credit Investment Advisors I, L.P.
  - Apollo SPN Capital Management, LLC
    - Apollo SPN Advisors, L.P.
      - Apollo SPN Investments I, L.P.
  - AAA MIP Limited
    - AAA Associates, L.P.
      - AAA Investments (Co-Invest VI), L.P.
  - AP Caps II Holdings GP, LLC
    - Acropolis Infrastructure Acquisition Sponsor, L.P.
    - APSG Sponsor, L.P.
    - APSG Sponsor II, L.P.
    - APSG Sponsor III, L.P.
    - Delphi Growth Capital Sponsor, L.P.
  - APSG Advisors GP, LLC
    - Acropolis Infrastructure Acquisition Advisors, L.P.
    - APSG Advisors, L.P.
    - APSG Advisors II, L.P.
    - Delphi Growth Capital Advisors, L.P.
  - Delaware Rose GP L.L.C
    - Apollo Rose GP, L.P.
      - Apollo Rose II Co-Investors (H), L.P.
      - Apollo Rose II (A), L.P.
      - Apollo Rose II (B), L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Apollo Rose II (C), L.P.
Apollo Rose II (D), L.P.
Apollo Rose II (E), L.P.
Apollo Rose II (F), L.P.
Apollo Rose II (G), L.P.
- Catalina Holdings (Bermuda) Ltd.
  - Catalina Alpha Ltd
    - Alea Group Holdings (Bermuda) Ltd.
      - FIN LLC
        - Alea Holdings US Company
          - Alea North America Insurance Company
          - SPARTA Insurance Company
            - Catalina U.S. Insurance Services LLC
          - National American Insurance Company of California
          - QLT Buffalo LLC
          - AHUSCO Statutory Trust I
          - AHUSCO Statutory Trust II
          - AHUSCO Statutory Trust III
      - Catalina Services Asia Pacific PTE Ltd.
      - Catalina General Insurance Ltd.
        - Asia Capital Reinsurance Group PTE. Ltd.
          - Asia Capital Reinsurance Malaysia SDN BHD
          - Propco (Telford) Limited
          - ACR ReTakaful Holdings Ltd. UAE
          - ACCR Sendirian Berhad
        - Catalina Corporate Capital Limited
        - Catalina Echo Limited
          - Residential Loss Control Holdings LLC
            - Home Construction Management Inc
              - National Home Insurance Company (A Risk Retention Group)
            - ProBuilders Specialty Insurance Company, RRG
          - Catalina Services Switzerland AG
        - Catalina Foxtrot Holdings Limited
          - Catalina Insurance Ireland dac
            - Propco (Swansea) Limited
            - Catalina Oxenwood European Investments Ltd.
        - Catalina Oxenwood Real Estate II Ltd
          - OXW Capital LP
          - Oxenwood Real Estate LLP
            - OXW Capital Management Limited
          - OXW Partners LP
        - Catalina Oxenwood European Investments Ltd
          - Oxenwood Catalina III Limited
            - OXW Catalina European Holdco S.a.r.l.
              - Oxenwood Catalina (Germany II) S.à.r.l.
              - Oxenwood Catalina Neuss S.a.r.l.
        - Catalina Permian Ltd
        - Catalina Acra Zurich Reinsurance Trust

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Catalina Oxenwood Investments Ltd
Propco (Newport) Limited
Propco (Greenock) Limited
Propco (Yeovil) Limited
Propco (Newcastle) Limited
Catalina Oxenwood Investments Ltd
OXW Catalina UK Limited
OXW Catalina (Logistics XVII) Limited
OXW Catalina (Logistics XXV) Limited
OXW Catalina (Logistics XXVI) Limited
OXW Catalina (Logistics XXVII) Limited
AD Land Exeter Ltd
Catalina Holdings UK Limited
Catalina Worthing Insurance Limited
Catalina Oxenwood Investments Ltd
Propco (Swansea) Limited
Catalina Services UK Limited Catalina
London Limited
AGF Insurance Limited
Catalina Oxenwood Investments Ltd
Lightning Top-Up Trust
Catalina Oxenwood European Investments Ltd.
Catalina Oxenwood Investments Ltd.
Propco (Newcastle) Limited
Apollo Rose II (I), L.P.
Wessex GP LLC
Athene Wessex Investor A, L.P.
Apollo Wessex Advisors GP, LLC
Apollo Wessex Advisors, L.P.
Wessex Holdings, L.P.
AP Extreme Advisors GP, LLC
APH Holdings, L.P.
Apollo ANRP Capital Management II, LLC
Apollo ANRP Advisors II, L.P.
Apollo Natural Resources Partners II, L.P.
AP Boardwalk GP, LLC
Apollo ANRP Co-Investors II (B), L.P.
Apollo ANRP Capital Management III, LLC
Apollo ANRP Advisors III, L.P
Apollo Natural Resources Partners (Lux) III GP, S.a r.l.
Apollo Natural Resources Partners (Lux) III, SCSp
Apollo Natural Resources Partners III, L.P.
Apollo ANRP Co-Investors III (B), L.P.
ANRP III (T-P1) Holdings, L.P.
Apollo ANRP Advisors III (P2), L.P.
Apollo Natural Resources Partners (P2) III, L.P.
Apollo Capital Management VIII, LLC
Apollo Advisors VIII, L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Apollo Fund Administration VIII, LLC
Apollo Investment Fund VIII, L.P.
Apollo Investment Fund (I) VIII, L.P.
Apollo Overseas Partners VIII, L.P.
Apollo Overseas Partners (I) VIII, L.P.
Apollo Overseas Partners (Delaware) VIII, L.P.
Apollo Overseas Partners (Delaware 892) VIII, L.P.
Apollo Hybrid Value Capital Management, LLC
Apollo Hybrid Value Advisors, L.P.
Apollo HVF Co-Investors (B), L.P.
Apollo HVF Co-Investors (C), L.P.
Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.
Apollo Hybrid Value Overseas Partners (Lux), SCSp
Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.
Apollo Hybrid Value Overseas Partners, L.P.
Apollo Hybrid Value Fund, L.P.
AA Direct GP, LLC
AA Direct, L.P.
AP AL Holdings GP, LLC
AP Ulysses Advisors, LLC
AP Beta 7, L.P.
VA Capital Company LLC
Venerable Holdings, Inc.
Venerable Insurance and Annuity Company
Corporate Solutions Life Reinsurance Company
Rocky Range, Inc.
Directed Services LLC
VIAC Services Company
Apollo Special Situations Advisors GP, LLC
Apollo Special Situations Advisors, L.P.
Apollo Special Situations Fund, L.P.
AA GP Solutions Advisors GP, LLC
AA GP Solutions Advisors, L.P.
AA GP Solutions Fund, L.P.
Apollo Credit Secondaries I GP, LLC
Apollo Credit Secondaries Fund I, L.P.
Apollo Credit Secondaries Fund I (A), L.P.
Apollo Credit Secondaries Fund I (B), L.P.
Apollo Credit Secondaries I Advisors GP, LLC
Apollo Credit Secondaries I Advisors, L.P.
Apollo Advisors IX (EH-GP), LLC
Apollo Advisors IX (EH), L.P.
AP Highlands Co-Invest, L.P.
Highlands Bermuda Holdco, Ltd.
AIF IX International Holdings, L.P.
AP Highlands Holdings (GP), LLC
AP Highlands Holdings, L.P.
Highlands Bermuda Holdco, Ltd.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Aspen Insurance Holdings Limited
  - Aspen Bermuda Limited
  - Aspen (UK) Holdings Limited
    - Aspen Risk Management Limited
    - Aspen UK Syndicate Services Limited
    - APJ Asset Protection Jersey Limited
    - Aspen U.S. Holdings, Inc.
      - Aspen American Insurance Company
        - Aspen Specialty Insurance Company
      - Aspen Insurance U.S. Services Inc.
      - Aspen Specialty Insurance Management, Inc.
      - Aspen Specialty Insurance Solutions, LLC
      - Aspen Re America, Inc.
      - Digital Risk Resources, LLC
    - Aspen Insurance UK Services Limited
    - Aspen Australia Service Company Pty Limited
  - Aspen European Holdings Limited
    - Aspen Insurance UK Limited
  - Acorn Limited
    - Blue Waters Insurers, Corp.
  - Aspen Managing Agency Limited
    - Aspen Singapore Pte. Limited
  - Aspen Underwriting Limited
  - Silverton Re Ltd.
  - Aspen (US) Holdings Limited
    - Aspen Capital Advisors Inc.
  - Aspen Capital Management Limited
    - Peregrine Reinsurance Ltd
    - Aspen Cat Fund Limited

- Harvest Holdings II GP, LLC
  - Harvest Holdings II (C), L.P.
  - Harvest Holdings II (V), L.P.
  - Karpos Investments II (C), L.P.
  - Karpos Investments II (V), L.P.
- Apollo Infra Equity Advisors (IH-GP), LLC
  - Apollo Infra Equity Advisors (IH UT), L.P.
  - Apollo Infra Equity Advisors (IH), L.P.
    - Apollo Infra Equity International Fund, L.P.
    - Apollo Infra Equity Feeder Fund (TE Debt), L.P.
- Apollo FIG Carry Pool Aggregator GP, LLC
  - Apollo FIG Carry Pool Aggregator, L.P.
  - Apollo FIG Carry Pool Intermediate (FC), L.P.
  - Apollo FIG Carry Pool Intermediate, L.P.
- Apollo Advisors VIII (EH-GP), Ltd.
  - Apollo Advisors VIII (EH), L.P.
    - Apollo Co-Investors VIII (EH-E), L.P.
- Financial Credit II Capital Management, LLC
  - Financial Credit Investment Advisors II, L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Financial Credit Investment II, L.P.
- Financial Credit III Capital Management, LLC
  - Financial Credit Investment Advisors III, L.P.
    - Financial Credit Investment III, L.P.
- Financial Credit IV Capital Management, LLC
  - Financial Credit Investment Advisors IV, L.P.
    - Financial Credit Investment IV, L.P.
    - Financial Credit Investment (PF) IV, L.P.
    - Financial Credit Investment IV (Feeder), L.P.
- Apollo ADIP Capital Management, LLC
  - Apollo ADIP Advisors, L.P.
    - Apollo/Athene Dedicated Investment Program (A), L.P.
    - Apollo/Athene Dedicated Investment Program (B), L.P.
    - Apollo/Athene Dedicated Investment Program (C), L.P.
    - Apollo/Athene Dedicated Investment Program (D), L.P.
    - Apollo/Athene Dedicated Investment Program (E), L.P.
    - Apollo ADIP (Lux) GP, S.a r.l.
      - Apollo/Athene Dedicated Investment Program (Lux), SCSp
- Apollo Hybrid Value Capital Management II, LLC
  - Apollo Hybrid Value Advisors II, L.P.
    - Apollo Hybrid Value Overseas Partners II, L.P.
    - Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.
    - Apollo Hybrid Value Fund II, L.P.
    - Apollo HVF Co-Investors II (B), L.P.
    - Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.
      - Apollo Hybrid Value Overseas Partners (Lux) II, SCSp
    - Apollo Grizzly Bear Co-Invest Ultimate GP, LLC
    - Apollo Hybrid Value Overseas Partners (MS I) II, L.P.
    - Apollo Hybrid Value Fund (MS I) II, L.P.
    - Apollo TAMF Co-Invest Ultimate GP, LLC
      - Apollo TAMF Co-Invest GP, L.P.
        - Apollo TAMF Co-Invest, L.P.
- AA IX Holdings, LLC
- Apollo Impact Mission Capital Management, LLC
  - Apollo Impact Mission Advisors, L.P.
    - Apollo Impact Mission Overseas Partners (Delaware 892), L.P.
    - Apollo Impact Mission Fund, L.P.
    - Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.
      - Apollo Impact Mission Overseas Partners (Lux), SCSp
    - Apollo Impact Mission Co-Investors (B), L.P.
    - Apollo Impact Mission Fund (Overseas), L.P.
- Apollo Capital Management IX, LLC
  - Apollo Advisors IX, L.P.
    - AP Castle Holdings GP S.a r.l.
    - Apollo Fund Administration IX, LLC
    - Apollo Investment Fund IX, L.P.
    - Apollo Overseas Partners (Delaware) IX, L.P.
    - Apollo Overseas Partners (Delaware 892) IX, L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Apollo Overseas Partners IX, L.P.
Apollo Overseas Partners (I) IX, L.P.
Apollo Co-Investors IX (B), L.P. Apollo Investment Fund (I) IX, L.P.
Apollo Co-Investors IX (C), L.P.
Apollo Overseas Partners (Lux) IX GP, S.a r.l.
- Apollo Overseas Partners (Lux) IX, SCSp

AP IX GenPar, LLC
AP IX DSB Holdings, L.P.
- DSB Parent GP, LLC
  - Knight Parent Ventures LP
    - Forward Health Ventures L.P.
      - Forward Health Ventures Holdings, Inc.
        - Forward Health Ventures (A) LLC
      - Forward Health Ventures (B) LLC
        - STeM Parent L.P.
        - STeM Holdings Inc.
        - STeM Management, LLC
        - STeM Operating, LLC
      - Forward Health Ventures Investments GP, LLC
- DSB Holdings II GP, LLC
  - DSB Holdings II, L.P.
    - DSB Parent L.P.
      - DSB Holdings, Inc.
        - DSB Acquisition LLC
          - LifePoint Health, Inc.
            - Legacy LifePoint Health, LLC
              - Province Healthcare Company, LLC
                - Brim Hospitals, Inc.
                - Colorado Plains Physician Practices, LLC
                - Las Cruces Cardiology Group, LLC
                - Las Cruces Endoscopy Partner, LLC
                  - Las Cruces Endoscopy, LLC
                    - Lohman Endoscopy Center, LLC
                - Las Cruces Physician Practices, LLC
                - Los Alamos Physician Practices, LLC
                - Martinsville Physician Practices, LLC
                - Memorial Prompt Care, LLC
                - Northeastern Nevada Physician Practices, LLC
                - PHC-Aviation, Inc.
                - PHC-Elko, Inc.
                - PHC-Fort Mohave, Inc.
                - PHC-Fort Morgan, Inc.
                - PHC-Lake Havasu, Inc.
                  - Havasu Regional Medical Center, LLC
                  - HRMC, LLC
                - PHC-Lakewood, Inc
                  - PHC-Morgan City, L.P.
                - PHC-Las Cruces, Inc.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- PHC-Los Alamos, Inc.
- PHC-Minden G.P., Inc
  - PHC-Minden, LLC
- PHC-Morgan Lake, Inc.
  - PHC-Morgan City, L.P.
- PHC-Selma, LLC
- PHC-Tennessee, Inc.
- Principal-Needles, Inc.
- Teche Regional Physician Practices, LLC
- Valley View Physician Practices, LLC

Historic LifePoint Hospitals, LLC

- LifePoint Hospitals Holdings, LLC
  - AdvantagePoint Health Alliance, LLC
    - AdvantagePoint Health Alliance – Blue Ridge, LLC
    - AdvantagePoint Health Alliance – Bluegrass, LLC
    - AdvantagePoint Health Alliance - Hot Springs, LLC
    - AdvantagePoint Health Alliance - Mesilla Valley, LLC
    - AdvantagePoint Health Alliance - Paris, LLC
    - AdvantagePoint Health Alliance – Tennessee Valley, LLC
    - AdvantagePoint Health Alliance – Great Lakes, LLC
    - AdvantagePoint Health Alliance – Laurel Highlands, LLC
    - AdvantagePoint Health Alliance – Northwest, LLC
    - AdvantagePoint Health Alliance – Western North Carolina, LLC
  - Ashley Valley Medical Center, LLC
  - Ashley Valley Physician Practice, LLC
  - Castleview Medical, LLC
    - Castleview Hospital, LLC
    - Castleview Physician Practice, LLC
  - HealthyHub, LLC
  - Home Health Partner, LLC
  - HSC Credentialing Support Services, LLC
  - HSCGP, LLC
    - LifePoint Corporate Services, General Partnership
      - America Management Companies, LLC
      - LifePoint Billing Services, LLC
      - Forward Health Ventures (A) LLC
      - Forward Health Ventures (B) LLC
  - LifePoint CSLP, LLC
    - LifePoint Corporate Services, General Partnership
      - Forward Health Ventures (A) LLC
      - Forward Health Ventures (B) LLC
  - LifePoint Holdings 2, LLC
    - Acquisition Bell Hospital, LLC
      - Upper Peninsula Health Plan, LLC
      - Upper Peninsula Managed Care, LLC
    - AMG-Crockett, LLC
    - AMG-Southern Tennessee, LLC
    - AMG-Trinity, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Athens Physicians Practice, LLC
- Athens Regional Medical Center, LLC
- Athens Surgery Center Partner, LLC
  - Athens Surgery Center, LLC
- Bell JV, LLC
- Bell Physician Practices, Inc.
- Clark Regional Physician Practices, LLC
- Community Medical, LLC
- Community-Based Services, LLC
- Crockett Hospital, LLC
- Crockett PHO, LLC
- Danville Diagnostic Imaging Center, LLC
- Danville Physician Practices, LLC
- Danville Regional Medical Center, LLC
  - Danville Regional Medical Center School of Health Professions, LLC
  - Gateway Health Alliance, Inc.
  - Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC
  - Two Rivers Physician Practices, LLC
- DLP Partner, LLC
  - DLP Healthcare, LLC
    - DLP Marquette Holding Company, LLC
      - DLP Marquette Health Plan, LLC
        - Upper Peninsula Health Plan, LLC
        - Upper Peninsula Managed Care, LLC
      - DLP Marquette General Hospital, LLC
      - DLP Marquette JV, LLC
        - U.P. Imaging Management Services, LLC
      - DLP Marquette Physician Practices, Inc.
    - DLP Cardiac Partners, LLC
    - DLP Central NC Holding Company, LLC
      - DLP Central Carolina Medical Center, LLC
        - DLP Central Carolina Family Medicine, LLC
        - DLP Central Carolina Medical Group, LLC
        - DLP Central Carolina Physician Practices, LLC
      - DLP Central NC JV, LLC
        - Guardian Health Service, L.L.C.
      - DLP Frye Regional Medical Center, LLC
        - DLP Cardiology Associates, LLC
        - DLP Cardiology Physicians, LLC
        - DLP Frye Medical Group, LLC
        - DLP Frye Regional Physician Practices, LLC
        - DLP Graystone Family Practice Associates, LLC
        - DLP Hickory Family Practice Associates, LLC
    - DLP Good Shepherd Holding Company, LLC
      - DLP Good Shepherd JV, LLC
      - DLP Gregg County Hospital, LLC
      - DLP Marshall Medical Center, LLC
    - DLP Harris JV, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- DLP Harris Regional Hospital, LLC
  - DLP Western Carolina Physician Practices, LLC
- DLP Haywood Regional Medical Center, LLC
- DLP Maria Parham Medical Center, LLC
  - DLP Maria Parham Physician Practices, LLC
- DLP Person Memorial Hospital, LLC
  - DLP Person Physician Practices, LLC
  - DLP Person Urgent Care, LLC
- DLP Rutherford Regional Health System, LLC
  - DLP Rutherford Physician Practices, LLC
- DLP Swain County Hospital, LLC
- DLP Twin County Holding Company, LLC
  - DLP Twin County Physician Practices, LLC
  - DLP Twin County Regional Healthcare, LLC
- DLP Wilson Holding Company, LLC
  - DLP WilMed Nursing Care and Rehabilitation Center, LLC
  - DLP Wilson Medical Center, LLC
    - DLP Wilson Physician Practices, LLC

DLP Partner Central Carolina, LLC
DLP Partner Conemaugh, LLC
DLP Partner Frye, LLC
DLP Partner Marquette, LLC
DLP Partner MedWest, LLC
DLP Partner Twin County, LLC
DLP Partner Wilson Rutherford, LLC
Fauquier Partner, LLC
- Fauquier Holding Company, LLC
  - Fauquier Diagnostic Imaging Center, LLC
  - Fauquier Long-Term Care, LLC
  - Fauquier Medical Center, LLC
  - Fauquier Physician Practices, LLC

Georgetown Rehabilitation, LLC
HDP Andalusia, LLC
HDP Georgetown, LLC
Hillside Hospital, LLC
HSC Manager, LLC
Kansas Healthcare Management Company, Inc.
- Kansas Healthcare Management Services, LLC

Kansas Healthcare Management Services, LLC
Kentucky Hospital, LLC
Kentucky Medserv, LLC
Kentucky Physician Services, Inc. LHSC, LLC
LifePoint Medical Group – Hillside, Inc.
- AMG-Hillside, LLC

LifePoint of Kentucky, LLC
- Bourbon Community Hospital, LLC
- Bourbon Physician Practice, LLC
- Buffalo Trace Radiation Oncology Associates, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Fleming Medical Center, LLC
- Georgetown Community Hospital, LLC
- HCK Logan Memorial, LLC
- Kentucky MSO, LLC
- Meadowview Physician Practice, LLC
- Meadowview Regional Medical Center, LLC
  - Meadowview Regional Medical Center Pain Management, LLC
- PineLake Physician Practice, LLC
- PineLake Regional Hospital, LLC
- R. Kendall Brown Practice, LLC
- Siletchnik Practice, LLC
- Woodford Hospital, LLC

LifePoint of Lake Cumberland, LLC
- LCMC PET, LLC
- Somerset Surgery Partner, LLC
  - Lake Cumberland Surgery Center, LP
- Lake Cumberland Cardiology Associates, LLC
- Lake Cumberland Physician Practices, LLC
  - LCMC MRI, LLC
- Lake Cumberland Regional Hospital, LLC
- Lake Cumberland Regional Physician Hospital Organization, LLC

LifePoint RC, Inc.

Logan Medical, LLC

Meadowview Rights, LLC

Northwest Medical Center-Winfield, LLC

Norton Partner, LLC
- The Regional Health Network of Kentucky and Southern Indiana, LLC
  - RHN Clark Memorial Hospital, LLC
    - RHN Clark Memorial Physician Practices, LLC
  - RHN Scott Memorial Hospital, LLC
    - RHN Scott Physician Practices, LLC

NWMC-Winfield Hospitalist Physicians, LLC

NWMC-Winfield Physician Practices, LLC

Piedmont Partner, LLC

Portage Holding Company, LLC
- PH Copper Country Apothecaries, LLC
- Portage Hospital, LLC
  - Portage Calumet MOB, LLC
- Portage JV, LLC
  - Ontonagon Community Health Center, Inc.
  - Upper Peninsula Health Plan, LLC
  - Upper Peninsula Managed Care, LLC
- Portage Physician Practices, Inc.

Portage Partner, LLC

Professional Billing Services, LLC

Providence Holding Company, LLC
- Providence Group Practices, LLC
- Providence Group Practices II, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Providence Hospital, LLC
  - PERS Legacy, LLC
  - Providence Imaging Center, LLC
  - Providence Professional Services, LLC
- Providence Physician Practices, LLC
- River Parishes Hospital, LLC
- River Parishes Partner, LLC
- River Parishes Physician Practices, LLC
- Riverview Medical Center, LLC
- Riverview Physician Practices, LLC
- Rockdale Clinically Integrated Medical Care Organization, LLC
- Rockdale Hospital, LLC
- Rockdale Physician Practices, LLC
- Smith County Memorial Hospital, LLC
- Southern Tennessee EMS, LLC
- Southern Tennessee Medical Center, LLC
- Southern Tennessee PHO, LLC
- Spring View Hospital, LLC
- Spring View Physician Practices, LLC
- Springhill Medical Center, LLC
- Sumner Partner, LLC
  - Sumner Ambulatory Surgery Center, LLC
- Sumner Physician Practices, LLC
- Sumner Real Estate Holdings, LLC
- Sumner Regional Medical Center, LLC
  - SST Community Health, L.L.C.
- THM Physician Practice, LLC
- Trousdale Medical Center, LLC
- Trousdale Physician Practices, LLC
- Ville Platte Medical Center, LLC
  - Wythe County Community Hospital, LLC
  - Wythe County Physician Practices, LLC
- LifePoint NMTC, LLC
- LifePoint PSO, LLC
- My HealthPoint, LLC
- Poitras Practice, LLC
- Riverton Oncology Practice, LLC
- Shared Business Services, LLC

LifePoint Acquisition Corp.

- LifePoint VA Holdings, Inc.
  - Clinch Professional Physician Services, LLC
  - Clinch Valley Medical Center, Inc.
  - Clinch Valley Physicians Associates, LLC
  - Clinch Valley Pulmonology, LLC
  - Clinch Valley Urology, LLC
  - Orthopedics of Southwest Virginia, LLC
- LifePoint WV Holdings, Inc.
  - Raleigh General Hospital, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- West Virginia Management Services Organization, Inc.
  - Lima HoldCo, LLC
    - Capella Health Holdings, LLC
      - Capella Holdings, LLC
        - Capella Healthcare, LLC
          - Capella DISCO, LLC
          - Kershaw Health Holdings, LLC
            - Kershaw Clinics, LLC
            - Kershaw Hospital, LLC
            - KershawHealth Ambulatory Surgery Center, LLC
            - KershawHealth Cancer Center, LLC
          - Muskogee Holdings, LLC
            - Capella Holdings of Oklahoma, LLC
              - Muskogee Medical and Surgical Associates, LLC
              - Muskogee Physician Group, LLC
              - Muskogee Regional Medical Center, LLC
              - Providence MRI Associates, L.L.C.
              - Providence Radiologic Services, L.C.
          - NPMC Holdings, LLC
            - Arkansas Healthcare Services, LLC
            - Hot Springs Imaging Center, LLC
            - Hot Springs National Park Hospital Holdings, LLC
              - National Park Real Property, LLC
            - National Park Cardiology Services, LLC
            - National Park Endoscopy Center, LLC
            - National Park Family Care, LLC
            - National Park GI Services, LLC
            - NPMC, LLC
          - Oregon Healthcorp, LLC
            - McMinnville Immediate Health Care, LLC
            - Willamette Valley Clinics, LLC
            - Willamette Valley Health Solutions, LLC
            - Willamette Valley Medical Center, LLC
          - RCCH PMDS, LLC
          - RCCH Trios Health Holdings, LLC
          - RCCH Washington Holdings, LLC
            - CMCH Holdings, LLC
            - Lourdes Holdings, LLC
              - Lourdes Hospital, LLC
              - Lourdes Physician Services, LLC
            - PNWCIN LLC
            - RCCH-Northwest, LLC
              - RCCH-UW Medicine Healthcare Holdings, LLC
                - CCMC Holdco, LLC
                - RCCH Trios Health, LLC
                  - High Desert Surgery Center, L.L.C.
                  - RCCH Trios Physicians, LLC
          - Saline County Hospital, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- St. Joseph Holdings, LLC
  - St. Joseph Hospital, LLC
    - SJRMC Interventional Radiology Services, LLC
  - St. Joseph Physician Services, LLC
- St. Mary's Holdings, LLC
  - Russellville Holdings, LLC
  - Saint Mary's Primary Care Network, LLC
  - St. Mary's Physician Services, LLC
  - St. Mary's Specialty, LLC
- Saline County Medical Center Joint Venture, LLC
  - Saline Clinics, LLC
  - Saline Hospital, LLC
    - Saline FirstCare, Inc.

DLP Lima Partner, LLC
- DLP Conemaugh Holding Company, LLC
  - DLP Conemaugh Memorial Medical Center, LLC
  - DLP Conemaugh Miners Medical Center, LLC
  - DLP Conemaugh Meyersdale Medical Center, LLC
  - DLP Conemaugh Physician Practices, LLC
  - DLP Conemaugh JV, LLC
- Nason Medical Center, LLC
- Nason Physician Practices, LLC
- RCHP-Ottumwa Holdings, Inc.
  - Ottumwa Physicians, LLC
    - Ottumwa ER, LLC
    - Ottumwa Health Group, LLC
  - RCHP-Ottumwa, LLC
    - Collaborative Laboratory Services, L.L.C.
    - RRL Ottumwa, LLC
- Western Plains Regional Hospital, LLC
  - Dodge City Healthcare Group, LLC
    - Western Plains Physician Practices, LLC

Lima HoldCo Parent, LLC

RCHP, LLC
- Point of Life Indemnity, LTD.
- RCHP Management Company, Inc.
- RegionalCare Hospital Partners, LLC
  - Essent Healthcare, Inc.
    - EHCO, LLC
      - Essent Healthcare of Massachusetts, Inc.
        - Essent Haverhill Healthcare Group, Inc.
      - Essent DISCO, LLC
      - Essent Healthcare – Ayer, Inc.
        - Essent – Ayer Healthcare Group, Inc.
      - Essent Healthcare – Paris, Inc.
        - EHC PRMC G.P., LLC
          - Essent PRMC, L.P.
            - Texas & Oklahoma Preferred Provider System

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- EHC PRMC L.P., LLC
  - Essent PRMC, L.P.
  - Lamar County Clinical Services, Inc.
  - PRMC ER Group, Inc.
  - PRMC Healthcare Group, Inc.
- Essent Healthcare – Pennsylvania, Inc.
  - Essent Healthcare – Waynesburg, LLC
  - SRMC Healthcare Group, LLC
- Essent Realty, Inc.
- Sharon Hospital Holding Company
  - Essent Healthcare of Connecticut, Inc.
- Florence Physicians, LLC
  - ECM Health Group, LLC
  - ECM TVCC, LLC
  - North Alabama Neuroservices, LLC
  - North Alabama Ob-Gyn, LLC
  - Shoals Health Group, LLC
  - Shoals Obstetrics and Gynecology, LLC
- North Alabama RCO Holding Company, LLC
  - My Care Alabama, Inc.
- RCHP-Clinical Trials, LLC
- RCHP DISCO, LLC
- RCHP-Florence, LLC
  - Florence-UCC, LLC
    - Med-Plus Muscle Shoals, LLC
  - NAMC Anesthesia Services, LLC
  - Northwest Alabama Emergency Medicine, LLC
- RCHP-McCurtain Memorial Holdings, LLC
  - McCurtain Memorial Hospital, LLC
- RCHP-Montana, LLC
  - Billings-RCHP Healthcare Holdings, LLC
    - RCHP Billings-Missoula, LLC
- RCHP-Sierra Vista Holding, Inc.
  - RCHP-Sierra Vista, Inc.
    - RCHP-Sierra Vista Residents, LLC
  - RCHP-Sierra Vista Development, LLC
  - RCHP-Sierra Vista Medical Office Complex, LLC
  - RCHP-Sierra Vista Physicians Holdings, LLC
  - RCHP-Sierra Vista Properties, LLC
  - Sierra Vista Regional Health Center Medical Group, L.L.C.
- RegionalCare AR, LLC
- LifePoint Rehab Blocker Parent, LLC
  - LifePoint Rehab Blocker, LLC
    - LifePoint Rehab, LLC
      - Centerre Healthcare, LLC
        - CRH of Bentonville, LLC
        - CRH of Cincinnati, LLC
        - CRH of Longview, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- CRH of Temple, LLC
- CRH of Cleveland, LLC
  - Beachwood RH, LLC
- CRH of St. Louis, LLC
  - Mercy Rehabilitation Hospital - St. Louis, L.L.C.
- CRH of Lancaster, LLC
  - Lancaster Rehabilitation Hospital, LLP
- CRH of Waukesha, LLC
  - Rehabilitation Hospital of Wisconsin, LLC
- CRH of Dallas, LLC
  - MHS-CHC, LLC
  - MHS-CHC I, L.P.
- CRH of Indianapolis, LLC
  - Community Health Network Rehabilitation Hospital, LLC
- CRH of Langhorne, LLC
  - St. Mary Rehabilitation Hospital, LLP
- CRH of Springfield, LLC
  - Mercy Rehabilitation Hospital Springfield, LLC
- CRH of Memphis, LLC
  - Baptist Memorial Rehabilitation Hospital, G.P.
- CRH of Madison, LLC
  - Madison Rehabilitation Hospital, LLC
- CHC Management Services, LLC
- CRH of Fort Worth, LLC
  - Texas Rehabilitation Hospital of Fort Worth, LLC
    - Everest Rehabilitation Hospital Keller, LLC
- CRH of Avon, LLC
  - Avon RH, LLC
- CRH of Oklahoma City, LLC
  - Mercy Rehabilitation Hospital, LLC
    - Everest Rehabilitation Hospital OKC, LLC
- CRH of Arlington, LLC
  - Texas Rehabilitation Hospital of Arlington, LLC

Lifepoint Behavioral Health, LLC

- Cornerstone Behavioral Health, LLC
  - CBH Operations Company, LLC
    - Cornerstone Behavioral Health New Braunfels, LLC
  - CBH Real Estate Company, LLC
  - Cornerstone Behavioral Health Broken Arrow, LLC
  - Cornerstone Behavioral Health Clear Lake, LLC
  - Cornerstone Behavioral Health Tucscon, LLC
- Lifepoint Behavioral Health Services, LLC
- Lifepoint Behavioral Health Hospital Services, LLC
  - LPNT BH Acquisition 1, LLC
  - LPNT BH Acquisition 2, LLC
  - LPNT BH Acquisition 3, LLC
  - LPNT BH Development 1, LLC
    - Western Massachusetts Behavioral Hospital, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- LPNT BH Development 2, LLC
  - Antelope Valley Specialty Hospital, LLC
- LP BH Development 5, LLC
  - Palomar Behavioral Health Institute, LLC
- LPNT BH Development 3, LLC
  - Tampa Behavioral Hospital, LLC
- LPNT BH Development 4, LLC
  - Mercy Health Behavioral Hospital, LLC
- Lifepoint Behavioral Health Physician Services, LLC
- LPNT Autumn Holdco, LLC
  - Springstone Health Opco, LLC
    - Beckett Springs, LLC
      - Beckett Springs Physician Group, LLC
    - Brentwood Meadows, LLC
      - Brentwood Meadows Physician Group, LLC
    - Carrollton Springs, LLC
      - Carrollton Springs Physician Group, LLC
    - Copper Springs Hospital, LLC
      - Copper Springs Hospital Physician Group, LLC
    - Cottonwood Springs, LLC
      - Cottonwood Springs Physician Group, LLC
    - Denver Springs, LLC
      - Denver Springs Physician Group, LLC
    - Dublin Springs, LLC
      - Dublin Springs Physician Group, LLC
    - Highland Springs Property, LLC
    - Mesa Springs, LLC
      - Mesa Springs Physician Group, LLC
    - Highland Springs, LLC
      - Highland Springs Physician Group, LLC
    - Oakwood Springs, LLC
      - Oakwood Springs Physician Group, LLC
    - Rainier Springs, LLC
      - Rainier Springs Physician Group, LLC
    - Rock Springs, LLC
      - Rock Springs Physician Group, LLC
    - Spokane Springs, LLC
    - Triangle Springs, LLC
      - Triangle Springs Physician Group, LLC
    - Westpark Springs, LLC
      - Westpark Springs Physician Group, LLC
    - Woodland Springs, LLC
      - Woodland Springs Physician Group, LLC
    - Sycamore Springs, LLC
      - Sycamore Springs Physician Group, LLC
    - Springstone Physicians, LLC
    - Springstone Physician Management, LLC
- Lifepoint Rehabilitation Services, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- LPNT Rehab Development 2, LLC
  - East Valley Rehabilitation Hospital, L.L.C
  - TherEx, LLC
  - Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.
- LPNT Rehab Development 3, LLC
- LPNT Rehab Development 4, LLC
  - Franciscan Specialty Care, LLC
- LPNT Rehab Development 5, LLC
- Lifepoint Rehabilitation, LLC
- Lifepoint Rehabilitation of Texas, LLC
- Lifepoint Rehabilitation of California, LLC

LifePoint Knight Contract Services, LLC

LifePoint Rehab Physician Services, LLC

LP IRF Development 65, LLC

- Baptist Memorial Rehabilitation Hospital - Madison, LLC

LPNT Buckeye Propco, LLC

LPNT IRF Development 61, LLC

LPNT IRF Development 70, LLC

- PeaceHealth RiverBend, LLC

LPNT IRF Development 71, LLC

- Centra Rehabilitation Hospital, LLC

LPNT IRF Development 74, LLC

- North Florida Rehabilitation Hospital, LLC

LPNT Healthcare Services, LLC

LPNT Systems, LLC

AccessPoint, LLC

LPNT IRF Development 14, LLC

- Anderson Rehabilitation Institute, LLC

LPNT IRF Development 21, LLC

LPNT IRF Development 22, LLC

LPNT IRF Development 23, LLC

LPNT IRF Development 26, LLC

- Knoxville Rehabilitation Hospital, LLC

LPNT IRF Development 42, LLC

- Mercy Rehabilitation Hospital, LLC (formed in AR)

LPNT IRF Development 44, LLC

- Rhode Island Rehabilitation Hospital, LLC

LPNT IRF Development 45, LLC

LPNT IRF Development 50, LLC

- Tampa Rehabilitation Hospital, LLC

LPNT IRF Development 51, LLC

- Baptist Health Rehabilitation Hospital, LLC

LPNT IRF Development 52, LLC

- El Camino Health Rehabilitation Institute, LLC

LPNT IRF Development 53, LLC

- Community Health Network Rehabilitation Hospital West, LLC

LPNT IRF Development 54, LLC

- Rehabilitation Hospital of Louisville East, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

LPNT IRF Development 55, LLC
Wake County Rehabilitation Hospital, LLC
LPNT IRF Development 56, LLC
LPNT IRF Development 57, LLC
LPNT IRF Development 58, LLC
Irvine Rehabilitation Hospital
LPNT IRF Development 59, LLC
Dignity Health Arroyo Grande IRF, LLC
LPNT IRF Development 60, LLC
LPNT Youngstown IRF Holdings, LLC
Mercy Health Rehabilitation Hospital, LLC
LPNT IRF Development 62, LLC
Northeast Georgia Rehabilitation Hospital, LLC
LPNT IRF Development 63, LLC
South Florida Health Rehabilitation Hospital, LLC
LPNT IRF Development 64, LLC
Jefferson Rehabilitation and Behavioral Hospital, LLC
Triumph Rehabilitation Hospital Northern Indiana, LLC
Triumph Rehabilitation Hospital of Northeast Houston, LLC
Clear Lake Rehabilitation Hospital, LLC
LPNT Real Estate 41, LLC
LPNT Real Estate 50, LLC
LPNT Rehab Texas HoldCo, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
CTRH, L.L.C.
LPNT Development 12, L.L.C.
Northwest Washington Rehabilitation Hospital, LLC
LPNT Development 13, L.L.C.
Sacramento Sierra Rehabilitation Hospital, LLC
LPNT Development 7, L.L.C.
Eastern Iowa Rehabilitation Hospitial, LLC
LPNT Development 56, L.L.C.
Palomar Health Rehabilitation Institute, LLC
Saint Thomas Rehabilitation Hospital, LLC
LPNT Development 63, L.L.C.
Community Health Network Rehabilitation Hospital South, LLC
LPNT Development 64, LLC
Mercy Rehabilitation Hospital, LLC (formed in IA)
LPNT Development 65, LLC
Atlantic Rehabilitation Institute, LLC
LPNT Development 69, LLC
The Rehabilitation Hospital of Montana, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP

Forward Health Ventures, L.P.
Forward Health Ventures Holdings, Inc.
Forward Health Ventures (A) LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Forward Health Ventures (B) LLC
STeM Parent, LP
STeM Holdings, Inc.
STeM Management, LLC
STeM Operating, LLC
Forward Health Ventures Investments GP, LLC

Apollo Principal Holdings V GP, LLC
Apollo Principal Holdings V, L.P.
APO (FC), LLC
Apollo Principal Holdings VII GP, Ltd.
Apollo Principal Holdings VII, L.P.
Apollo European Credit Co-Investors, LLC
Apollo European Strategic Co-Investors, LLC
Apollo COF Investor, LLC
Apollo Europe Co-Investors III (D), LLC
Apollo Energy Yield Co-Investors (D) LLC
Redding Ridge Advisors LLC
Redding Ridge Holdings LP
Apollo Advisors VI (APO FC-GP), LLC
Apollo Advisors VI (APO FC), L.P.
Apollo Advisors VII (APO FC-GP), LLC
Apollo Advisors VII (APO FC), L.P.
Apollo ANRP Advisors (APO FC-GP), LLC
Apollo ANRP Advisors (APO FC), L.P.
Apollo AGRE Prime Co-Investors (D), LLC
Apollo Capital Efficient Advisors, LLC
RRH Asset Management CIV GP, LLC
RRH Asset Management Co-Investors, L.P.
AP Liberty GP, LLC
AP Liberty, L.P.
APH Holdings (FC), L.P.
Apollo Hercules Advisors GP, LLC
Apollo Hercules Advisors, L.P.
Apollo Hercules Partners, L.P.
Apollo A-N Credit Advisors (APO FC-GP), LLC
Apollo A-N Credit Advisors (APO FC Delaware), L.P.
Apollo A-N Credit Fund (Delaware), L.P.
Apollo Atlas Advisors (APO FC-GP), LLC
Apollo Atlas Advisors (APO FC), L.P.
Apollo Atlas Fund, LLC
Apollo Atlas Master Fund, LLC
Apollo Navigator Capital Management I, LLC
Apollo Navigator Advisors I, L.P.
Apollo Navigator Aviation Fund I, L.P.
Apollo Navigator Aviation Offshore Fund I, L.P.
ACC Advisors C, LLC
Apollo Oasis Advisors GP, LLC
Apollo Oasis Advisors, L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Apollo Oasis Partners, L.P.
Apollo European MMPDF (B) Cayman GP, LLC
Apollo European MMPDF (B) Cayman, L.P.
Apollo HD Advisors GP, LLC
Apollo HD Advisors, L.P.
Athene HD Investor, L.P.
HD Finance Holdings Limited
HD Bidco Limited
Athora HD Investor, L.P.
HD Finance Holdings Limited
Apollo Energy Opportunity Advisors GP LLC
Apollo Energy Opportunity Advisors LP
Apollo Energy Opportunity Fund LP
Apollo Alteri Investments Advisors II, S.a r.l.
Alteri Investments II, SCSp
Apollo Alteri Holdings II, SCSp
Apollo Credit TALF Capital Management, LLC
Apollo Credit TALF Advisors, L.P.
Apollo Credit TALF Investment Vehicle, L.P.
Apollo Humber Advisors GP, LLC
Apollo Europe Capital Management III, LLC
Apollo Europe Advisors III, L.P.
AP Investment Europe III, L.P.
Apollo Union Street Capital Management, LLC
Apollo Union Street Advisors, L.P.
Apollo Union Street Partners, L.P.
AP Kent Advisors GP, LLC
AP Kent Advisors, L.P.
AP Kent Credit Fund, L.P.
AP Kent Credit Master Fund, L.P.
Apollo EPF Capital Management, Limited
Apollo EPF Advisors, L.P.
Apollo European Principal Finance Fund (Feeder), L.P.
Apollo EPF Administration, Limited
Apollo EPF Co-Investors (A), L.P.
Apollo EPF Co-Investors (B), L.P.
Apollo EPF Advisors II, L.P.
Apollo European Principal Finance Fund II (Dollar A), L.P.
Apollo European Principal Finance Fund II (Euro A), L.P.
Apollo European Principal Finance Fund II (Dollar B), L.P.
Apollo European Principal Finance Fund II (Master Dollar B), L.P.
Apollo European Principal Finance Fund II (Euro B), L.P.
Apollo European Principal Finance Fund II (Master Euro B), L.P.
Apollo EPF II Capital Management, LLC
Apollo EPF III Capital Management, LLC
Apollo EPF Advisors III, L.P.
Apollo European Principal Finance Fund III (Dollar A), L.P.
Apollo European Principal Finance Fund III (Master Dollar B), L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Apollo European Principal Finance Fund III (Master Euro B), L.P.
- Apollo European Principal Finance Fund III (Dollar B), L.P.
- Apollo European Principal Finance Fund III (Euro B), L.P.

Apollo Tower Credit Advisors, LLC
- Apollo Tower Credit Fund, L.P.

ANRP II GenPar, Ltd.

Apollo Kings Alley Credit Capital Management, LLC
- Apollo Kings Alley Credit Advisors, L.P.
  - Apollo Kings Alley Credit Fund, L.P.

Apollo Accord Advisors, LLC

Apollo SB Advisors, LLC

Apollo European Credit Advisors GP, LLC
- Apollo European Credit Advisors, L.P.
  - Apollo European Credit Master Fund, L.P.
  - Apollo European Credit Fund, L.P.
  - Apollo European Credit Fund (Offshore), L.P.

Apollo European Strategic Advisors GP, LLC
- Apollo European Strategic Advisors, L.P.

Apollo AION Capital Partners GP, LLC
- Apollo AION Capital Partners, L.P.

Apollo India Partners II GP (KY), LLC
- Apollo India Partners II (KY), L.P.

Apollo Structured Credit Recovery Advisors IV LLC
- Apollo Structured Credit Recovery Fund IV LP
- Apollo Structured Credit Recovery Master Fund IV LP
- Apollo Offshore Structured Credit Recovery Fund IV Ltd.

Apollo Delos Investments Advisors, S.a r.l.
- Apollo Delos Investments III, SCSp
- Apollo Delos Investments IV, SCSp
- Apollo Delos Investments V, SCSp

Apollo Accord Advisors GP II, LLC
- Apollo Accord Advisors II, L.P.

Apollo Chiron Advisors GP, LLC
- Apollo Chiron Advisors, L.P.
  - Apollo Chiron Credit Fund, L.P.

Apollo PPF Advisors GP, LLC
- Apollo PPF Advisors, L.P.
  - Apollo PPF (Lux) GP, S.a r.l.
    - Apollo PPF Opportunistic Credit Partners (Lux), SCSp

Apollo Accord Advisors GP III, LLC
- Apollo Accord Advisors III, L.P.
  - Apollo Accord Master Fund III, L.P.
  - Apollo Accord Offshore Fund III, L.P.
  - Apollo Accord Fund III, L.P.

Apollo Accord Advisors GP IV, LLC
- Apollo Accord Advisors IV, L.P.
  - Apollo Accord Fund IV (Lux) GP, S.a r.l.

Apollo Accord Advisors GP III B, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Apollo Accord Advisors III B, L.P.
- Apollo SPAC Advisors I GP, LLC
  - Apollo SPAC Advisors I, L.P.
    - Apollo SPAC Fund I, L.P.
    - Apollo SPAC Fund I (A), L.P.
    - Apollo SPAC Fund I (B FC), L.P.
- Apollo European Direct Lending (Lux) GP, S.a r.l.
  - AEDL Credit SCA SICAV-RAIF
  - Apollo European Direct Lending SCSp
- Apollo Accord+ Advisors GP, LLC
  - Apollo Accord+ Advisors, L.P.
    - Apollo Accord+ Fund, L.P.
    - Apollo Accord+ Fund (Lux) GP, S.a r.l.
      - Apollo Accord+ Fund (Lux), SCSp
    - Apollo Accord+ Offshore Fund, L.P.
- Apollo Total Return Fund - Investment Grade Advisors GP, LLC
  - Apollo Total Return Fund - Investment Grade Advisors, L.P.
    - Apollo Total Return Fund - Investment Grade, L.P.
    - Apollo Total Return Fund - Investment Grade (RN), L.P.
    - Apollo Total Return Fund - Investment Grade Co-Investors (B), L.P.
    - Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.
- Apollo Accord Advisors GP V, LLC
  - Apollo Accord Advisors V, L.P.
    - Apollo Accord Offshore Fund V, L.P.
    - Apollo Accord Fund V, L.P.
    - Apollo Accord Co-Investors V (B), L.P.
    - Apollo Accord Fund V (Lux) GP, S.a r.l.
      - Apollo Accord Fund V (Lux), SCSp
- Apollo Defined Return Advisors GP, LLC
  - Apollo Defined Return Advisors, L.P.
    - Apollo Defined Return Fund, L.P.
    - Apollo Defined Return Offshore Fund, L.P.

Apollo Principal Holdings IX GP, Ltd.

- Apollo Principal Holdings IX, L.P.
  - Apollo Asia Real Estate Co-Investors (FC-D), Ltd.
  - AION Co-Investors (D) Ltd
  - Apollo Structured Credit Recovery Co-Investors IV (D) LLC
  - Apollo Asia Real Estate Advisors GP, LLC
    - Apollo Asia Real Estate Advisors, L.P.
      - Apollo Asia Real Estate Fund, L.P.
    - Apollo Asia Real Estate AAC Advisors, L.P.
      - Apollo Asia Real Estate AAC Fund, L.P.
    - Apollo Asia Link Coinvestment Advisors, L.P.
      - Apollo Asia Link Coinvestment Fund I, L.P.
    - Apollo Asia Hurstville Co-Investment Advisors L.P.
      - Apollo Asia Hurstville Co-Investment Fund L.P.
  - Apollo Athora Advisors GP, LLC
    - Apollo Athora Advisors, L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Apollo AGER Co-Investors Management, LLC
- Apollo AGER Co-Investors (A-UK), L.P.
- Apollo AGER Co-Investors (A), L.P.
- Apollo (Athora) Co-Investors (A-UK), L.P.
- Apollo (Athora) Co-Investors (A), L.P.

Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC

Apollo European Long Short Advisors GP, LLC

Apollo Alternative Credit Long Short Advisors LLC
- Apollo Alternative Credit Long Short Fund, L.P.

Apollo SPN Capital Management (APO FC-GP), LLC
- Apollo SPN Advisors (APO FC), L.P.

Apollo Credit Advisors I, LLC
- Apollo/Palmetto Loan Portfolio, L.P.

Apollo Credit Advisors II, LLC

Apollo Credit Advisors III, LLC

Apollo APC Capital Management, LLC
- Apollo APC Advisors, L.P.
  - A-A Asia Private Credit Fund (Feeder), L.P.
  - Apollo Asia Private Credit Fund, L.P.

Apollo IPF Advisors, LLC
- India Property Fund, LP
- India Property Fund Cayman, L.P.
- India Property Fund, LLC
- India Property Fund II LP
- India Property Fund II Cayman LP
- India Property Fund Cayman PS, L.P.
- IPF II Co-Invest Cayman Master LP
- IPF II Co-Invest BPS Cayman LP
- IPF II Co-Invest Cayman LP
- India Property Fund II Cayman BPS, L.P.

Apollo Tail Convexity Advisors, LLC

MMJV LLC
- MMJV LP

APH Holdings (FC), L.P.
- Apollo Credit Opportunity Advisors III (APO FC) GP LLC
  - Apollo Credit Opportunity Advisors III (APO FC) LP
    - Apollo Credit Opportunity Fund (Offshore) III LP
- Apollo European Senior Debt Advisors, LLC

Apollo Asia Real Estate Advisors II GP, LLC
- Apollo Asia Real Estate Advisors II, L.P.
  - Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.
    - Apollo Asia Real Estate Fund II (Lux), SCSp
  - Apollo Asia Real Estate Fund II, L.P.
  - Apollo Asia Real Estate Intermediate Fund II, L.P.
  - Apollo Asia Real Estate II Overseas Partners, L.P.
- Apollo Asia Real Estate Fund II Administration, LLC

Apollo India Partners II Co-Investors (D) Limited

Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Apollo Asia Real Estate Green Coinvest Advisors GP, LLC
Apollo Gretel Advisors GP, LLC
Apollo/Athora Preferred Share Partnership Management, LLC
Apollo/Athora Preferred Share Partnership (UA), L.P.
Apollo/Athora Preferred Share Partnership, L.P.
Apollo Athora KG Management, LLC
Apollo Athora KG Partnership, L.P.
APO (FC II), LLC
Apollo Principal Holdings X GP, Ltd.
Apollo Principal Holdings X, L.P.
Apollo MidCap Holdings (Cayman) GP, Ltd.
Apollo Midcap Holdings (Cayman), L.P.
APO (FC III), LLC
Apollo Principal Holdings XII GP, LLC
Apollo Principal Holdings XII, L.P.
APH Holdings (FC), L.P.
Apollo ST Advisors, LLC
Apollo Revolver Capital Management, LLC
Apollo Revolver Advisors, L.P.
Apollo Revolver Fund, L.P.
Apollo Revolver Feeder Fund, L.P.
Apollo Hybrid Value Advisors (APO FC-GP), LLC
Apollo Hybrid Value Advisors (APO FC), L.P.
Apollo PPF Credit Strategies Advisors GP, LLC
Apollo PPF Credit Strategies Advisors, L.P.
Apollo PPF Credit Strategies (Lux) GP, S.a r.l.
Apollo PPF Credit Strategies (Lux), SCSp
APO Corp Holdings (2P DC), Inc.
APO Corp (Holdings Parent), L.P.
APO Corp.
Apollo Principal Holdings II GP, LLC
Apollo Principal Holdings II, L.P.
Apollo Credit Short Opportunities Advisors, LLC
Apollo Credit Opportunity Advisors III GP LLC
Apollo Credit Opportunity Advisors III LP
Apollo Credit Opportunity Fund III LP
Apollo ST CLO Holdings GP, LLC
Apollo ST CLO Holdings, L.P.
ST Holdings GP, LLC
Apollo ST Credit Strategies GP LLC
Apollo Credit Strategies Fund LP
Apollo ST Credit Partners GP LLC
Apollo Credit Fund LP
Apollo ST Structured Credit Recovery Partners II GP LLC
Apollo Structured Credit Recovery Fund II LP
Apollo Incubator Advisors, LLC
Apollo Asia Capital Management, LLC
Apollo Asia Advisors, L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Apollo Asia Administration, LLC
- Apollo Oak Advisors GP, LLC
  - Apollo Oak Management, L.P.
- Apollo Principal Holdings IV GP, Ltd.
  - Apollo Principal Holdings IV, L.P.
    - Apollo Palmetto Management, LLC
      - Apollo Palmetto Advisors, L.P.
        - Apollo Palmetto Strategic Partnership, L.P.
          - Palmetto Athene Holdings (Cayman), L.P.
        - Apollo Palmetto Athene Partnership, L.P.
      - Apollo Palmetto Athene Advisors, L.P.
    - Apollo Thunder Co-Investors (D), LLC
    - AES Co-Investors II, LLC
    - Apollo Special Situations Advisors (APO DC-GP), LLC
      - Apollo Special Situations Advisors (APO DC), L.P.
    - Apollo Asia Real Estate Advisors (APO DC-GP), LLC
      - Apollo Asia Real Estate Advisors (APO DC), L.P.
    - Apollo AION Capital Partners (APO DC-GP), LLC
      - Apollo AION Capital Partners (APO DC), L.P.
    - AP Calliope (GP), LLC
      - AP Calliope GP, L.P.
        - Apollo Calliope Fund, L.P.
  - APH Holdings (DC), L.P.
    - Apollo/Cavenham EMA Capital Management II, LLC
      - Apollo/Cavenham EMA Advisors II, L.P.
        - Apollo/Cavenham European Managed Account II, L.P.
    - Apollo Multi-Credit Fund GP (Lux) S.a r.l.
      - Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF
    - Apollo Emerging Markets Debt Advisors GP LLC
      - Apollo Emerging Markets Debt Advisors LP
    - Apollo Total Return Advisors GP LLC
      - Apollo Total Return Advisors L.P.
        - Apollo Total Return (Onshore), L.P.
        - Apollo Total Return Fund (Exempt) LP
        - Apollo Total Return Master Fund LP
    - Apollo Total Return Enhanced Advisors GP LLC
      - Apollo Total Return Enhanced Advisors LP
    - Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC
      - Apollo Tactical Value SPN Advisors (APO DC), L.P.
        - Apollo Tactical Value SPN Investments, L.P.
    - Apollo Moultrie Capital Management, LLC
      - Apollo Moultrie Credit Fund Advisors, L.P.
        - Apollo Moultrie Credit Fund, L.P.
    - Apollo Europe Capital Management, Ltd.
      - Apollo Europe Advisors, L.P.
    - Apollo SK Strategic Advisors, LLC
      - Apollo SK Strategic Advisors, L.P.
        - Apollo SK Strategic Investments, L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Apollo Zeus Strategic Advisors, LLC
  - Apollo Zeus Strategic Advisors, L.P.
    - Apollo Zeus Strategic Investments, L.P.
- AES Advisors II GP, LLC
  - AES Advisors II, L.P.
    - AESI II, L.P.
- Apollo Thunder Advisors GP, Ltd.
  - Apollo Thunder Advisors, L.P.
    - Apollo Thunder Partners, L.P.
- Apollo EPF II Capital Management (APO DC-GP), LLC
  - Apollo EPF Advisors II (APO DC), L.P.
  - EPF II Team Carry Plan (APO DC), L.P.
  - Lapithus EPF II Team Carry Plan (APO DC), L.P.
  - Apollo EPF III Capital Management (APO DC-GP), LLC
  - Apollo EPF Advisors III (APO DC), L.P.
- RWNIH-ALL Advisors, LLC
- Apollo SPN Capital Management (APO DC-GP), LLC
  - Apollo SPN Advisors (APO DC), L.P.
- Apollo ANRP Advisors III (P1 APO DC-GP), LLC
  - Apollo ANRP Advisors III (P1 APO DC), L.P.
    - Apollo Natural Resources Partners (P1) III, L.P.
- Apollo MidCap Holdings (Cayman) III GP, Ltd.
  - Apollo MidCap Holdings (Cayman) III, L.P.
  - Apollo MidCap Holdings (Cayman) IV, L.P.
- AOP Advisors GP, LLC
  - Apollo Origination Advisors, L.P.
    - AOP Co-Investors (B), L.P.
    - Apollo Origination Advisors (Lux) GP, S.a r.l.
      - Apollo Origination Partnership (Lux), SCSp
      - Apollo Origination Partnership (Lux) II, SCSp
    - Apollo Origination Partnership (Overseas), L.P.
    - Apollo Origination Partnership, L.P.
    - AOP Finance Partners, L.P.
    - AOP Finance Partners (Overseas), L.P.
- ASOP Advisors GP, LLC
  - Apollo Strategic Origination Advisors, L.P.
    - ACMP Account (M) US, L.P.
    - Apollo Strategic Origination Partners (AV), L.P.
    - Apollo Strategic Origination Partners, L.P.
    - ASOP Account (M) II, L.P.
- A-A Mortgage Opportunities GP, LLC
- Apollo Hybrid Value Advisors (APO DC-GP), LLC
  - Apollo Hybrid Value Advisors (APO DC), L.P.
- Apollo Athene Strategic Partnership Advisors, LLC
  - A-A Offshore (AAA), L.P.
  - Apollo Athene Strategic Partnership, L.P.
- Apollo Infra Equity Advisors (APO DC-GP), LLC
  - Apollo Infra Equity Advisors (APO DC), L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Apollo Infra Equity US Fund, L.P.
- Apollo Infra Equity Feeder Fund (Non-US), L.P.
- Apollo Infra Equity Feeder Fund (TE), L.P.
- Apollo Infra Equity Advisors (APO DC UT), L.P.

Athene Momentum Investment Advisors GP, LLC
- Athene Momentum Investment Advisors, L.P.
  - Athene Momentum Investor, L.P.

Apollo Advisors VIII (APO DC-GP), LLC
- Apollo Advisors VIII (APO DC), L.P.

Apollo ANRP Advisors II (APO DC-GP), LLC
- Apollo ANRP Advisors II (APO DC), L.P.

Apollo Navigator Advisors I (APO DC-GP), LLC

Apollo Infrastructure Opportunities Advisors II GP, LLC
- Apollo Infrastructure Opportunities Advisors II, L.P.
  - Apollo Infrastructure Opportunities Fund II, L.P.
  - Apollo Infrastructure Opportunities Fund II (TE 892), L.P.
  - Apollo Infrastructure Opportunities Fund II (Overseas), L.P.
  - Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.
    - Apollo Infrastructure Opportunities Fund II (Lux), SCSp
  - AP Picard Pref Holdings, L.P.
  - AIOF II Njord Debt Aggregator, L.P.
  - Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.
- AIOF II Thor Co-Invest GP, LLC
  - AIOF II Thor Co-Invest Feeder (FC), L.P.
  - AIOF II Thor Co-Invest Feeder (DC), L.P.
- AIOF II Thor Aggregator, L.P.

Apollo Structured Credit Recovery Advisors III LLC

Apollo COF I Capital Management, LLC
- Apollo Credit Opportunity Advisors I, L.P.
- Apollo Credit Opportunity CM Executive Carry I, L.P.

Apollo COF II Capital Management, LLC
- Apollo Credit Opportunity Advisors II, L.P.
- Apollo Credit Opportunity CM Executive Carry II, L.P.

Apollo EPF IV Capital Management, LLC
- Apollo EPF Advisors IV, L.P.
  - Apollo European Principal Finance Fund IV (Master Euro B1), L.P.
  - Apollo European Principal Finance Fund IV (Master Dollar B), L.P.
  - Apollo European Principal Finance Fund IV (Dollar A), L.P.
  - Apollo European Principal Finance Fund IV (Euro B1), L.P.
  - Apollo European Principal Finance Fund IV (Dollar B), L.P.
  - Apollo EPF IV (Lux) GP, S.a r.l.
    - Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp
    - Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp

Apollo Core Infrastructure Advisors GP, LLC
- Apollo Core Infrastructure Advisors, L.P.
  - Apollo StarMoon CEPF Co-Invest (Overseas), L.P.
  - Apollo StarMoon CEPF Co-Invest, L.P.
    - Apollo Core Infrastructure Aggregator, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Apollo Structured Credit Recovery Advisors III (APO DC) LLC
Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC
Apollo Lincoln Fixed Income Advisors (APO DC), L.P.
Apollo Lincoln Fixed Income Fund, L.P.
Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC
Apollo Lincoln Private Credit Advisors (APO DC), L.P.
Apollo Lincoln Private Credit Fund, L.P.
Apollo Energy Opportunity Advisors (APO DC) GP LLC
Apollo Energy Opportunity Advisors (APO DC) LP
Apollo Franklin Advisors (APO DC-GP), LLC
Apollo Franklin Advisors (APO DC), L.P.
Apollo Franklin Partnership, L.P.
Apollo Tower Credit Advisors (DC-GP), LLC
Apollo Tower Credit Advisors (DC), L.P.
Apollo SVF Capital Management, LLC
Apollo SVF Advisors, L.P.
Apollo SVF Administration, LLC
Apollo Value Capital Management, LLC
Apollo Value Advisors, L.P.
Apollo Value Administration, LLC
ACE Credit Advisors GP, LLC
ACE Credit Advisors, LP
ACE Credit Fund, LP
Apollo Global Carry Pool GP, LLC
Apollo Global Carry Pool Aggregator, L.P.
Apollo Global Carry Pool Aggregator II, L.P.
Apollo Global Carry Pool Intermediate, L.P.
Apollo Global Carry Pool Intermediate (DC), L.P.
Apollo Global Carry Pool Intermediate (FC), L.P.
Apollo Structured Credit Recovery Advisors IV (APO DC) LLC
Apollo SOMA Capital Management, LLC
Apollo SOMA Advisors, L.P.
Apollo Special Opportunities Managed Account, L.P.
Apollo Credit Liquidity Capital Management, LLC
Apollo Credit Liquidity Advisors, L.P.
Apollo Credit Liquidity CM Executive Carry, L.P.
Apollo Credit Income Advisors LLC
Apollo Union Street SPV Advisors, LLC
Apollo Kings Alley Credit Advisors (DC-GP), LLC
Apollo Kings Alley Credit Advisors (DC), L.P.
Apollo Centre Street Advisors (APO DC-GP), LLC
Apollo Centre Street Advisors (APO DC), L.P.
Apollo Centre Street Partnership, L.P.
Apollo Total Return ERISA Advisors GP LLC
Apollo Total Return ERISA Advisors, L.P.
Apollo Total Return ERISA Fund LP
Apollo Excelsior Ultimate GP, LLC
Apollo Excelsior Advisors, L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Apollo Excelsior, L.P.
- Apollo Excelsior Co-Invest, L.P.

AAA Advisors GP, LLC
- Apollo Aligned Alternatives Advisors, L.P.
  - AAA EGY Management GP, LLC
  - Apollo Aligned Alternatives, L.P.
  - Apollo Aligned Alternatives (A), L.P.
  - Apollo Aligned Alternatives (A-I), L.P.
  - Apollo Aligned Alternatives (A-2), L.P.
  - Apollo Aligned Alternatives (A-3), L.P.
  - Apollo Aligned Alternatives (B), L.P.
  - Apollo Aligned Alternatives (C), L.P.
  - Apollo Aligned Alternatives (C-2), L.P.
  - Apollo Aligned Alternatives (Lux) GP, S.a r.l.

Sliders Advisors GP, LLC
- Sliders Advisors, L.P.

Apollo Infrastructure Opportunities Advisors III GP, LLC
- Apollo Infrastructure Opportunities Advisors III, L.P.
  - Apollo Infrastructure Opportunities Fund III, L.P.
  - Apollo Infrastructure Opportunities Fund III (TE 892), L.P.
  - Apollo Infrastructure Opportunities Fund III (Overseas), L.P.
  - Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.
    - Apollo Infrastructure Opportunities Fund III (Lux), SCSp
  - Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.

ACC Advisors D, LLC

AAA Associates (Co-Invest VII GP), Ltd.
- AAA Associates (Co-Invest VII), L.P.

AGRE GP Holdings, LLC
- CPI 2005 Asia Pacific Carried Interest Program, L.P.
- CPI 2005 Global Carried Interest Program, L.P.
- CPI Capital Partners Asia Pacific GP, Ltd.
  - CPI Asia G-Fdr General Partner GmbH
  - CPI Capital Partners Asia Pacific, L.P.
  - CPI Capital Partners Asia Pacific (Cayman), L.P.
  - CPI Capital Partners Asia Pacific (Delaware), L.P.
  - CPI CP Asia TE, L.P.
- CPI 2005 European Carried Interest Program, L.P.
- CPI European Carried Interest, L.P.
- CPI European Fund GP LLC
  - CPI Capital Partners Europe, L.P.
  - CPI Capital Partners Europe (NFR), L.P.
  - CPI Capital Partners Europe (Delaware), L.P.
- CPI Capital Partners Europe GP Ltd.
  - CPI Capital Partners Europe (Cayman), L.P.
  - CPI CCP EU-T Scots LP
- CPI 2005 North America Carried Interest Program, L.P.
- CPI NA GP LLC

Apollo Royalties Advisors I GP, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Apollo Royalties Advisors I, L.P.
  - Apollo Royalties Feeder Fund I, L.P.
  - Apollo Royalties Fund I, L.P.
  - Apollo Royalties Feeder Fund I-L, L.P.
- ATC Advisors GP, LLC
  - Apollo Transition Capital Advisors, L.P.
    - Apollo Transition Capital Fund, L.P.
    - Apollo Transition Capital Fund (Overseas), L.P.
  - Apollo Excelsior PE Ultimate GP, LLC
    - Apollo Excelsior PE Advisors, L.P.

Apollo Principal Holdings VI GP, LLC

- Apollo Principal Holdings VI, L.P.
  - Apollo Credit Liquidity Investor, LLC
  - Apollo Credit Opportunity Co-Investors III (D) LLC
  - Apollo Structured Credit Recovery Co-Investors III (D) LLC
  - Apollo Advisors VII (APO DC-GP), LLC
  - Apollo ANRP Advisors (APO DC-GP), LLC
    - Apollo ANRP Advisors (APO DC), L.P.
  - Apollo Energy Opportunity Co-Investors (DC-D) LLC
  - Apollo Credit Short Opportunities Co-Investors (D), LLC
  - Apollo Emerging Markets Debt Co-Investors (D) GP LLC
    - Apollo Emerging Markets Debt Co-Investors (D) LP
  - Apollo Credit Income Co-Investors (D) LLC
  - Apollo U.S. Real Estate Advisors GP II, LLC
    - Apollo U.S. Real Estate Advisors II, L.P.
      - Apollo U.S. Real Estate Fund II, L.P.
      - Apollo U.S. Real Estate Partners II (TE) L.P.
    - AGRE U.S. Senior Living Advisors, L.P.
      - Bishop Senior Living Coinvest L.P.
      - AGRE MHC Coinvest L.P.
  - AGRE U.S. Real Estate Advisors GP, LLC
    - AGRE U.S. Real Estate Advisors, L.P.
      - AGRE U.S. Real Estate Fund, L.P.
  - Apollo AGRE USREF Co-Investors (B), LLC
  - Apollo Tundra Advisors GP, LLC
  - Apollo Freedom Advisors GP LLC
    - Apollo Freedom Advisors, LP
      - Freedom Parent LP
      - Freedom Parent Holdings LP
  - Apollo Pencil Advisors GP, LLC
  - Apollo VP Advisors GP, LLC
    - Apollo VP Advisors, L.P.
  - Apollo Eliant GP Advisors LLC
    - Eliant Invest GP LP
      - Eliant Invest Holding LP
  - ARIS Special Limited Partner, LLC
  - Apollo Petros Advisors GP, LLC
    - Apollo Petros Advisors, L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Athene Petros Investor, L.P.

AA MMF 1 HOLDCO GP LLC
- AA MMF 1 HOLDCO LP

Apollo HV Advisors GP, LLC

AA WH HoldCo GP, LLC
- AA WH HoldCo, L.P.

Apollo Otter Advisors GP, LLC
- Apollo Otter Advisors, L.P.
  - AA Otter Investor Holdings, L.P.
  - AA Otter Investor, L.P.
  - AA Otter AssetCo Investor, L.P.
  - AA Otter AssetCo Investor Holdings, L.P.

Apollo Concrete Advisors GP, LLC
- Apollo Concrete Advisors, L.P.
  - AA Concrete Investor, L.P.

AAA Aviation Advisors GP, LLC
- AAA Aviation Advisors, L.P.
  - AAA Aviation GP, LLC
    - AAA Aviation Holdings, L.P.
    - PK AirFinance US, L.P.

A-A Funding Holdco GP, LLC
- A-A Funding Holdco, L.P.
  - APH Funding 1, LLC
  - APH Funding 2, LLC
  - APH Funding 3, LLC

Apollo Diversified Opportunities Advisors GP, LLC
- Apollo Diversified Opportunities Advisors, L.P.
  - A-A Diversified Opportunities Fund (Y), L.P.
  - A-A Diversified Opportunities Fund (Z), L.P.

Apollo Cadma Advisors GP, LLC
- Apollo Cadma Advisors, L.P.
  - AP Cadma Holdings, L.P.

Mortgage Aggregator Series Trust Administrator, L.P. - Series A

Mortgage Aggregator Series Trust Administrator, L.P. - Series B

Mortgage Aggregator Series Trust Administrator, L.P. - Series C

Mortgage Aggregator Series Trust Administrator, L.P. - Series D

Apollo IDF Advisors GP LLC
- Apollo Aligned Alternatives IDF Advisors, LP
  - Apollo Aligned Alternatives IDF, LP
- Apollo Credit Strategies IDF Advisors, LP
  - Apollo Credit Strategies IDF, LP
- Apollo Debt Solutions IDF Advisors, LP
  - Apollo Debt Solutions IDF, LP
- Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP
  - Apollo Opportunistic Multi-Asset Credit IDF, LP
- Apollo Real Estate Income IDF Advisors, LP
  - Apollo Real Estate Income IDF, LP
- Apollo Total Return Fund IDF Advisors, LP

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Apollo Total Return Fund IDF, LP
- Apollo Total Return Fund IG IDF Advisors, LP
- Apollo Total Return Fund IG IDF, LP
- Apollo Cadma Advisors GP, LLC
- Apollo Cadma Advisors, L.P.
- AP Cadma Holdings, L.P.
- ALTRA GP S.a r.l.
- Apollo Hemingway Real Estate (Lux), GP S.a r.l.
- Auxo Holdings Advisors GP, LLC

Apollo Principal Holdings VIII GP, Ltd.

- Apollo Principal Holdings VIII, L.P.
- Apollo Zeus Strategic Co-Investors (DC-D), LLC
- Apollo SK Strategic Co-Investors (DC-D), LLC
- Apollo Total Return Co-Investors (D) GP LLC
- Apollo Total Return Co-Investors (D) LP
- APH HFA Holdings GP, Ltd.
- APH HFA Holdings, L.P.
- AGRE Asia Pacific Real Estate Advisors GP, Ltd.
- AGRE Asia Pacific Real Estate Advisors, L.P.

- APH Holdings (FC), L.P.
- Apollo Revolver Capital Management II, LLC
- Apollo Revolver Advisors II, L.P.
- Apollo Revolver Fund II (Offshore), L.P.
- Apollo Revolver Fund II, L.P.
- AP Revolver Fund II Holdings, L.P.
- Apollo Revolver Advisors II (ATH), L.P.
- Apollo Revolver Fund II (ATH), L.P.
- A-M Direct Lending GP (Lux) S.a r.l.
- AM-EDL (Lux) SCSp
- Apollo Digital Origin Advisors GP, LLC
- Apollo Digital Origin Advisors, L.P.
- Apollo Digital Origin Aggregator A, L.P.
- Apollo Digital Origin Aggregator B, L.P.
- Apollo Digital Origin Aggregator C, L.P.
- Apollo Digital Origin Co-Investors (B), L.P.
- Apollo Digital Origin Partners, L.P.
- Apollo Digital Origin Offshore Partners, L.P.

AMH Holdings GP, Ltd.

- AMH Holdings (Cayman), L.P

Apollo Management Holdings GP, LLC

- Apollo Management Holdings, L.P.
- Apollo CERPI Management LLC
- Apollo Management GP, LLC
- Apollo Management, L.P.
- Apollo ANRP Management III, LLC
- AIF III Management, LLC
- Apollo Management III, L.P.
- Apollo Management IV, L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- AIF V Management, LLC
  - Apollo Management V, L.P.
- AIF VI Management, LLC
  - Apollo Management VI, L.P.
- AIF VII Management, LLC
  - Apollo Management VII, L.P.
    - Apollo Management (AOP) VII, LLC
- AIF VIII Management, LLC
  - Apollo Management VIII, L.P.
    - Apollo Uniform GP, LLC
- AIF IX Management, LLC
  - Apollo Management IX, L.P.
    - Apollo Management (AOP) IX, LLC
    - AP IX Tiger Holdings GP, LLC
- Apollo Special Situations Management, LLC
  - Apollo Special Situations Management, L.P.
- Apollo HD Management GP, LLC
  - Apollo HD Management, L.P.
- Apollo Hybrid Value Management GP, LLC
  - Apollo Hybrid Value Management, L.P
- Apollo Infra Equity Management GP, LLC
  - Apollo Infra Equity Management L.P.
- Apollo Infrastructure Opportunities Management II GP, LLC
  - Apollo Infrastructure Opportunities Management II, L.P.
- Apollo Hybrid Value Management GP II, LLC
  - Apollo Hybrid Value Management II, L.P.
- UFL Management GP, LLC
  - UFL Management, L.P.
- Apollo Impact Mission Management GP, LLC
  - Apollo Impact Mission Management, L.P.
- AA GP Solutions Management GP, LLC
  - AA GP Solutions Management, L.P.
- Apollo Core Infrastructure Management GP, LLC
  - Apollo Core Infrastructure Management, L.P.
- AIF X Management, LLC
  - Apollo Management X, L.P.
- Apollo Climate Partners Management GP, LLC
  - Apollo Climate Partners Management, L.P.
- Apollo Infrastructure Opportunities Management GP, LLC
  - Apollo Infrastructure Opportunities Management, L.P.

AAA Holdings GP Limited
- AAA Holdings, L.P.

Apollo Global Securities, LLC

Apollo Global Funding, LLC
- Apollo Administrative Agency LLC

AP TSL Funding, LLC

Apollo Capital Management GP, LLC
- Apollo Capital Management, L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Apollo Accord Management, LLC
Apollo Accord Management II, LLC
Apollo Accord Management III, LLC
Apollo Atlas Management, LLC
ACF Europe Management, LLC
    Apollo Credit Funds ICAV
    Apollo Credit Funds II ICAV
Apollo Total Return Enhanced Management LLC
Apollo Total Return Management LLC
    Apollo Total Return Fund (Offshore) Ltd.
Apollo Longevity, LLC
Apollo Credit Opportunity Management, LLC
Apollo Credit Opportunity Management III LLC
Apollo Credit Income Management LLC
Apollo Energy Yield Management LLC
Apollo Energy Opportunity Management LLC
    Apollo Offshore Energy Opportunity Fund Ltd.
Apollo Emerging Markets Debt Management LLC
    Apollo Emerging Markets Debt Fund Ltd
Apollo Lincoln Fixed Income Management, LLC
Financial Credit Investment I Manager, LLC
Financial Credit Investment II Manager, LLC
Apollo Palmetto Athene Management, LLC
Apollo Credit Short Opportunities Management, LLC
Apollo Incubator Management, LLC
Apollo Emerging Markets, LLC
Apollo Structured Credit Recovery Management III LLC
Apollo Zeus Strategic Management, LLC
Apollo Maritime Management, LLC
Apollo Kings Alley Credit Fund Management, LLC
Apollo Tower Credit Management, LLC
    ATCF HoldCo S.à r.l.
Apollo Thunder Management, LLC
Apollo A-N Credit Management, LLC
Apollo Emerging Markets Fixed Income Strategies Management, LLC
Apollo Lincoln Private Credit Management, LLC
Apollo Capital Credit Management, LLC
    Apollo BSL Management, LLC
    Apollo Credit Management (CLO), LLC
        Apollo Senior Floating Rate Fund Inc.
        Apollo Tactical Income Fund Inc.
    Apollo Credit Management (Senior Loans), LLC
    Apollo Credit Management (Senior Loans) II, LLC
Apollo Credit Management (European Senior Debt), LLC
    Apollo European Senior Debt Management, LLC
ST Management Holdings, LLC
    Apollo ST Debt Advisors LLC
        Stone Tower CDO II Ltd.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Stone Tower CDO III Ltd.
- Stone Tower CDO III (Delaware) Corp.
- Stone Tower CLO V Ltd.
- Stone Tower CLO VI Ltd.
- Stone Tower CLO VII Ltd.
- Broderick CDO 2 Ltd
- Broderick CDO 2 Corp
- Broderick CDO 3 Ltd
- Broderick CDO 3 Corp
- Longshore CDO Funding 2007-3, Ltd.
  - Longshore CDO Funding 2007-3 LLC
- Whitehawk CDO Funding, Ltd.
- Whitehawk CDO Funding LLC
- Witherspoon Funding, Ltd.
- Cornerstone CLO Corp.
- Rampart CLO 2006-I Ltd.
- Rampart CLO 2006-I Corp.
- Rampart CLO 2007 Ltd.

Apollo ST Capital LLC
- Apollo ST Operating LP
  - Apollo ST Fund Management LLC
    - Apollo Credit Strategies Master Fund Ltd.
    - Apollo Offshore Credit Strategies Fund Ltd.
    - Apollo Credit Master Fund Ltd.
    - Apollo Credit Funding III Ltd.
    - Apollo Credit Funding IV Ltd.
    - Apollo Credit Funding VI Ltd.
    - Apollo Offshore Credit Fund Ltd.
  - Stone Tower Europe LLC

Apollo European Strategic Management GP, LLC
- Apollo European Strategic Management, L.P.

Apollo SPN Management, LLC

ARM Manager, LLC

Apollo Franklin Management, LLC

Apollo Centre Street Management, LLC

Apollo SK Strategic Management, LLC

GSAM Apollo Holdings, LLC
- Gulf Stream Asset Management LLC
  - Gulf Stream - Compass CLO 2007, Ltd.
  - Gulf Stream - Compass CLO 2007, Inc.
  - Gulf Stream - Rashinban CLO 2006-I, Ltd.
  - Gulf Stream - Rashinban CLO 2006-I, LLC
  - Gulf Stream - Sextant CLO 2007-1, Ltd.
  - Gulf Stream - Sextant CLO 2007-1, Inc.
  - Neptune Finance CSS, Ltd.
  - Neptune Finance CSS, Inc.

Apollo European Credit Management GP, LLC
- Apollo European Credit Management, L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- ACC Management, LLC
  - Apollo Investment Management, L.P.
    - MidCap Financial Investment Corporation
  - AIM Pool Investors, L.P.
- Apollo SVF Management GP, LLC
  - Apollo SVF Management, L.P.
- Apollo Value Management GP, LLC
  - Apollo Value Management, L.P.
- Apollo Asia Management GP, LLC
  - Apollo Asia Management, L.P.
    - Apollo Management Singapore Pte. Ltd.
      - ATR Asia Credit VCC
- AEM GP, LLC
  - Apollo Europe Management, L.P.
- Apollo EPF Management GP, LLC
  - Apollo EPF Management, L.P.
- Apollo EPF Management II GP, LLC
  - Apollo EPF Management II, L.P.
- Apollo EPF Management III, LLC
- Apollo Credit Liquidity Management GP, LLC
  - Apollo Credit Liquidity Management, L.P.
- Apollo APC Management GP, LLC
  - Apollo APC Management, L.P.
- Apollo India Credit Opportunity Management, LLC
  - AION Capital Management Limited
    - AION Capital Partners Limited
    - AION Feeder I Ltd.
    - AION Feeder II Ltd.
    - AION Feeder III Ltd.
    - AION Feeder IV Ltd.
    - AION Co-Investors (A) Ltd
    - AION Co-Investors (C) Ltd
  - AION Capital Management II Limited
- Apollo/Cavenham EMA Management II, LLC
- Apollo TRF MP Management, LLC
- Apollo TRF CM Management, LLC
- Apollo KP Management, LLC
- Apollo Structured Credit Recovery Management IV LLC
- Apollo Delos Investments Management, LLC
- Apollo Oasis Management, LLC
- ACE Credit Management, LLC
- Apollo AJB Management, LLC
- Financial Credit Investment IV Manager, LLC
- Apollo Tail Convexity Management, LLC
- Apollo European Middle Market Private Debt Management, LLC
- Apollo ADIP Management, LLC
- Apollo Revolver Management, LLC
  - Apollo Revolver Management, L.P.

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

AP Kent Management, LLC
Apollo Navigator Management I, LLC
Apollo Chiron Management, LLC
Apollo PPF Credit Management, LLC
Apollo WCH Management, LLC
Apollo Royalties Management I, LLC
Apollo PK Air Management (CLO) GP LLC
    Apollo PK Air Management (CLO) LP
Apollo Accord Management IV GP, LLC
    Apollo Accord Management IV, L.P.
Apollo Life Asset GP, LLC
    Apollo Life Asset, L.P.
        AISG GP Ltd.
            AISG Holdings LP
                Apollo Insurance Solutions Group LP
Apollo Accord Management III B GP, LLC
    Apollo Accord Management III B, L.P.
Apollo PPF Credit Strategies Management, LLC
AOP Capital Management, LLC
    Apollo Origination Management, L.P.
    Apollo AVG Management, L.P.
ASOP Capital Management, LLC
    Apollo M-EDL Management, L.P.
    Apollo Strategic Origination Management, L.P.
Apollo ETLIC Management GP, LLC
    Apollo ETLIC Management, L.P.
ACTIV Management, LLC
    Apollo Credit TALF Management, L.P.
Apollo Tundra Management GP, LLC
    Apollo Tundra Management, L.P.
Apollo Freedom Management GP LLC
    Apollo Freedom Management LP
Apollo Humber Management GP, LLC
    Apollo Humber Management, L.P.
AP Lobster GP, LLC
Apollo Olive Management GP, LLC
    Apollo Olive Management L.P.
Apollo Primrose Investment Management, LLC
Apollo Pencil Management GP, LLC
    Apollo Pencil Management, L.P.
Apollo EIG GP, LLC
    Apollo EIG Management, L.P.
    Apollo EIG Management, L.P.
Apollo HGA Management GP, LLC
    Apollo HGA Management, L.P.
Apollo Revolver Management GP II, LLC
    Apollo Revolver Management II, L.P.
Apollo European Direct Lending GP, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Apollo European Direct Lending Management, L.P.
Apollo Eliant Management GP LLC
Eliant Invest Management LP
Apollo Oak Management GP, LLC
Apollo SPAC Management I GP, LLC
Apollo SPAC Management I, L.P.
Apollo Credit Secondaries I Management GP, LLC
Apollo Credit Secondaries I Management, L.P.
Apollo Accord+ Management GP, LLC
Apollo Accord+ Management, L.P.
Apollo Wessex Management GP, LLC
Apollo Wessex Management, L.P.
Apollo Petros Management GP, LLC
Apollo Petros Management, L.P.
Apollo Total Return Fund - Investment Grade Management GP, LLC
Apollo Total Return Fund - Investment Grade Management, L.P.
Apollo HV Management GP, LLC
Apollo HV Management, L.P.
Apollo HA IG Management GP, LLC
Apollo HA IG Management, L.P.
Apollo Extreme Management GP, LLC
Apollo Extreme Management, L.P.
Apollo Revolver Management II (ATH) GP, LLC
Apollo Revolver Management II (ATH), L.P.
AP Gemini, LLC
Apollo Calliope Management, LLC
Apollo Otter Management GP, LLC
Apollo Otter Management, L.P.
Apollo Accord Management V GP, LLC
Apollo Accord Management V, L.P.
Apollo Concrete Management GP, LLC
Apollo Concrete Management, L.P.
Apollo PK Air Management GP, LLC
Apollo PK Air Management, L.P.
Apollo Alster Management, LLC
Apollo Capital Management Funding, LLC
Apollo Defined Return Management GP, LLC
Apollo Defined Return Management, L.P.
ACMP Capital Management, LLC
Apollo Capital Markets Management, L.P.
Apollo Aligned Alternatives Management GP, LLC
Apollo Aligned Alternatives Management, L.P.
Apollo Excelsior Management GP, LLC
Apollo Excelsior Management, L.P.
Apollo Capital Credit Adviser Holdings, LLC
Apollo Digital Origin Management GP, LLC
Apollo Digital Origin Management, L.P.
Apollo Diversified Opportunities Management GP, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Apollo Diversified Opportunities Management, L.P.
- Sliders Management GP, LLC
  - Sliders Management, L.P.
  - Apollo S3 Management, L.P.
  - Apollo S3 Equity Management, L.P.
- Apollo Finance Aggregator LLC
- Apollo Cadma Management GP, LLC
  - Apollo Cadma Management, L.P.
- Apollo Transition Capital Management GP, LLC
  - Apollo Transition Capital Management, L.P.
- Apollo EGY Management, LLC

Apollo Commodities Management GP, LLC
- Apollo Commodities Management, L.P.
  - Apollo Royalties Management, LLC

Apollo International Management GP, LLC
- Apollo International Management, L.P.
  - Apollo Investment Consulting, LLC
  - AIM (P2) Anguilla, LLC
  - Apollo International Management (India), LLC
  - Apollo India Services LLP
  - Apollo Alternative Assets GP Limited
    - Apollo Alternative Assets, L.P.
  - AMI (Holdings), LLC
    - AMI (Luxembourg) S.a r.l.
    - Apollo Management Asia Pacific Limited
      - PK AirFinance Japan G.K.
    - August Global Management, LLC
    - Apollo Management International LLP
      - ALME Loan Funding III Designated Activity Company
    - Apollo Advisors (Mauritius) Ltd.
      - AGM India Advisors Private Limited
    - Apollo Management Asia Pacific Holdings Limited
    - APO UK (FC), Limited
      - Apollo Principal Holdings XI, LLC
        - AAME UK CM, LLC
          - Apollo Investment Management Europe LLP
          - Apollo Asset Management Europe LLP
            - Apollo Asset Management Europe PC LLP
    - Apollo Capital Solutions Europe B.V.
    - Apollo Management Advisors Switzerland Sarl
    - Apollo Investment Management Europe (Luxembourg) S.a r.l.
    - ATCF Member Limited
      - ATCF (Cayman) GP, LLC
        - ATCF (Cayman), L.P.

Apollo Global Real Estate Management GP, LLC
- Apollo Global Real Estate Management, L.P.
  - Apollo Asia Real Estate Management LLC
  - AGRE Hong Kong Management, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

- Venator Real Estate Capital Partners (Hong Kong) Limited
  - Venator Investment Management Consulting (Shanghai) Limited
- ACREFI Management, LLC
  - Apollo Commercial Real Estate Finance, Inc.
- AGRE Asia Pacific Management, LLC
  - AGRE Asia Pacific Legacy Management, LLC
- AGRE NA Management, LLC
  - AGRE NA Legacy Management, LLC
- AGRE Europe Management, LLC
  - AGRE Europe Legacy Management, LLC
- AGRE-E Legacy Management, LLC
- AGRE-E2 Legacy Management, LLC
- AGRE CMBS Management LLC
- AGRE CMBS Management II LLC
- 2012 CMBS-I Management LLC
- 2012 CMBS-II Management LLC
- 2012 CMBS-III Management LLC
- AGRE-CRE Debt Manager, LLC
  - AGRE Debt Fund I GP, Ltd.
    - AGRE Debt Fund I, L.P.
- Apollo Net Lease Co., LLC
  - NNN Investor 1, L.P.
  - NNN Investor 2 (AUTO), L.P.
  - NNN Opportunities Fund, L.P.
    - AX I Depositor, LLC
    - AX DG San Antonio LeaseCo, LLC
  - NNN Opportunities Fund IV, L.P.
- AGRE U.S. Senior Living Management, LLC
- Apollo NA Management III, LLC
- Apollo IPF Real Estate Management, LLC
- Apollo Asia Management II Advisors, LLC
  - Apollo Asia Management II, L.P.
- Apollo EPF Management IV GP, LLC
  - Apollo EPF Management IV, L.P.
- ARIS Management, LLC
- Apollo Shore Management GP, LLC
  - Apollo Shore Management, L.P.
- A-AC RML Depositor, LLC
- A-AC RML-EBO Manager, LLC
  - A-AC EBO Depositor, LLC
- Apollo Asia Green Management GP, LLC
  - Apollo Asia Green Management, L.P.
- Apollo 100 West Putnam Management, LLC
- Visionbridge Life Sciences Management GP, LLC
- Apollo Gretel Management GP, LLC
  - Apollo Gretel Management, L.P.
- VLS Management LLC
- Apollo RE Exchange, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

AMH Servicing, LLC
AP Partnership Representative, LLC
Apollo Intermediary Services, LLC
AP Land Services GP, LLC
Apollo Investment Administration, LLC
Griffin Capital Securities, LLC
ACS GP, LLC
MICAD Account (Cayman), LP
Apollo ARIS Holdings LLC
APO SNova Holdings GP, LLC
APO SNova Holdings, L.P.
Apollo AOG Holdings I, LLC
Apollo AOG Holdings II, LLC
Apollo AOG Holdings III, LLC

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

Non-AGM Consolidated Affiliated Funds and Management Entities
Apollo Capital Management I, Inc.
Apollo Advisors, L.P.
Apollo Capital Management II, Inc.
Apollo Advisors II, L.P.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							2012 CMBS-I GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	6
							2012 CMBS-I Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-II GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-II Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-III GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							2012 CMBS-III Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042277		1546991		A-A Asia Private Credit Fund (Feeder), L.P.	DE	NIA	Apollo APC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1132387				AAA Associates (Co-Invest VII GP), Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1132421				AAA Associates (Co-Invest VII), L.P.	CYM	NIA	AAA Associates (Co-Invest VII GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495853				AAA Associates, L.P.	GGY	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3362748				AAA Co-Invest VI (EHS-BC), LLC	DE	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0569924				AAA Co-Invest VI (LS), LLC	AIA	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544357				AAA Co-Invest VI BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0569923				AAA Co-Invest VII (LS), LLC	AIA	NIA	Apollo Alternative Assets, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0625931				AAA Co-Invest VII BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Guarantor - Co-Invest VI (B), L.P.	MHL	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0537486		1512685		AAA Guarantor - Co-Invest VI, L.P.	GGY	NIA	AAA Investments (Co-Invest VI), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563600				AAA Guarantor - Co-Invest VII, L.P.	GGY	NIA	AAA Investments (Co-Invest VI), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0496946				AAA Holdings GP Limited	GGY	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495845				AAA Holdings, L.P.	GGY	NIA	AAA Holdings GP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1170067				AAA Investments (Co-Invest VI), L.P.	DE	NIA	AAA Associates, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0651271				AAA Life Re Carry, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-2105941		1512709		AAA MIP Limited	GGY	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0676754				AAA Senior Loan (FC), LLC	AIA	NIA	AAA Guarantor - Apollo Credit Senior Loan Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152048				ACC Advisors A/B, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3246133				ACC Advisors C, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836200				ACC Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMF (Lux) S.a r.l.	LUX	NIA	ACMF Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Cash Management, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1506299				ACREFI Holdings J-I, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1506373				ACREFI Holdings J-II, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Holdings U-1, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1049849				ACREFI I TRS, Inc.	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1007854				ACREFI II TRS, Ltd.	CYM	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1044468				ACREFI Lender, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1014102		1473508		ACREFI Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2440782				ACREFI Mezzanine, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0796167				ACREFI Mortgage Lending, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1034761				ACREFI Operating, LLC	DE	NIA	Apollo Commercial Real Estate Finance, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSMF (Lux) S.a r.l.	LUX	NIA	ACSMF Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0371234				AEC (Lux) S.a r.l.	LUX	NIA	AEC Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEC Europe GP, Ltd.	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEC Europe, L.P.	CYM	NIA	AEC Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEH (CB) GP, LLC	DE	NIA	AEH Holdings (CB), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AEH (CB), L.P.	DE	NIA	AEH (CB) GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leroy DH GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leroy DH, L.P.	DE	NIA	Leroy DH GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3415306				AEH Holdings (CB), L.P.	DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0375869				AEH (PEC), L.P.	DE	NIA	AEH Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3415225				AEH Holdings GP, LLC	DE	NIA	AP AEH, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5007017				AEM GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1016583				AES (Lux) S.a r.l.	LUX	NIA	AES Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1198871				AES Advisors II, L.P.	CYM	NIA	AES Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Co-Investors II, LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Europe GP, Ltd.	CYM	NIA	AES (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AES Europe, L.P.	CYM	NIA	AES Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1016606				AES Structured Finance (Lux) S.a r.l.	LUX	NIA	AES Structured Finance Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1199115				AESI (Holdings) II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI (Subsidiary) II, Ltd.	CYM	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II (Lux) S.a r.l.	LUX	NIA	AESI II Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Europe GP, Ltd.	CYM	NIA	AESI II (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Europe, L.P.	CYM	NIA	AESI II Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Ohana Inc.	DE	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II US Holdings L.P.	DE	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1198890				AESI II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008314				AGM Incentive Pool, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0587427				AGM India Advisors Private Limited	IND	NIA	Apollo Advisors (Mauritius) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0472664				AGM Management, LLC	DE	NIA	BRH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008321				AGM Marketing Pool, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - CRE Debt Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - DCB, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE-E Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - E2 Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 255 Courtland Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Ashley Park Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Pacific Legacy Management, LLC	DE	NIA	AGRE Asia Pacific Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Pacific Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063689				AGRE Asia Pacific Real Estate Advisors GP, Ltd	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063702				AGRE Asia Pacific Real Estate Advisors, L.P.	CYM	NIA	AGRE Asia Pacific Real Estate Advisors GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE CMBS GP II LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1910519				AGRE CMBS GP LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AGRE CMBS Management II LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1504442		AGRE CMBS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs, LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt Fund I GP, Ltd.	CYM	NIA	AGRE - CRE Debt Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532770		AGRE Debt Fund I, L.P.	CYM	NIA	AGRE Debt Fund I GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - 111 W 57, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I-Canary Wharf Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0383945				AGRE Europe Co-Invest Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Invest Advisors, L.P.	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799743				AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799781				AGRE Europe Co-Invest Advisors, L.P., with respect to Series CAI thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0795516				AGRE Europe Co-Invest Management GP, LLC	MHL	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Invest Management, L.P.	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Investors (A), L.P.	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799808				AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799772				AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799739				AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Legacy Management, LLC	DE	NIA	AGRE Europe Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0902940				AGRE Europe Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE GP Holdings, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE GS Blue Ash Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Haven Platform LLC	DE	NIA	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Houston SW Member LLC	DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Madeline Member LLC	DE	NIA	AGRE Madeline Member LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE NA Legacy Management, LLC	DE	NIA	AGRE NA Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE NA Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE NPL Platform II LLC	DE	NIA	AGRE USREF NPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE NPL Platform LLC	DE	NIA	AGRE USREF NPL Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE SP Retail JV Member LLC	DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Steelbridge Platform LLC	DE	NIA	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1053582				AGRE U.S. Real Estate Advisors Cayman, Ltd.	CYM	NIA	AGRE U.S. Real Estate Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE U.S. Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0781255				AGRE U.S. Real Estate Advisors, L.P.	CYM	NIA	AGRE U.S. Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4519275		1511799		AGRE U.S. Real Estate Fund, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1053587		1553250		AGRE USREF - GSS, L.P.	CYM	NIA	AGRE U.S. Real Estate Advisors Cayman, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1053589		1553249		AGRE USREF AIV - I, L.P.	CYM	NIA	AGRE U.S. Real Estate Advisors Cayman, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			32-0451206				AGRE USREF Kemper Lakes Platform, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5388946				AGRE USREF SFFR Platform, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1693920				AGRE USREF Steelbridge Platform, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE VPCV Williams Square Investor L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AH Partners GP, Ltd.	CYM	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AH Partners, L.P.	CYM	NIA	AH Partners GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836223				AIC Co-Investors, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC Pelican Holdings, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0878544				AIC Spotted Hawk Holdings, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1195117				AIE III Holdings, Ltd.	CYM	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIE III Investments, L.P.	DE	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo German Partners V GmbH & Co. KG	Ownership	0.870	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Netherlands Partners V(A), L.P.	Ownership	1.160	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	85.870	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Netherlands Partners V(B), L.P.	Ownership	0.810	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings II GP, LLC	DE	NIA	Apollo Overseas Partners V, L.P.	Ownership	11.290	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4021004				AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings, L.P.	DE	NIA	AIF V Hexion GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8382936				AIF III Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF IV Hexion GP, LLC	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2066430				AIF PB VII (LS AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF V Hexion GP, LLC	DE	NIA	Apollo Overseas Partners V, L.P.	Ownership	11.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF V Hexion GP, LLC	DE	NIA	Apollo Netherlands Partners V(A), L.P.	Ownership	1.180	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF V Hexion GP, LLC	DE	NIA	Apollo Netherlands Partners V(B), L.P.	Ownership	0.830	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF V Hexion GP, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	85.810	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF V Hexion GP, LLC	DE	NIA	Apollo German Partners V GmbH & Co. KG	Ownership	0.940	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0610167				AIF V LNT, L.P.	DE	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8382903		1397764		AIF V Management, LLC	NY	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4709798				AIF VC REO (D AIF DC), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2059625				AIF VI (LS AIV), L.P.	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0570139				AIF VI (LS), LLC	AIA	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VI (LS), Ltd.	CYM	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0603270				AIF VI ALS Holdings (FC), LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0689524				AIF VI Charter Holdings (FC), LLC	AIA	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482836		1513821		AIF VI Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8256662				AIF VI Management Pool Investors, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903267		1435155		AIF VI Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1064311				AIF VII (AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0358712				AIF VII (Athlon Conduit II), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2426990				AIF VII (Athlon Conduit III), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2426971				AIF VII (Athlon Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620862				AIF VII (C AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1065059				AIF VII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1065057				AIF VII (Euro FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2059596				AIF VII (LS AIV), L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0570140				AIF VII (LS), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1064380				AIF VII (Parallel Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2441008				AIF VII (Talos Conduit II), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0808764				AIF VII (Talos Conduit III), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			90-0808542				AIF VII (Talos Conduit), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4728420				AIF VII (Talos DC), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3176124				AIF VII (VC), L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4438486				AIF VII (VC-D), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620864				AIF VII ALS Holdings (AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0611918				AIF VII ALS Holdings (FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VII Asia Holdings, L.P.	CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1036784				AIF VII Asia Intermediate, LLC	AIA	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0689526				AIF VII Charter Holdings (FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0564028		1449146		AIF VII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1065098				AIF VII Euro Leverage, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673211		1475358		AIF VII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203967				AIF VIII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204173				AIF VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia Intermediate, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia-Pacific Investments Pte. Ltd.	SGP	NIA	AIF VIII Asia Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143756				AIF VIII Euro Holdings (I), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143597				AIF VIII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203591				AIF VIII Euro Leverage, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Singapore Pte. Ltd.	SGP	NIA	AIF VIII Asia-Pacific Investments Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8256431				AIM Pool Investors, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1051496				AION Capital Management Limited	MRT	NIA	Apollo India Credit Opportunity Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031481				AION Capital Partners Limited	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1253781				AION Class B Investment Trust	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057464				AION Co-Investors (A) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057650				AION Co-Investors (C) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057650				AION Co-Investors (D) Ltd	MRT	NIA	Apollo Principal Holdings IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057658				AION Direct Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder I Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder II Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057424				AION Feeder III Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Feeder IV Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIP Investment Advisors Private Limited	IND	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments II Singapore Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057816				AION Investments Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti Holdings, Corp.	DE	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	AION Capital Partners Limited	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aion Jyoti, LLC	DE	NIA	Aion Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1167311				ALME Loan Funding III Designated Activity Company	IRL	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME Loan Funding IV B.V.	NLD	NIA	Stichting ALME Loan Funding IV	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME Loan Funding V B.V.	NLD	NIA	Stichting ALME Loan Funding V	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Holdings (Cayman), L.P.	CYM	NIA	AMH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Holdings GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMI (Holdings), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			98-0594002				AMI (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (AEH) Holdings GP, LLC	DE	NIA	ANRP (AIV II), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107384				ANRP (AIV I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107479				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042185				ANRP (AIV II FC), LLC	AIA	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1773727				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107400				ANRP (AIV III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107422				ANRP (AIV IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1028312				ANRP (Apex Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0451409				ANRP (Corp AIV), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (DEE II Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916135				ANRP (DEE Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044398				ANRP (EPE AIV I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044392				ANRP (EPE AIV II), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0373144				ANRP (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044370				ANRP (EPE Intermediate FC I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044381				ANRP (EPE Intermediate FC II), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797247				ANRP (EPE Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107271				ANRP (Intermediate FC I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107282				ANRP (Intermediate FC II), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107306				ANRP (Intermediate FC III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107310				ANRP (Intermediate FC IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046483				ANRP (Talos AIV I FC), L.P.	CYM	NIA	ANRP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046510				ANRP (Talos AIV II FC), L.P.	CYM	NIA	ANRP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046633				ANRP (Talos AIV III FC), L.P.	CYM	NIA	ANRP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046707				ANRP (Talos AIV IV FC), L.P.	CYM	NIA	ANRP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1081224				ANRP (Talos AIV V FC), L.P.	CYM	NIA	ANRP Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (Talos Conduit), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0800767				ANRP (Talos DC), LLC	DE	NIA	ANRP (Talos Conduit), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5517899				ANRP (Zenergy Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1710355				ANRP 892/TE (AIV I), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0963090				ANRP 892/TE (AIV II), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0808957				ANRP 892/TE (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP AEH Management, LLC	DE	NIA	ANRP E.C. Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044203				ANRP EPE GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV I FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV II FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4829161				ANRP II (AIV P), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV-L B), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV-L C), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV-L), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (APP Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			98-1288720				ANRP II (Conduit Overseas Holdings P-I), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1289026				ANRP II (Conduit Overseas Holdings P-II), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC B), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC D), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate P DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Resource Energy Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1803123				ANRP II 892/TE (Conduit AIV P-I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3991107				ANRP II 892/TE (Conduit AIV P-II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II 892/TE (Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II APP Holdings, LLC	DE	NIA	ANRP II (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Double Eagle Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Resource Energy Holdings, LLC	DE	NIA	ANRP II (Resource Energy Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1120472				ANRP Insight Solutions Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011880				ANRP International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015183				ANRP International Ltd	MRT	NIA	ANRP International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0979920				ANRP Overseas Partners (892), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP Overseas Partners, L.P.	CYM	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046462				ANRP Talos GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Energy Credit Holdings GP, LLC	DE	NIA	ANRP E.C. Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Energy Credit Holdings, L.P.	DE	NIA	Energy Credit Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1773727				ANRP E.C. Holdings, L.P.	DE	NIA	ANRP (AEH) Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107789				ANS (WE), LLC	DE	NIA	ANS Holdings (WE), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1062554				ANS Europe (Lux) S.a r.l.	LUX	NIA	ANS Europe Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe GP, Ltd.	CYM	NIA	ANS Europe (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe, L.P.	CYM	NIA	ANS Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1117737				ANS Holdings (WE), Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1059116				ANS U.S. Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044737				AOP (DE) VII (Talos AIV I FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044879				AOP (DE) VII (Talos AIV II FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563509				AOP Germany VI Hamlet Blocker, L.P.	CYM	NIA	Apollo Hamlet GenPar	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2441027				AOP Talos Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0615149				AOP VI REO Holdings, LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1044397				AOP VII (Talos AIV I FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044617				AOP VII (Talos AIV II FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044647				AOP VII (Talos AIV III FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044691				AOP VII (Talos AIV IV FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044701				AOP VII (Talos AIV V FC), L.P.	CYM	NIA	Apollo Talos GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044202				AOP VII EPE GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0615259				AOP VII REO Holdings, LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (APP Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5516833				AOP VIII (Zenergy Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII APP Holdings, LLC	DE	NIA	AOP VIII (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AEH, L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AOP VII Transfer Holdco, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2377569				AP Apex Energy, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CSV (Lux) S.? r.l.	LUX	NIA	AP CSV Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1170721				AP CSV Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1170721				AP CSV Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ESP Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ESP Holdings, L.P.	DE	NIA	AP ESP Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916814				AP Georgia Holdings GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916843				AP Georgia Holdings, LP	DE	NIA	AP Georgia Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1169924				AP Investment Europe III, L.P.	CYM	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-1), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-10), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-2), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-3), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-4), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-5), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-6), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-7), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-8), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-9), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter (Lux) S.a r.l.	LUX	NIA	AP Jupiter Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Co-Invest (Lux) S.a r.l.	LUX	NIA	AP Jupiter Co-Invest I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1194177				AP Jupiter Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1196558				AP Jupiter Co-Invest II, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Debt Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Debt Co-Invest II, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177613				AP Jupiter Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177613				AP Jupiter Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Momentive Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NMT Debt Holdings GP, Ltd.	CYM	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204598				AP NMT Debt Holdings, L.P.	CYM	NIA	AP NMT Debt Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NRI Holdings LLC	DE	NIA	EPE Acquisition Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0808842				AP Overseas Talos Holdings (DC I), LLC	DE	NIA	AP Overseas Talos Holdings Partnership, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			80-0797400				AP Overseas Talos Holdings (DC II), LLC	DE	NIA	AP Overseas Talos Holdings Partnership, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0809208				AP Overseas Talos Holdings (DC III), LLC	DE	NIA	AP Overseas Talos Holdings Partnership, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pliant Holdings, L.P.	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Towers LLC	DE	NIA	Apollo Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5534563				AP Transport LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP TSL Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VI CEVA Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797230				AP VII 892/TE (EPE AIV I), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0726078				AP VII 892/TE (EPE AIV II), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3871166				AP VII 892/TE (EPE AIV III), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797965				AP VII 892/TE (EPE AIV IV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII AEH Management, LLC	DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (CS) GP, LLC	DE	NIA	AP VII TXU Holdings (CS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (CS), L.P.	DE	NIA	AP VII TXU (CS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (UBS) GP, LLC	DE	NIA	AP VII TXU Holdings (UBS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VII TXU (UBS), L.P.	DE	NIA	AP VII TXU (UBS) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2035868				AP VII TXU Holdings (CS), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2439542				AP VII TXU Holdings (UBS), L.P.	DE	NIA	AEH Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (APP Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Aegis Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2398480				AP VIII Aegis Holdings, L.P.	DE	NIA	AP VIII Aegis Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Calm Eagle Topco Ltd.	CYM	NIA	AP VIII CE Levco II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CH2 Holdings, L.P.	DE	NIA	CH2 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Holdings II, L.P.	DE	NIA	DSB Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Duke Holdings, L.P.	DE	NIA	AP VIII Duke Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Euro UP (Lux) S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Horizon Holdings L.P.	CYM	NIA	AP VIII Horizon Holdings Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Horizon Holdings Ltd.	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Prime Security Services Holdings, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Striker Holdings, L.P.	DE	NIA	Striker Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2510878				AP VIII Timeshare Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683137				APH HFA Holdings GP, Ltd	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683132				APH HFA Holdings, L.P.	CYM	NIA	APH HFA Holdings GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017385				APH Holdings (FC), L.P.	CYM	NIA	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008166				APH Holdings, L.P.	CYM	NIA	Apollo Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0598286				Apollo Strategic Growth Capital II	CYM	NIA	APSG Sponsor II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0598290				Apollo Strategic Growth Capital	CYM	NIA	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1218645				APO (FC II), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592490				APO (FC), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880127				APO Asset Co., LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880200				APO Corp.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO MidCap B Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Achilles Co-Invest GP, LLC	AIA	NIA	Apollo Advisors VII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Administration GP Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0698588				Apollo Advisors (Mauritius) Ltd.	MRT	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4754999				Apollo Advisors (MHE), LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			51-0355634		1268088		Apollo Advisors II, L.P.	DE	NIA	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983717		1203940		Apollo Advisors IV, L.P.	CYM	NIA	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors V (EH Cayman), L.P.	CYM	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0409036				Apollo Advisors V (EH), LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125396		1162727		Apollo Advisors V, L.P.	CYM	NIA	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4528527				Apollo Advisors VI (APO DC), L.P.	CYM	NIA	Apollo Advisors VI (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VI (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617294				Apollo Advisors VI (APO FC), L.P.	CYM	NIA	Apollo Advisors VI (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0597921				Apollo Advisors VI (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482834				Apollo Advisors VI (EH), L.P.	CYM	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482830				Apollo Advisors VI (EH-GP), Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903246		1512669		Apollo Advisors VI, L.P.	CYM	NIA	Apollo Capital Management VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4528427				Apollo Advisors VII (APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VII (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617295				Apollo Advisors VII (APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0597918				Apollo Advisors VII (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563789				Apollo Advisors VII (EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563788				Apollo Advisors VII (EH-GP), Ltd	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673253				Apollo Advisors VII, L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO FC), L.P.	CYM	NIA	Apollo Advisors VIII (APO FC-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO FC-GP), Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143577				Apollo Advisors VIII (EH), L.P.	CYM	NIA	Apollo Advisors VIII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (EH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0877161				Apollo Advisors VIII, L.P.	CYM	NIA	Apollo Capital Management VIII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582975		919525		Apollo Advisors, L.P.	DE	NIA	Apollo Capital Management I, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1035067				Apollo AGRE Prime Co-Investors (D), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3903694				Apollo AGRE SFR Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3862970				Apollo AGRE USREF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGRE USREF Co-Investors (B), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579676				Apollo AIE II Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057523				Apollo AION Capital Partners, L.P.	CYM	NIA	Apollo AION Capital Partners GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2519569		1546936		Apollo ALS Holdings II GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2519569				Apollo ALS Holdings II GP, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2519569				Apollo ALS Holdings II GP, LLC	DE	NIA	Apollo Credit Opportunity Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1007312				Apollo ALST GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204228				Apollo Alteri Holdings, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Advisors, L.P.	CYM	NIA	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Management, Ltd.	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-0495861				Apollo Alternative Assets GP Limited	CYM	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495851		1473543		Apollo Alternative Assets, L.P.	CYM	NIA	Apollo International Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Advisors LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Fund L.P.	DE	NIA	Apollo Alternative Credit Long Short Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0925313				Apollo ANRP Advisors (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1086393				Apollo ANRP Advisors (APO FC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042170				Apollo ANRP Advisors (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011877				Apollo ANRP Advisors (IH), L.P.	CYM	NIA	Apollo ANRP Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011628				Apollo ANRP Advisors (IH-GP), LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0882698				Apollo ANRP Advisors II (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II, L.P.	CYM	NIA	Apollo ANRP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354710				Apollo ANRP Advisors, L.P.	CYM	NIA	Apollo ANRP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354625				Apollo ANRP Capital Management, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541857				Apollo ANRP Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0979922				Apollo ANRP Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541779				Apollo ANRP Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1042214				Apollo ANRP Co-Investors (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011838				Apollo ANRP Co-Investors (IH-A), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011650				Apollo ANRP Co-Investors (IH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (B), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Fund Administration, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1012914				Apollo APC Advisors, L.P.	CYM	NIA	Apollo APC Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1012889				Apollo APC Capital Management, LLC	AIA	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1058283		1552928		Apollo APC Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APC Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APC Management, L.P.	DE	NIA	Apollo APC Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo APP Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Arrowhead Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8057295				Apollo Asia Administration, LLC	DE	NIA	Apollo Asia Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Advisors, L.P.	CYM	NIA	Apollo Asia Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Capital Management, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8057186				Apollo Asia Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8050139		1473544		Apollo Asia Management, L.P.	DE	NIA	Apollo Asia Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4058181				Apollo Asia Opportunity Intermediate Fund, LLC	DE	NIA	Apollo Asia Opportunity Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1546929		Apollo Asia Private Credit Fund, L.P.	CYM	NIA	Apollo APC Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015509				Apollo Asia Private Credit Master Fund Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Asia Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asian Infrastructure Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ASPL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	Apollo Asset Management Europe LLP	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe PC LLP	GBR	NIA	AAME UK CM, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1024196				Apollo Athlon GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ND Services, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Belenos Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0917029				Apollo BSL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350952		1456419		Apollo Capital Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Leon D. Black	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	John J. Hannan	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Craig Cogut	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Arthur Bilger	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			51-0355633		1512670		Apollo Capital Management II, Inc.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983721				Apollo Capital Management IV, Inc.	CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125395		1413408		Apollo Capital Management V, Inc.	CYM	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903231		1512668		Apollo Capital Management VI, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0592023				Apollo Capital Management VII, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management VIII, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350987		1456421		Apollo Investment Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0953419				Apollo Incubator Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4140226				Apollo Centre Street Advisors (APO DC), L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1658679				Apollo Centre Street Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3862070				Apollo Centre Street Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1670197				Apollo Centre Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0363986				Apollo Centre Street Partnership, L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4731180				Apollo Centre Street Structured Finance GP, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0808289				Apollo Centre Street Structured Finance, L.P.	DE	NIA	Apollo Centre Street Structured Finance GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207258				Apollo CIP European SMAs & CLOs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIP GenPar, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIP Global SMAs (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207269				Apollo CIP Global SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207398				Apollo CIP Hedge Funds, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1203376				Apollo CIP Partner Pool, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2239554				Apollo CIP Professionals, L.P.	DE	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207420				Apollo CIP Structured Credit, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1207847				Apollo CIP US SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8986490				Apollo Claire's Investors A, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-8986519				Apollo Claire's Investors B, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo COF I Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo COF II Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			48-3835026				Apollo COF III Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			16-2423088				Apollo COF Investor, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investment Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1224847				Apollo Co-Investment Strategic Investments Co-Investors, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0899396				Apollo Co-Investors (MHE), L.P.	DE	NIA	Apollo Advisors (MHE), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2669487				Apollo Co-Investors Manager, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Andrew D. Africk	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Laurence M. Berg	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125399				Apollo Co-Investors V, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396939				Apollo Co-Investors VI (A), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396953				Apollo Co-Investors VI (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4256998				Apollo Co-Investors VI (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1197744				Apollo Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0511923				Apollo Co-Investors VI (EH-A), L.P.	DE	NIA	Apollo Co-Investors VI (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (EH-GP), LLC	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VI (FC-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1278611				Apollo Co-Investors VII (A), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1741921				Apollo Co-Investors VII (B), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0812416				Apollo Co-Investors VII (C), LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2564486				Apollo Co-Investors VII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0627537				Apollo Co-Investors VII (EH-A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0567674				Apollo Co-Investors VII (EH-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VII (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541711				Apollo Co-Investors VII (NR D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2541628				Apollo Co-Investors VII (NR DC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1006751				Apollo Co-Investors VII (NR EH-D), LP	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1006760				Apollo Co-Investors VII (NR FC-D), LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0904611				Apollo Co-Investors VIII (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0904639				Apollo Co-Investors VIII (B), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1097213				Apollo Co-Investors VIII (C), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0960585				Apollo Co-Investors VIII (E), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143585				Apollo Co-Investors VIII (EH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1144092				Apollo Co-Investors VIII (EH-B), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143794				Apollo Co-Investors VIII (EH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1167453				Apollo Co-Investors VIII (EH-E), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0467113		1467760	NYSE: ARI	Apollo Commercial Real Estate Finance, Inc.	MD	NIA	ACREFI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3021172				Apollo Commodities Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P.	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2944064				Apollo Commodities Management, L.P., with respect to Series I	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series II	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series III	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P., with respect to Series IV	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3118651				Apollo Consumer Credit Fund, L.P.	DE	NIA	Apollo Consumer Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors C, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors D, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3152690				Apollo Consumer Credit Master Fund, L.P.	DE	NIA	ACC Advisors A/B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2950089				Apollo Credit Advisors I, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					150441		Apollo Credit Advisors II, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3203281				Apollo Credit Advisors III, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0897587				Apollo Credit Fund Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			06-1755442				Apollo Credit Fund LP	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding III Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding IV LLC	CYM	NIA	Apollo Credit Funding IV Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding VI Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Income Advisors LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Income Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Income Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1122169		1504564		Apollo Credit Liquidity Advisors, L.P.	DE	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1273626				Apollo Credit Liquidity Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Liquidity CM Executive Carry, L.P.	CYM	NIA	Apollo Credit Liquidity Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1194361				Apollo Credit Liquidity Investor, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1273580				Apollo Credit Liquidity Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1122190				Apollo Credit Liquidity Management, L.P.	DE	NIA	Apollo Credit Liquidity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1504439		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Credit Management (European Senior Debt), LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1699126				Apollo Credit Management (Senior Loans) II, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management (Senior Loans), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1505198		Apollo Credit Management (CLO), LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0466868				Apollo Credit Master Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0547353		1504566		Apollo Credit Opportunity Advisors I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0547141		1504567		Apollo Credit Opportunity Advisors II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Advisors III (APO FC) GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2167960				Apollo Credit Opportunity Advisors III (APO FC) LP	CYM	NIA	Apollo Credit Opportunity Advisors III (APO FC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Advisors III GP LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0918100				Apollo Credit Opportunity Advisors III LP	CYM	NIA	Apollo Credit Opportunity Advisors III GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2423110				Apollo Credit Opportunity Advisors, LLC	DE	NIA	Apollo Principal Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1612284				Apollo Credit Opportunity CM Executive Carry I, L.P.	CYM	NIA	Apollo COF I Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1646493				Apollo Credit Opportunity CM Executive Carry II, L.P.	CYM	NIA	Apollo COF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (B) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Co-Investors III (FC-D) LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1533034				Apollo Credit Opportunity Fund (Offshore) III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0937471				Apollo Credit Opportunity Fund III AIV I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0918200		1565243		Apollo Credit Opportunity Fund III LP	DE	NIA	Apollo Credit Opportunity Advisors III (APO FC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Management III LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2423072		1473610		Apollo Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1754694				Apollo Credit Opportunity Trading Fund III	DE	NIA	Apollo Credit Opportunity Fund (Offshore) III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0946339				Apollo Credit Short Opportunities Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Short Opportunities Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0947818				Apollo Credit Short Opportunities Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0897931				Apollo Credit Strategies Co-Investors, LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0679142				Apollo Credit Strategies Fund LP	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies Master Fund Cayman Holdings GP Ltd.	CYM	NIA	ACSMF (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Credit Strategies Master Fund Cayman Holdings, L.P.	CYM	NIA	Apollo Credit Strategies Master Fund Cayman Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Fixed Income Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Administration, Limited	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017386				Apollo EPF Advisors II, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387305		1504568		Apollo EPF Advisors, L.P.	CYM	NIA	Apollo EPF Capital Management, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387306				Apollo EPF Capital Management, Limited	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0608855				Apollo EPF Co-Investors (A), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0608857				Apollo EPF Co-Investors (B), L.P.	CYM	NIA	Apollo EPF Administration, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025376				Apollo EPF Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors II (Euro), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783990				Apollo EPF II Capital Management, LLC	MHL	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0780863				Apollo EPF II Partnership	MHL	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0179727				Apollo EPF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3278790				Apollo EPF Management II GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3278997				Apollo EPF Management II, L.P.	DE	NIA	Apollo EPF Management II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0179647		1473548		Apollo EPF Management, L.P.	DE	NIA	Apollo EPF Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ESD SPV Advisors, LLC	DE	NIA	A-A European Senior Debt Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Advisors III, L.P.	CYM	NIA	Apollo Europe Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579155				Apollo Europe Advisors, L.P.	CYM	NIA	Apollo Europe Capital Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Capital Management III, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579162				Apollo Europe Capital Management, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Europe Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5007246		1473611		Apollo Europe Management, L.P.	DE	NIA	AEM GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2853722				Apollo European Credit Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013471				Apollo European Credit Advisors, L.P.	CYM	NIA	Apollo European Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4152260				Apollo European Credit Co-Investors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013483		1537446		Apollo European Credit Fund (Offshore), L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2853824		1537447		Apollo European Credit Fund, L.P.	DE	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2856509				Apollo European Credit Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2856439				Apollo European Credit Management, L.P.	DE	NIA	Apollo European Credit Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013497				Apollo European Credit Master Fund, L.P.	CYM	NIA	Apollo European Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Long Short Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Long Short Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1025022		1538021		Apollo European Principal Finance Fund II (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025007		1538023		Apollo European Principal Finance Fund II (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017391		1537979		Apollo European Principal Finance Fund II (Euro A), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025003		1537978		Apollo European Principal Finance Fund II (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025382				Apollo European Principal Finance Fund II (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1025381				Apollo European Principal Finance Fund II (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387304		1440673		Apollo European Principal Finance Fund (Feeder), L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2960797				Apollo European Senior Debt Advisors, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Senior Debt Management, LLC	DE	NIA	Apollo Credit Management (European Senior Debt), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1013202				Apollo European Strategic Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2948815				Apollo European Strategic Advisors, L.P.	CYM	NIA	Apollo European Strategic Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Strategic Co-Investors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2949512		1532781		Apollo European Strategic Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2949137				Apollo European Strategic Management, L.P.	DE	NIA	Apollo European Strategic Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579164				Apollo Executive Carry VII (NR APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579165				Apollo Executive Carry VII (NR APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579163				Apollo Executive Carry VII (NR EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1579162				Apollo Executive Carry VII (NR), L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0910392				Apollo Franklin Advisors (APO DC), L.P.	DE	NIA	Apollo Franklin Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Franklin Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0954703				Apollo Franklin Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Franklin Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0955185				Apollo Franklin Partnership, L.P.	DE	NIA	Apollo Franklin Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4024383				Apollo Fund Administration IV, L.L.C.	DE	NIA	Apollo Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration V, L.L.C.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3396921				Apollo Fund Administration VI, LLC	DE	NIA	Apollo Advisors VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673356				Apollo Fund Administration VII, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration VIII, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544284				Apollo Fund VI BC, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gaming Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3801467				Apollo Gaming Holdings, L.P.	DE	NIA	Apollo Gaming Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gaucho GenPar, Ltd	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0330004		1206228		Apollo German Partners V GmbH & Co. KG	DEU	NIA	Apollo Verwaltungs V GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880053		1411494	NYSE: AAM-PA, AAM-PB	Apollo Asset Management, Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3016614		1532522		Apollo Global Real Estate Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3016987		1473549		Apollo Global Real Estate Management, L.P.	DE	NIA	Apollo Global Real Estate Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			90-0543350		1487801		Apollo Global Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GSS GP Limited	GGY	NIA	AAA Associates, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GSS Holding (Cayman), L.P.	CYM	NIA	Apollo GSS GP Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563514				Apollo Hamlet Genpar	CYM	NIA	Apollo Management VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8380450				Apollo Hamlet Holdings B, LLC	DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8380391				Apollo Hamlet Holdings, LLC	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules (Lux) S.a r.l.	LUX	NIA	Apollo Hercules Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Advisors GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Advisors, L.P.	CYM	NIA	Apollo Hercules Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Holdings, Ltd.	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules Partners, L.P.	CYM	NIA	Apollo Hercules Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HK TMS Investment Holdings GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HK TMS Investment Holdings Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Incubator Advisors, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Credit Opportunity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351303		1512580		Apollo International Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350822		1512636		Apollo International Management, L.P.	DE	NIA	Apollo International Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836341				Apollo Investment Administration, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1852082				Apollo Investment Consulting LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2439556		1278752	NYSE: AINV	MidCap Financial Investment Corporation	MD	NIA	Apollo Investment Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Europe III (Lux) S.a r.l.	LUX	NIA	Apollo Investment Europe III Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1768762				Apollo Investment Fund (I) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2463938				Apollo Investment Fund (I) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0685726		1412456		Apollo Investment Fund (PB) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3985622		1068331		Apollo Investment Fund IV, L.P.	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0056471				Apollo Investment Fund V (PLASE), L.P.	DE	NIA	Apollo Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4133328		1162726		Apollo Investment Fund V, L.P.	DE	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903289		1338750		Apollo Investment Fund VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0590591		1412540		Apollo Investment Fund VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0877171				Apollo Investment Fund VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0836138		1473612		Apollo Investment Management, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620609				Apollo Investments (Mauritius) Ltd.	MRT	NIA	AIF VII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti Holdings, Corp.	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Asia Private Credit Master Fund Pte. Ltd.	Ownership	99.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jyoti, LLC	DE	NIA	Apollo Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1713842				Apollo Kings Alley Credit Advisors, L.P.	DE	NIA	Apollo Kings Alley Credit Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Kings Alley Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1732854				Apollo Kings Alley Credit Fund, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo SVF Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1038808				Apollo Laminates Agent, LLC	DE	NIA	Apollo Value Management, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Linens Investors B, LLC	DE	NIA	Apollo Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo German Partners V GmbH & Co. KG	Ownership	0.760	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	69.110	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Linens Investors B, LLC	Ownership	6.170	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Netherlands Partners V(A), L.P.	Ownership	0.950	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Netherlands Partners V(B), L.P.	Ownership	0.670	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4164690				Apollo Linens Investors, LLC	DE	NIA	Apollo Overseas Partners V, L.P.	Ownership	9.080	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Longevity, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0620861				Apollo Lyon Holdings (AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673416				Apollo Management (AOP) VII, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management (AOP) VIII, LLC	DE	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4256986				Apollo Management (Germany) VI, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942315				Apollo Co-Investment Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3089323				Apollo Management (UK) VI, LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Advisors Espana, S.L.U.	ESP	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542647				Apollo Management Advisors GmbH	DEU	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0698591				Apollo Management Asia Pacific Limited	HKG	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350720		1413410		Apollo Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351017		1449433		Apollo Management Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8351069		1449434		Apollo Management Holdings, L.P.	DE	NIA	Apollo Management Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3799194		1268089		Apollo Management III, L.P.	DE	NIA	AIF III Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0492781				Apollo Management International LLP	GBR	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983718		1206224		Apollo Management IV, L.P.	DE	NIA	Apollo Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532783		Apollo Management Singapore Pte Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0318387				Apollo Management V (EH), L.P.	AIA	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125398		1162728		Apollo Management V, L.P.	DE	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0511921				Apollo Management VI (EH), L.P.	AIA	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903207		1435156		Apollo Management VI, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673310		1473647		Apollo Management VII, L.P.	DE	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management VIII, L.P.	DE	NIA	AIF VIII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350778		1398053		Apollo Management, L.P.	DE	NIA	Apollo Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Maritime Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1291905				Apollo MidCap B Intermediate Holdings, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo Principal Holdings X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman), L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund Advisors, L.P.	DE	NIA	Apollo Moultrie Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Credit Fund, L.P.	DE	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo NA Management II, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Natural Resources Partners II, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3354776		1526226		Apollo Natural Resources Partners, L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0093347		1206226		Apollo Netherlands Partners V(A), L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0095578		1206227		Apollo Netherlands Partners V(B), L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0632931				Apollo Offshore Credit Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688360				Apollo Offshore Credit Strategies Fund Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3309076		1473521		Apollo Overseas Partners (Delaware 892) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0653908		1412548		Apollo Overseas Partners (Delaware 892) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0758813				Apollo Overseas Partners (Delaware 892) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3139839		1473515		Apollo Overseas Partners (Delaware) VI, L.P.	DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0590985		1449089		Apollo Overseas Partners (Delaware) VII, L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1700174				Apollo Overseas Partners (Delaware) VIII, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463054		1473513		Apollo Overseas Partners (Germany) VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3251973				Apollo Overseas Partners (I) VII, L.P.	CYM	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084314				Apollo Overseas Partners (I) VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0191324		1206225		Apollo Overseas Partners IV, L.P.	CYM	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0330003		1162724		Apollo Overseas Partners V, L.P.	CYM	NIA	Apollo Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0463056		1473511		Apollo Overseas Partners VI, L.P.	CYM	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0544358		1412543		Apollo Overseas Partners VII, L.P.	CYM	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1083307				Apollo Overseas Partners VIII, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1120582				Apollo Overseas VII Insight Solutions Holdings, L.P.	CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563653		1504570		Apollo Palmetto Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto Athene Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084807				Apollo Palmetto Athene Partnership, L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmetto HFA Advisors, L.P.	DE	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3563533		1504571		Apollo Palmetto Management, LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3568631		1473552		Apollo Palmetto Strategic Partnership, L.P.	DE	NIA	Apollo Palmetto Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1497755				Apollo Parallel Partners A, L.P.	DE	NIA	Apollo Parallel Partners Administration, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Parallel Partners Administration, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1497814				Apollo Parallel Partners B, L.P.	DE	NIA	Apollo Parallel Partners Administration, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Leon D. Black	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Marc J. Rowan	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PE VIII Director, LLC	AIA	NIA	Joshua J. Harris	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pegasus Holdings GP, LLC	DE	NIA	ANRP II (AIV P), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pegasus Holdings, L.P.	DE	NIA	Apollo Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-1119071		1413407		Apollo Principal Holdings I GP, LLC	DE	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0476747		1413406		Apollo Principal Holdings I, L.P.	CYM	NIA	Apollo Principal Holdings I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1490269		Apollo Principal Holdings II GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8865552		1490268		Apollo Principal Holdings II, L.P.	CYM	NIA	Apollo Principal Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-0542296		1566491		Apollo Principal Holdings III GP, Ltd.	DE	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0541995		1566433		Apollo Principal Holdings III, L.P.	DE	NIA	Apollo Principal Holdings III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0542292				Apollo Principal Holdings IV GP, Ltd.	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0541996				Apollo Principal Holdings IV, L.P.	CYM	NIA	Apollo Principal Holdings IV GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617138		1505191		Apollo Principal Holdings IX GP, Ltd.	DE	NIA	APO (FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0614716		1504572		Apollo Principal Holdings IX, L.P.	DE	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3239567		1505190		Apollo Principal Holdings V GP, LLC	CYM	NIA	APO Asset Co., LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3239713		1504573		Apollo Principal Holdings V, L.P.	CYM	NIA	Apollo Principal Holdings V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3240477				Apollo Principal Holdings VI GP, LLC	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3240574				Apollo Principal Holdings VI, L.P.	CYM	NIA	Apollo Principal Holdings VI GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592625				Apollo Principal Holdings VII GP, Ltd.	CYM	NIA	APO (FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0592493				Apollo Principal Holdings VII, L.P.	CYM	NIA	Apollo Principal Holdings VII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0614719				Apollo Principal Holdings VIII, L.P.	CYM	NIA	Apollo Principal Holdings VIII GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings X GP, Ltd.	CYM	NIA	APO (FC II), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1218676				Apollo Principal Holdings X, L.P.	CYM	NIA	Apollo Principal Holdings X GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Residential Mortgage Loans, LLC	DE	NIA	ARM TRS, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1771327				Apollo Residential Mortgage Securities, LLC	DE	NIA	ARM TRS, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2529748				Apollo Resolution Servicing GP, LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2529836				Apollo Resolution Servicing, L.P.	DE	NIA	Apollo Resolution Servicing GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Resource Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose GP, L.P.	CYM	NIA	Delaware Rose GP, L.L.C.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Management, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series III	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RRI Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3581739		1502573	NYSE: AFT	Apollo Senior Floating Rate Fund Inc.	MD	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1656683				Apollo Senior Loan Fund Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1056955				Apollo SK Strategic Advisors GP, L.P.	CYM	NIA	Apollo SK Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1056830				Apollo SK Strategic Advisors, LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0786616				Apollo SK Strategic Co-Investors (DC-D), LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057128				Apollo SK Strategic Investments, L.P.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0855287				Apollo SK Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339366				Apollo SOMA Advisors, L.P.	DE	NIA	Apollo SOMA Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339608				Apollo SOMA Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8472391				Apollo SOMA Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8339290		1445269		Apollo Special Opportunities Managed Account, L.P.	DE	NIA	Apollo SOMA Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors, L.P.	DE	NIA	Apollo Special Situations Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1595040				Apollo Special Situations Fund, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Management, L.P.	DE	NIA	Apollo Special Situations Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031418				Apollo SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031543				Apollo SPN Advisors (APO FC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1031656				Apollo SPN Advisors, L.P.	CYM	NIA	Apollo SPN Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031528				Apollo SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031535				Apollo SPN Capital Management (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031640				Apollo SPN Capital Management, LLC	AIA	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031710				Apollo SPN Co-Investors (D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031520				Apollo SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031699				Apollo SPN Co-Investors (FC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPN Investments I (Credit), LLC	DE	NIA	Apollo SPN Investments I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031414				Apollo SPN Investments I, L.P.	CYM	NIA	Apollo SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031551				Apollo SPN Investments II, L.P.	CYM	NIA	Apollo SPN Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031684				Apollo SPN Investments III, L.P.	CYM	NIA	Apollo SPN Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1671130				Apollo SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			22-3826532				Apollo ST Capital LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST CLO Holdings GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0726379				Apollo ST CLO Holdings, L.P.	CYM	NIA	Apollo ST CLO Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320287				Apollo ST Credit Partners GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0652806				Apollo ST Credit Strategies GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			65-1185710				Apollo ST Debt Advisors LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320769				Apollo ST Fund Management LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3320701				Apollo ST Operating LP	DE	NIA	Apollo ST Capital LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST Structured Credit Recovery Partners II GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors III LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4774071				Apollo Structured Credit Recovery Co-Investors III (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors III (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Management III LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5318103				Apollo SVF 2010 Bonus Pool, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921241				Apollo SVF Administration, LLC	DE	NIA	Apollo SVF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4920929		1374204		Apollo SVF Advisors, L.P.	DE	NIA	Apollo SVF Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4920973				Apollo SVF Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0539425				Apollo SVF Co-Investors Offshore, L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4991778				Apollo SVF Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921036		1456422		Apollo SVF Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921007		1374205		Apollo SVF Management, L.P.	DE	NIA	Apollo SVF Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1526697	NYSE: AIF	Apollo Tactical Income Fund Inc.	MD	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tactical Value SPN Investments, L.P.	CYM	NIA	Apollo Tactical Value SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Tactical Value SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044348				Apollo Talos GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3871056				Apollo Talos Holdings, L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3871056				Apollo Talos Holdings, L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Advisors GP, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Advisors, L.P.	CYM	NIA	Apollo Thunder Advisors GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Thunder Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4827348				Apollo Thunder Partners, L.P.	DE	NIA	Apollo Thunder Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0969879				Apollo Total Return Advisors LP	CYM	NIA	Apollo Total Return Advisors GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1176938				Apollo Total Return Co-Investors (A) LP	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Advisors LP	CYM	NIA	Apollo Total Return Enhanced Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Enhanced Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA Advisors, L.P.	DE	NIA	Apollo Total Return ERISA Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA European Holdings Ltd.	CYM	NIA	Apollo Total Return ERISA Fund LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return ERISA Fund LP	DE	NIA	Apollo Total Return ERISA Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4639267				Apollo Total Return Fund (Onshore) LP	DE	NIA	Apollo Total Return Advisors LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets L.P.	CYM	NIA	Apollo TR Emerging Markets Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets Ltd.	CYM	NIA	Apollo TR Emerging Markets (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0664947				Apollo Twin River Holdings (FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP II, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0444920				Apollo U.S. Real Estate Advisors II, L.P	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Palmer Plaza) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II (Williams Square) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1428877				Apollo U.S. Real Estate Fund II L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners II (TE) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Advisors, L.P.	CYM	NIA	Apollo Union Street Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Partners, L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo USREF Co-Investors II (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF II (Williams Square Coinvest) L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Value Administration, LLC	DE	NIA	Apollo Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1667140		1317611		Apollo Value Advisors, L.P.	DE	NIA	Apollo Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			76-1667124				Apollo Value Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0233286		1456448		Apollo Value Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0167339		1374206		Apollo Value Management, L.P.	CYM	NIA	Apollo Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0552372				Apollo VC L.P.	CYM	NIA	Apollo Fund Administration VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0552372				Apollo VC L.P.	CYM	NIA	Apollo Fund Administration VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Verwaltungs V GmbH	DEU	NIA	Apollo Management V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VII TXU Administration, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1673368				Apollo VII TXU Partners (B), L.P.	DE	NIA	Apollo VII TXU Administration, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1137952				Apollo Zeus Investments Holdings, Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3852904				Apollo Zeus Strategic Advisors, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Co-Investors (DC-D), LLC	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3867570				Apollo Zeus Strategic Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zeus Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Zohar Advisors LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1058074				Apollo/Cavenham European Managed Account, L.P.	CYM	NIA	Apollo EPF Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532109		ARM Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3891523				ARM TRS, LLC	DE	NIA	ARM Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-6506494				ARWL 2013-1 Trust	DE	NIA	ARM TRS, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0986312				Athene Investment Analytics LLC	DE	NIA	Athene Asset Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Mortgage Opportunities GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0567070				Autumnleaf, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0784903				Avant Holdings (MI) II, LLC	MHL	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0784894				Avant Holdings (MI), LLC	MHL	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8298411				Bath Overseas Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 5, L.P.	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0682964				CAI Strategic European Real Estate Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0796355				CAI Strategic European Real Estate Advisors, L.P.	MHL	NIA	CAI Strategic European Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798990				Carpere Investments V (W), LLC	MHL	NIA	AIF V Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centre Street Whistler Holdings LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CH2 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ GP, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ II Luxembourg Holdings S.a r.l.	LUX	NIA	Champ L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ L.P.	CYM	NIA	Champ GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Champ LUX Holdings S.a r.l.	LUX	NIA	Champ L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0502825				CMP Offshore, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III (Lux) S.a r.l.	LUX	NIA	COF III Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Airopack Holdings Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			36-4785317				COF III Exempt CP Inc.	DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3844063				Apollo COF III Exempt Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2506991				COF III Offshore CP Inc.	DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1179773				COF III Offshore HK TMS Investment Holdings, L.P.	CYM	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3854082				COF III Offshore I LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0844586				COF III Offshore Whistler Holdings Inc.	DE	NIA	COF III Offshore I Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Structured Finance (Lux) S.a r.l.	LUX	NIA	COF III Structured Finance Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Whistler Holdings LLC	DE	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Co-Invest Corporate Blocker 14 Ltd.	CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Co-Invest Corporate Blocker 15 Ltd.	CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Co-Invest Corporate Blocker 16 Ltd.	CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Co-Invest Corporate Blocker 17 Ltd.	CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Co-Invest Corporate Blocker 18 Ltd.	CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Co-Invest Corporate Blocker 19 Ltd.	CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Co-Invest Corporate Blocker 2, Ltd.	CYM	NIA	Co-Invest Hamlet Series Blocker Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460350		CPI 2005 Asia Pacific Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460351		CPI 2005 European Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1460353		CPI 2005 Global Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1367317		CPI 2005 North America Carried Interest Program, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1367318		CPI Capital Partners Asia Pacific (Cayman), L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1363896		CPI Capital Partners Asia Pacific (DE), L.P.	DE	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Asia Pacific GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1364035		CPI Capital Partners Asia Pacific, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (Cayman), L.P.	CYM	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (DE), L.P.	DE	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe (NFR), L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Europe GP Ltd.	CYM	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1372946		CPI Capital Partners Europe L.P.	GBR	NIA	CPI European Fund GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI Capital Partners Financing Sarl	LUX	NIA	CPI Capital Partners Europe Holdings Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CCP EU-T Scots LP	GBR	NIA	CPI Capital Partners Europe GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CP Asia TE, L.P.	CYM	NIA	CPI Capital Partners Asia Pacific GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI CPEH 2 Sarl	LUX	NIA	CPI Capital Partners Europe L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	NO	
					1373035		CPI European Carried Interest, L.P.	CYM	NIA	AGRE GP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0490642				CPI European Fund GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI India I Ltd.	MRT	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI NA GP LLC	DE	NIA	AGRE GP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI ReCo I Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CPI ReCo II Sarl	LUX	NIA	CPI CPEH 2 Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe L.P.	Ownership	55.810	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057797				CPI Ukraine Super HoldCo Limited	NJ	NIA	CPI Capital Partners Europe (NFR), L.P.	Ownership	44.190	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cupino Limited	CYP	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1028308				Cyclone Royalties, LLC	DE	NIA	Apollo Royalties Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delaware Rose GP, L.L.C.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Parent GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4848815				EPE 892 and TE Co-Investors (DC), LLC	DE	NIA	EPE Acquisition Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797171				EPE Acquisition Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4865855				EPE Acquisition, LLC	DE	NIA	EPE Acquisition Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5086572				EPE Employee Holdings, LLC	DE	NIA	EPE Acquisition, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPE Holdings LLC	DE	NIA	EPE Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPE Intermediate LLC	DE	NIA	EPE Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5086668				EPE Management Investors, LLC	DE	NIA	EPE Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4861514				EPE Overseas Co-Investors (DC), LLC	DE	NIA	EPE Overseas Co-Investors (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Phoenix Luxco S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 22 S.a r.l.	LUX	NIA	EPF Acquisition Co 26 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 26 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cavenham Holdings S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cavenham Investments S.a r.l.	LUX	NIA	Cavenham Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 40 S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 43 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	37.130	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.410	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1187819				Smart Holdco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783993				EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2230578				Little Bear Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 2, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 3, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 2, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 5, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt 6, LLC	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alpage Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tulotoma, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Upper Panorama Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0591709				Euro VI (BC) S.a r.l.	LUX	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1172336				Europe Hotel Holdings (MI), LLC	MHL	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109553				FCI Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4129133				Financial Credit I Capital Management, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0923951				Financial Credit II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Financial Credit III Capital Management, LLC	.. DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109543				Financial Credit Investment Advisors II, L.P.	.CYM	NIA	Financial Credit II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment Advisors III, L.P.	.CYM	NIA	Financial Credit III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4129045		1532110		Financial Credit Investment I Manager, LLC .	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-6181637				Financial Credit Investment I Trust C-4	.. DE	NIA	Financial Credit Investment I Trust C-3	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1142460				Financial Credit Investment II (Feeder), L.P.	.CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Limited	.IRL	NIA	Financial Credit Investment II Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2476966				Financial Credit Investment II Manager, LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust A	.. DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1109560				Financial Credit Investment II, L.P.	.CYM	NIA	Financial Credit Investment Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Manager, LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III, L.P.	.CYM	NIA	Financial Credit Investment Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Franklin Whistler Holdings LLC	.. DE	NIA	Apollo Franklin Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1015196				Granele Limited	.CYP	NIA	Insight Solutions Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0565061				Greenhouse Holdings, Ltd.	.CYM	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GSAM Apollo Holdings, LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Gulf Stream Asset Management, LLC	.. NC	NIA	GSAM Apollo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							H&K Investments GP 2005, LLC	.AIA	NIA	AIF V Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	.. DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	.. DE	NIA	Joshua J. Harris	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8359623		1425874		Hamlet Holdings LLC	.. DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798991				Harvest Holdings (W), LLC	.MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0798877				Harvest Holdings, LLC	.MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3586659				Hexion AIF VI Overseas Holdings, L.P.	.. DE	NIA	Apollo Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1002234				Insight Solutions (DE), L.P.	.. DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1002234				Insight Solutions (DE), L.P.	.. DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions GP, LLC	.. DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions Ltd	.MRT	NIA	Apollo Investments (Mauritius) Ltd.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Insight Solutions Ltd	.MRT	NIA	ANRP International Ltd	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	.. DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	21.980	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	.. DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	13.740	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	.. DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	3.370	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	.. DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	6.740	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	.. DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	45.830	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582153				Ipanema Energy Holdings GP, LLC	.. DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	8.340	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2582438				Ipanema Energy Holdings, L.P.	.. DE	NIA	Ipanema Energy Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1622644				Jupiter Apollo Holdings LLC	.. DE	NIA	Apollo Investment Fund VI, L.P.	Ownership	52.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1622644				Jupiter Apollo Holdings LLC	.. DE	NIA	Bath Overseas Holdings, LLC	Ownership	47.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1092626				Karpos Investments (W), LLC	.MHL	NIA	AIF VII Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			66-0798805				Karpos Investments, LLC	MHL	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI) II, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lane Lux Holdings S.a r.l.	LUX	NIA	Avant Holdings (MI), LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Holdings Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0783999				Lapithus EPF II Team Carry Plan, L.P.	MHL	NIA	Apollo EPF II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0681222				Lapithus Management GmbH	DEU	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management Designated Activity Company	IRL	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Management S.a r.l.	ITA	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	3.030	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Servicing LLP	GBR	NIA	Lapithus Servicing U.K. Ltd.	Ownership	96.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0670972				Lapithus Management S.a.r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0671216				Lapithus Servicing Spain, S.L.	ESP	NIA	Lapithus Servicing S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0670973				Lapithus Servicing U.K. Ltd.	GBR	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Las Rozas Property, S.L.	ESP	NIA	Las Rozas Funding Holding S.a r.l	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							LeverageSource Holdings GP, LLC	DE	NIA	LeverageSource, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2282319				LeverageSource Holdings, L.P.	DE	NIA	LeverageSource Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0576655				LeverageSource III GP, Ltd.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							LeverageSource Management, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0573832				LeverageSource S.a r.l.	LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0621200				LeverageSource Sarl Holdco (Anguilla) LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0330341		1473525		LeverageSource, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0330341				LeverageSource, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0605235				Lily (Lux) Holdings S.a r.l.	LUX	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0605233				Lily (Lux) S.a r.l.	LUX	NIA	Lily (Lux) Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0602029				Lily, L.P.	CYM	NIA	Greenhouse Holdings, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582974		90987		Lion Advisors, L.P.	DE	NIA	Lion Capital Management Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582976				Lion Capital Management Inc.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0886052				Logi (Anguilla) Holdings, LLC	AIA	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow Debt Holdings GP, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow Debt Holdings GP, LLC	DE	NIA	AIF VIII Euro Leverage, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (Ludlow DH AIV I). L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 1, LLC	DE	NIA	AIF VIII (Ludlow DH AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 2, LLC	DE	NIA	AIF VIII (Ludlow DH AIV II), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 3, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mausica Investment Ltd.	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Newgrounds Corporate Inc	VGB	NIA	CPI Capital Partners Asia Pacific, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	4.720	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	23.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo EPF II Partnership	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Credit Master Fund, L.P.	Ownership	3.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo European Strategic Investments (Holdings), L.P.	Ownership	5.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	AIE III Holdings, Ltd.	Ownership	4.840	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.320	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Zeus Investments, L.P.	Ownership	4.760	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190096				Novellas Maritime (Cayman) GP, Ltd.	CYM	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190106				Novellas Maritime (Cayman) Holdings, L.P.	CYM	NIA	Novellas Maritime (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Novellas Maritime N Holding GmbH & Co. KG	DEU	NIA	Verwaltung Novellas Maritime N Holding GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oracle Bucephale S.a r.l.	LUX	NIA	Oracle REO Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0684357				Oracle Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0684359				Oracle REO Holdco S.a r.l.	LUX	NIA	Oracle Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0684358				Oracle Securitization S.a r.l.	LUX	NIA	Oracle Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2316412				Overwood GP, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2316506				Overwood, L.P.	DE	NIA	Overwood GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PA HFA Holdings, LLC	DE	NIA	Apollo Palmetto HFA Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1084811				Palmetto Athene Holdings (Cayman), L.P.	CYM	NIA	Apollo Palmetto Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Palmetto Athene Holdings, LLC	DE	NIA	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ramshorn Debt Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 4, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH 7, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 5, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3138320				PEH I, LLC	DE	NIA	Apollo Palmetto Strategic Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tarpon DH, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ribbon Holdings JV (MI) Partnership	MHL	NIA	Apollo EPF II Partnership	Ownership	94.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1190227				RPO (Anguilla), LLC	AIA	NIA	Apollo EPF Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Shantilal Holdings Netherlands B.V.	NLD	NIA	AP Holdco B.V.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057429				SK Strategic Investments Holdings Ltd.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SK Strategic Whistler Holdings LLC	DE	NIA	ANS (WE), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Skylink Aviation Holdings, LLC	DE	NIA	Apollo SVF Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0599469				SL Aviation Bidco Inc.	CAN	NIA	SL Aviation Group, Sarl	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SOMA Whistler Holdings LLC	DE	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0861050				ST Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0860874				ST Management Holdings, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stanhope Life Advisors, L.P.	CYM	NIA	Apollo Administration GP Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0701493				Stone Tower Europe LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Striker Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4031468		1547063		Taminco Corporation	DE	NIA	AP Taminco Global Chemical Holdings, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas GP S.a r.l.	LUX	NIA	Texas Holding S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 1 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 2 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Propco 3 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Texas Propco 4 S.C.S.	LUX	NIA	Texas GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1034443				Triton Maritime Holdings (Cayman), L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VI (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339439				VC GP C, LLC	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VI (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3339343				VC GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2447534				Vision Crop Innovation, LLC	DE	NIA	Pinnacle Operating Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1284349				Vulcan Holdings (FC), LLC	AIA	NIA	Vulcan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Waverly DH, LLC	DE	NIA	ANRP II (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0680858				Webb III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Webb S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1291920				Zeus Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1137905				Zeus Investments, L.P.	CYM	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Zeus Strategic US Holdings L.P.	DE	NIA	Apollo Zeus Strategic Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAME UK CM, LLC	AIA	NIA	Apollo Principal Holdings XI, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACC Advisors D, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEH (NR), L.P.	DE	NIA	ANRP (AEH) Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether III, LLC	AIA	NIA	Apollo Overseas Partners (Delaware 892) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether IV, LLC	AIA	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether NR II, LLC	AIA	NIA	ANRP (AIV II), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether NR, LLC	AIA	NIA	Apollo Natural Resources Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether V, LLC	AIA	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt Fund I - FB, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Invest Management, with respect to Series Prime thereof	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Hong Kong Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE VPCV Palmer Plaza Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Palmer Plaza) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHL 2014 Investor GP, Ltd.	CYM	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Hexion Holdings II, LP	DE	NIA	AIF Hexion Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Vulcan Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alpage Debt Holdings S.a r.l.	LUX	NIA	Alpage Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALME (DE) Loan Funding III, LLC	DE	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Luxembourg 2 S.a r.l.	LUX	NIA	Alteri Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Luxembourg S.a r.l.	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (AIV-L), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (Caelus Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV III), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VIII (AIV-L), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV I FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV II FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AOP VIII (AIV III FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV IV FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV V FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV VI FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV VII FC), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV-L A), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV-L B), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (Caelus Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-11), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jewel Holdings (EH-12), LLC	DE	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV I), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV II), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (AIV IV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Holdings S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO UK (FC), LLC	AIA	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 892/TE (Caelus Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO DC), L.P.	CYM	NIA	Apollo Advisors VIII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Co-Investors (FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Fund (Delaware), L.P.	DE	NIA	Apollo A-N Credit Advisors (APO FC Delaware), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	Apollo Principal Holdings XI, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset Management Europe LLP	GBR	NIA	AAME UK CM, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Centre Street Partnership Power Trust Management LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors VIII (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funding IV Ltd.	CYM	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Opportunity Fund III AIV I Power Trust Management LLC	DE	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ECI (Caelus Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors GP LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors LP	CYM	NIA	Apollo Energy Opportunity Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (D) LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Fund LP	DE	NIA	Apollo Energy Opportunity Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Private Equity IV (Mauritius) Ltd	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Lincoln Fixed Income Fund, L.P.	DE	NIA	Apollo Lincoln Fixed Income Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Fixed Income Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Advisors (APO DC), L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Fund, L.P.	DE	NIA	Apollo Lincoln Private Credit Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lincoln Private Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Offshore Energy Opportunity Fund Ltd.	CYM	NIA	Apollo Energy Opportunity Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings VIII GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings XI, LLC	AIA	NIA	APO UK (FC), Limited	Ownership	46.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings XI, LLC	AIA	NIA	AMI (Holdings), LLC	Ownership	54.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Co-Investors (D) LP	DE	NIA	Apollo Total Return Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund (Exempt) LP	DE	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund (Offshore) Ltd.	CYM	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR AIV Holdco Ltd.	CYM	NIA	Apollo Total Return Master Fund (AIV) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Blocker 1 Corp.	DE	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Blocker 2 Corp.	DE	NIA	Apollo Total Return Fund (Offshore) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Blocker 3 Ltd.	CYM	NIA	Apollo Total Return Fund (Exempt) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Master Fund LP	Ownership	81.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Fund Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	15.110	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Commercial Real Estate Debt LLC	DE	NIA	Apollo Total Return Enhanced Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV	Ownership	0.060	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets (Can.) LP	CAN	NIA	Apollo TR Emerging Markets GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets (Lux) S.a r.l.	LUX	NIA	Apollo TR Emerging Markets Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets GP LLC	DE	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR European Broadly Syndicated Loan Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	84.320	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR European High Yield Bond Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	85.260	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2062316				Apollo TR Structured Credit II, LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Opportunistic Ltd.	CYM	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR PL Holdings LLC	DE	NIA	Apollo Total Return Fund (Offshore) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR PL Ltd.	CYM	NIA	Apollo TR PL Holdings LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR PL Offshore Holdings Corp.	DE	NIA	Apollo TR PL Holdings LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo TR PL Offshore Holdings Ltd.	CYM	NIA	Apollo TR PL Offshore Holdings Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Proprietary Lending (Supplemental) Holdings LP	DE	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Proprietary Lending (Supplemental) Ltd.	CYM	NIA	Apollo TR Proprietary Lending (Supplemental) Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Proprietary Lending Holdings LP	DE	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Proprietary Lending Ltd.	CYM	NIA	Apollo TR Proprietary Lending Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1425805				Apollo TR Non-Agency Resi Real Estate LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Structured Credit LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US Broadly Syndicated Loan LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US High Yield Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US Middle Market Loan LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR US Middle Market Loan LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VIII GenPar, Ltd.	CYM	NIA	Apollo Management VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							August Global Management, LLC	FL	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Dutch Holdings Cayman Ltd.	CYM	NIA	Apollo Credit Opportunity Fund III AIV I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Exempt I Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Exempt MSR Holdings Inc.	DE	NIA	Apollo COF III Exempt Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							COF III Offshore MSR Holdings Inc.	DE	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 19 S.a r.l.	LUX	NIA	Foxtrot Holdings (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust B	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust C	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust D	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment II Trust WT	DE	NIA	Financial Credit Investment II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman) GP, Ltd.	CYM	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	
							Foxtrot Holdings (Cayman), L.P.	CYM	NIA	Foxtrot Holdings (Cayman) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Hampton Holding (MI), LLC	MHL	NIA	Avant Holdings (MI) II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lily (APNMT) Ltd.	CYM	NIA	Lily (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lunar JV Finance Limited	JEY	NIA	Lunar JV Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lunar JV Holding Ltd.	JEY	NIA	Apollo Lunar Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NR Debt Holdings (Lux) S.a r.l.	LUX	NIA	NR Debt Holdings Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NR Debt Holdings Parent (Lux) S.a r.l.	LUX	NIA	ANRP Debt Holdings AIV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							PCDH 1, LLC	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 3, L.P.	DE	NIA	PCDH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3033319				AP VIII (QFP AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH Holdings III, L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Polar Cod Shipping LLC	MHL	NIA	Dynamic Product Tankers LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Polar Unicorn Shipping LLC	MHL	NIA	Dynamic Product Tankers LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Redding Ridge Advisors LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Redding Ridge Holdings LP	CYM	NIA	Redding Ridge Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Theta I, LLC	AIA	NIA	Apollo Investment Fund VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Theta II, LLC	AIA	NIA	Apollo Overseas Partners (Delaware 892) VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Theta III, LLC	AIA	NIA	Apollo Overseas Partners (Delaware) VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Theta IV, LLC	AIA	NIA	Apollo Overseas Partners VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Theta NR II, LLC	AIA	NIA	ANRP (AIV II), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Theta NR, LLC	AIA	NIA	Apollo Natural Resources Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Theta V, LLC	AIA	NIA	Apollo Investment Fund (PB) VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European Broadly Syndicated Loan (Lux) S.a r.l.	LUX	NIA	TRF European Broadly Syndicated Loan Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European Broadly Syndicated Loan L.P.	CYM	NIA	TRF European Broadly Syndicated Loan Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond (Lux) S.a r.l.	LUX	NIA	TRF European High Yield Bond Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond L.P.	CYM	NIA	TRF European High Yield Bond Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TRF European High Yield Bond Ltd.	CYM	NIA	TRF European High Yield Bond (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Venator Investment Management Consulting (Shanghai) Limited	CHN	NIA	Venator Real Estate Capital Partners (Hong Kong) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Venator Real Estate Capital Partners (Hong Kong) Limited	HKG	NIA	AGRE Hong Kong Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Vulcan Holdings, L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Vulcan Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt (Lux) S.a r.l.	LUX	NIA	Apollo Emerging Markets Debt Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Advisors GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Advisors LP	CYM	NIA	Apollo Emerging Markets Debt Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Co-Investors (D) LP	DE	NIA	Apollo Emerging Markets Debt Co-Investors (D) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Emerging Markets Debt Master Fund LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Emerging Markets Debt Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Master Fund (AIV) LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Master Fund LP	CYM	NIA	Apollo Total Return Advisors LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR Emerging Markets Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	86.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							Texas Holding S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1184882				Apollo Credit NS Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SVF Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Lapithus Management, S.L., Sociedad Unipersonal	ESP	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII (PCDH AIV), L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linens Investors, LLC	DE	NIA	Apollo Investment Fund V, L.P.	Ownership	56.230	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSMF (ST) LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether I, LLC	AIA	NIA	AIF VIII Debt AIV I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aether II, LLC	AIA	NIA	AIF VIII Debt AIV II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VII (PB) Debt Corp AIV, L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VII (TE Theta Corp AIV), L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VII Debt Corp AIV, L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Debt AIV I, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3155235				AIF VIII Debt AIV II, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Debt Corp AIV I, L.P.	CYM	NIA	Apollo VIII GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (DEE II Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (DEE II Intermediate DC B), LLC	DE	NIA	Apollo Commodities Management, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP Debt Holdings AIV, L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Bridge FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II DE Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Resource Energy Conduit I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE 892) VII Debt Corp AIV, L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) VII Debt Corp AIV, L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VII Debt Corp AIV, L.P.	CYM	NIA	Apollo Gaucho GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Duke Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO UK (FC), Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-N Credit (ST), L.P.	CYM	NIA	A-N Credit (ST) GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-N Credit (ST) GP, Ltd.	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RN Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap FinCo Feeder GP LLC	DE	NIA	Apollo Principal Holdings X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap FinCo Feeder, L.P.	DE	NIA	Apollo MidCap FinCo Feeder GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Residential Mortgage Securitization Trust 2015-1	DE	NIA	Apollo Residential Mortgage Securities, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sun Lux Subco S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Epsilon Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Espresso Holdings 6, L.P.	DE	NIA	Epsilon Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Europe Mezz Holdco 3 S.a r.l.	LUX	NIA	Europe Hotel JVCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII (Ludlow DH AIV II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ludlow DH 4, LLC	DE	NIA	Apollo Overseas Partners (Delaware) VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ipanema Energy I, LLC	DE	NIA	Ipanema Energy Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Juno NR PCDH, LLC	AIA	NIA	ANRP International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Juno PCDH, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0940441				AP WEC Debt Holdings LLC	DE	NIA	Apollo Co-Investment Capital Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Remsen Debt Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Remsen DH, LLC	DE	NIA	Remsen Debt Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USRE II REIT (Portfolio A) LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Co-Investors (FC-D), Ltd.	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (APP Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV IV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV III FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296403				Zeus Strategic Real Property Holdings Ltd.	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296410				COF III Offshore Real Property Holdings Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1297259				AESI II Real Property Holdings Ltd.	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1296397				SKSI Real Property Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Prime Security Services Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	Apollo Principal Holdings XI, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe LLP	GBR	NIA	AAME UK CM, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Whitehawk CDO Funding LLC	DE	NIA	Apollo ST Debt Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Lunar Ltd	JEY	NIA	Windmill Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Moultrie Cayman, L.P.	CYM	NIA	Apollo Moultrie Credit Fund Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Cayman, L.P.	CYM	NIA	Apollo Kings Alley Credit Advisors, L.P. .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	1.800	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Cavenham Investments S.a r.l.	Ownership	0.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Value Investment Master Fund, L.P.	Ownership	2.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SPN Investments I (Credit), LLC	Ownership	2.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	2.590	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	0.920	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Energy Opportunity Fund LP	Ownership	9.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	8.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Master Fund Ltd.	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	2.160	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AP Investment Europe III, L.P.	Ownership	2.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	AEC (Lux) S.a r.l.	Ownership	1.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	3.280	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Special Opportunities Managed Account, L.P.	Ownership	9.980	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Lincoln Private Credit Fund, L.P. .	Ownership	1.220	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Franklin Partnership, L.P.	Ownership	1.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Credit Opportunity Trading Fund III	Ownership	34.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Centre Street Partnership, L.P.	Ownership	6.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Alternative Credit Long Short Fund L.P.	Ownership	0.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP RR Investments (Lux) S.a r.l.	LUX	NIA	AP RR Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (DE 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Investment Fund (I) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (DE) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (C), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Fund IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (B), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (I) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors IX (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Fund Administration IX, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management IX, L.P.	DE	NIA	AIF IX Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF IX Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors IX, L.P.	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management IX, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							XL Dutch Member LLC	DE	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Sprint Co-Investment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - AC, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Holdco S.a r.l.	LUX	NIA	Lapithus Management S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1337814				Apollo CIP Hedge Funds (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Seta S.a r.l.	LUX	NIA	Seta Participation Holdings, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors III (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors III (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 65 S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4398074				Apollo Tower Credit Fund, L.P.	DE	NIA	Apollo Tower Credit Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Co-Investors (DE FC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4307778				ANRP II TE (Conduit AIV III-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4315144				ANRP II TE (Conduit AIV II-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4328971				ANRP II TE (Conduit AIV I-R), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333958				ANRP II (AIV R-L D), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333689				ANRP II (AIV R-L C), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333499				ANRP II (AIV R-L B), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1333322				ANRP II (AIV R-L A), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Service Company Limited	THA	NIA	Apollo Asia Service Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Service Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Link Holding Limited	VGB	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Link Holding Limited	VGB	NIA	Apollo Asia Real Estate AAC Fund, L.P.	Ownership	17.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1331153				Apollo Atlas Fund, LLC	CYM	NIA	Apollo Atlas Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1331227				Apollo Atlas Master Fund, LLC	CYM	NIA	Apollo Atlas Fund, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Advisors (APO FC), L.P.	CYM	NIA	Apollo Atlas Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas Advisors (APO FC-GP), LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1329954				ANRP II (IH FC), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ARX Co-Invest GP, LLC	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ARX Co-Invest GP, LLC	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	66.660	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1329346				ANRP II ARX Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1329509				ANRP II (IH AIV), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1328456				ANRP II (AIV VII FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Queso GP, LLC	DE	NIA	AP VIII Socrates Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Asia Intermediate, LLC	AIA	NIA	ANRP II ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF VIII Asia Intermediate II, LLC	AIA	NIA	AIF VIII ARX Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3634703				AP Inception Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3688088				ANRP II (DE AIV-L IV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors II (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327434				Apollo ANRP Co-Investors II (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327317				ANRP II International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors II (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1327449				Apollo ANRP Co-Investors II (IH-B), L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1326543				Apollo ANRP Advisors II (IH), L.P.	CYM	NIA	Apollo ANRP Advisors II (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors II (IH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Link Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3754356				Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE MHC Platform Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (MHC Platform) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1322407				ANRP II (AIV VI FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1322128				ANRP II (AIV V FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funds ICAV	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0949738				Apollo Special Situations Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3514271				ANRP II (DEE II Intermediate DC E), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3568670				AP VIII Eagle LM5 Holdings, L.P.	DE	NIA	AP VIII Eagle LM5 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4010756				AP VIII Eagle LM5 Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3517217				Apollo Energy Opportunity Fund AIV I LP	DE	NIA	Apollo Energy Opportunity Advisors (APO DC) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Co-Investors (DC-D) LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) LP	CYM	NIA	Apollo Energy Opportunity Advisors (APO DC) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Energy Opportunity Advisors (APO DC) GP LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1323880				ANRP II (AIV-L D), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Co-Investors (IH-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3369576				AP VIII Inception Holdings, L.P.	DE	NIA	AP VIII Inception Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Inception Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3341233				AP VIII Aspen Holdings, L.P.	DE	NIA	AP VIII Aspen Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Aspen Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (DC)	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC with respect to Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1317706				Apollo Global Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317704				Apollo Global Carry Pool Intermediate (DC), L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1317698				Apollo Global Carry Pool Intermediate, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3328049				Apollo Global Carry Pool Aggregator, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Steelbridge Las Olas West Member, LLC	DE	NIA	Apollo USRE II REIT (Las Olas West) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lowell GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3277675				ANRP II (DE AIV-L III), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3286805				Apollo USREF II (Las Olas) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1316033				Apollo Special Sits International Holdings, L.P.	CYM	NIA	Apollo Special Situations Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1316025				Apollo Special Situations Advisors (IH), L.P.	CYM	NIA	Apollo Special Situations Advisors (IH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1316019				Apollo Special Situations Advisors (IH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3255431				Apollo A-N Credit Fund (DC), LLC	DE	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sun Lux Holdco S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3143196				AP Dakota Co-Invest, L.P.	DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							TR Enhanced (CT) LLC	DE	NIA	Apollo TR Enhanced Levered Yield LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3100697				AP VIII Dakota Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3123578				AP Socrates Co-Invest, L.P.	DE	NIA	Apollo Socrates Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Socrates Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3124012				AP VIII Socrates Holdings, L.P.	DE	NIA	AP VIII Socrates Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							CTM Aircraft Investors GP, Ltd.	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CTM Aircraft Investors, L.P.	CYM	NIA	CTM Aircraft Investors GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CTM Aircraft Investors S.a r.l.	LUX	NIA	CTM Aircraft Investors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Special Sits Lowell Holdings, L.P.	CYM	NIA	AP Special Sits Lowell Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Special Sits Lowell Holdings GP, LLC	DE	NIA	Apollo Special Situations Advisors (IH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - Boca, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1307207				A-N Credit (ST) GP, Ltd.	CYM	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACF Europe Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.680	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.050	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Sky High Holdings GP, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2604085				AP VIII Sky High Holdings, L.P.	DE	NIA	AP VIII Sky High Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPE Debt Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Asia RE Singapore I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - Del, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1303882				Apollo European Principal Finance Fund III (Master Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1303575				Apollo European Principal Finance Fund III (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1302690				Apollo European Principal Finance Fund III (Euro B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Advisors III, L.P.	CYM	NIA	Apollo EPF III Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1302629				Apollo European Principal Finance Fund III (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1302429				Apollo European Principal Finance Fund III (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF III Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SA Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Pomegranate GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2027331				AP VIII Pomegranate Holdings, L.P.	DE	NIA	AP VIII Pomegranate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct II Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	AAA Guarantor - Co-Invest VI (B), L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	AAA Guarantor - Co-Invest VII, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	AIF VI Euro Holdings, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	AIF VII Euro Holdings, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	AP Investment Europe III, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Alteri Investments, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Centre Street Partnership, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Credit Opportunity Fund III LP?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo EPF II Partnership?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo European Credit Master Fund, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo European Strategic Investments, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Franklin Partnership, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo German Partners V GmbH & Co. KG?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Investment Fund IV, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Investment Fund V, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo NLD Partners V (A), L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo NLD Partners V (B), L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Overseas Partners IV, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Overseas Partners V, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo SK Strategic Investments, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Special Opportunities Managed Account, L.P.?	Ownership	4.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							UK Nobrac Limited	GBR	NIA	Apollo Zeus Strategic Investments, L.P.?	Ownership	4.450	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Designated Activity Company	IRL	NIA	Financial Credit Investment III Manager, LLC?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Holdings Pvt Ltd	MUS	NIA	AION Direct Private II Limited?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Financials Pvt Ltd	MUS	NIA	Plutus Capital Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Capital Pvt Ltd	MUS	NIA	Plutus Holdings Pvt Ltd?	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP GH Holdings Singapore Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.?	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux) IX GP, S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management (AOP) IX, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1348307				Apollo Overseas Partners (Lux) IX, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Subsidiary, LLC	CYM	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Securitization S.a r.l.	LUX	NIA	Apollo EPF II Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 69 S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 68 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1348747				Apollo (Wolfcamp Temp FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5262138				Apollo (Wolfcamp Temp DC), LLC	DE	NIA	Apollo (Wolfcamp Temp FC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wolfcamp Holdings L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF S.a r.l.	LUX	NIA	ATCF HoldCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1350070				ATCF HoldCo S.a r.l.	LUX	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ST Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0852629				Wolfcamp Co-Investors, L.P.	DE	NIA	Wolfcamp Co-Investors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wolfcamp Co-Investors GP, LLC	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0782718				ANRP (ECI AIV), L.P.	DE	NIA	Apollo ANRP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1358768				ANRP (Wolfcamp Intermediate FC), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1358776				AOP (DE) VII (Wolfcamp Intermediate FC), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1358876				AOP VII (Wolfcamp Intermediate FC), L.P.	CYM	NIA	AOP VII EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1004669				Apollo (Wolfcamp Intermediate DC I-Z), LLC	DE	NIA	Apollo (Wolfcamp Intermediate DC I-A), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0979468				Apollo (Wolfcamp Intermediate DC II), LLC	DE	NIA	Apollo Wolfcamp Intermediate DC II Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0979836				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0979836				Apollo Wolfcamp Intermediate DC II Holdings L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Gistrat ITG, S.L.U.	ESP	NIA	Korunda ITG, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Cavenham EMA Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate) (Hedge SPV), LLC	CYM	NIA	ANRP II (DEE II Intermediate), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (DEE II Intermediate) (Hedge SPV), LLC	CYM	NIA	ANRP (DEE II Intermediate), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Cavenham EMA Capital Management II, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1360470				Apollo/Cavenham EMA Advisors II, L.P.	CYM	NIA	Apollo/Cavenham EMA Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1360506				Apollo/Cavenham European Managed Account II, L.P.	CYM	NIA	Apollo/Cavenham EMA Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2590225				Apollo Asia Real Estate Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1356468				ANRP II Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1343994				ANRP II (DEE III Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE III Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1242375				ANRP II (AIV L-DEE III C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1224980				ANRP II (AIV L-DEE III B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1199521				ANRP II (AIV L-DEE III A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1439441				ANRP II TE (Conduit AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1425570				ANRP II TE (Conduit AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1410533				ANRP II TE (Conduit AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1390847				ANRP II (AIV PA-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1327407				ANRP II (AIV PA-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1307171				ANRP II (AIV PA-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1848131				Apollo Asia Real Estate AAC Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1861495				Apollo Asia Real Estate AAC Fund, L.P.	DE	NIA	Apollo Asia Real Estate AAC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TRF CM Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0989382				Apollo Structured Credit Recovery Fund IV LP	DE	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1844982				Apollo Structured Credit Recovery Master Fund IV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1409478				Apollo Structured Credit Recovery Advisors IV LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Management IV LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1365316				Apollo Offshore Structured Credit Recovery Fund IV Ltd.	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC SPV Holdings II, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (AIV), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Olympus Holdings, L.P.	DE	NIA	AP VIII Olympus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Olympus Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo KP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Phoenix Intermediate), LLC	DE	NIA	ANRP II (Phoenix Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1779587				ANRP II Phoenix Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1768571				ANRP II (Phoenix Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TRF MP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Falkensee) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ELP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 74 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 73 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1369713				ALM Funding LP	CYM	NIA	Apollo Credit Management (CLO), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Bright Holdings (Lux) Sarl	LUX	NIA	AIF VIII Euro TB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (EPE AIV) (Hedge SPV), LLC	CYM	NIA	ANRP (EPE AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV) (Hedge SPV), LLC	CYM	NIA	ANRP II (AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USRE Granite REIT LLC	DE	NIA	AGRE/MA Investor II LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Link Operating Platform Limited	VGB	NIA	Apollo Asia Link Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1371099				AIF VIII Euro TB Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1371269				AOP (DE 892) VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1806969				AP Special Sits Camaro Holdings, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Special Sits Camaro Holdings, LLC	DE	NIA	AP Special Sits Camaro Holdings, L.P.	Ownership	96.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP-CB Servicer, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IP Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Subsidiary (DC), LLC	DE	NIA	Apollo Tower Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE/MA Investor II LLC	DE	NIA	AGRE MHC Platform Investor II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2018629				Apollo USRE Granite Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE MHC Platform Investor II, LLC	DE	NIA	Apollo USRE Granite Coinvest L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Granite Holdings LLC	DE	NIA	Apollo USRE Granite REIT LLC	Ownership	92.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Momentum Investment Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Momentum Investment Advisors, L.P.	DE	NIA	Athene Momentum Investment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2030619				Athene Momentum Investor, L.P.	DE	NIA	Athene Momentum Investment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARC Investments Limited	MUS	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE Singapore III Pte. Ltd.	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2977242				Apollo AGER Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGER Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGER Co-Investors Management, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2320173				AP VIII Constellation Club Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Waldaschaff) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Bergkamen) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olympus Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2233077				AP Olympus Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1379180				Financial Credit Investment III SPV-A (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-A (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III SPV-A (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Multi-Credit Fund GP (Lux) S.a r.l. .	LUX	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 85 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Bratislava) S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 88 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Spijkenisse) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Falkensee I) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Propco (Osnabrueck) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2586937				ANRP II (AIV L-RTE C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2578102				ANRP II (AIV L-RTE B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2772148				Apollo Roundtable Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (RTE Intermediate), LLC	DE	NIA	ANRP II (RTE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2559078				ANRP II (AIV L-RTE A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2692924				ANRP II (RTE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo A-N Credit Fund (FC), Ltd.	CYM	NIA	Apollo A-N Credit Fund (DE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Co-Investors IV (D) LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 9 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Reichenbach) S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 7 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lana Financing Securitization S.a r.l.	LUX	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 3 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 2 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Granite Employee Holdings LLC	DE	NIA	Apollo USRE Granite REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1389953				Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3027282				AP VIII Double Eagle Energy Holdings III, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2997926				AOP VIII (AIV L-DEE III A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3002227				AP VIII 892/TE (DEE III Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3015713				AP VIII 892/TE (AIV III-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3026457				AP VIII 892/TE (AIV IV-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2999836				AP VIII 892/TE (AIV II-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2981445				AP VIII 892/TE (AIV I-A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2982280				AOP VIII (DEE III Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII DEE III Holdings, LLC	DE	NIA	AOP VIII (DEE III Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2981963				AOP (DE) VIII (AIV L-DEE III), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3010005				AOP VIII (AIV L-DEE III B), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Delos Investments Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Trust A	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3106588				AP Overseas Talos Holdings Partnership, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3106588				AP Overseas Talos Holdings Partnership, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1006556				Apollo Structured Credit Recovery Co-Investors IV (A) LP	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Socrates Global Co-Invest, L.P.	CYM	NIA	Apollo Socrates Global Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Socrates Global Holdings, LLC	CYM	NIA	AIF VIII Euro Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Socrates Global Co-Invest GP, LLC	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Phoenix Services Holdings, L.P.	DE	NIA	ANRP II Phoenix Services Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Trust B	DE	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Phoenix Services Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments Advisors, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3234428				AP Spartan Energy Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1393477				Apollo Special Situations Co-Investors (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 16 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 15 S.a r.l.	LUX	NIA	AEPF III 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 11 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Alteri IndigoCayman 2, LLC	CYM	NIA	Alteri Investments, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri IndigoCayman 1, LLC	CYM	NIA	Alteri Investments, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III SPV-B (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1395199				Financial Credit Investment III SPV-B (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Indigo Luxembourg SARL	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1399062				Apollo Delos Holdings, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1399076				Apollo Delos Investments, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	Apollo International Management, L.P.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	AIM (P2) Anguilla, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora Advisors, L.P.	CYM	NIA	Apollo Athora Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Uniform GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3604198				Apollo Kings Alley Credit SPV, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Advisors (DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VIII Uniform Investor, L.P.	CYM	NIA	Apollo Uniform GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Management, L.P.	DE	NIA	Apollo HD Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400467				Athene HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Advisors, L.P.	CYM	NIA	Apollo HD Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400941				Athora HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athora HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athene HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400170				HD Bidco Limited	GBR	NIA	HD Finance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Luxembourg S.a r.l.	LUX	NIA	Apollo Delos Investments, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Overseas AIV-B), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV-B), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.660	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.320	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII (SCA Warrant AIV), L.P.	DE	NIA	AP VIII SCA GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oasis Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (E), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (G), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (F), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (D), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (C), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (B), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (A), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							VA Capital Company LLC	DE	NIA	Athene Life Re Ltd.	Ownership	13.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Company LLC	DE	NIA	AP Violet, L.P.	Ownership	26.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 3, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 2, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 1, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Holdings, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3756650				ANRP II (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3756349				ANRP II Converse Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Converse Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acele Residential Mortgage Trust	DE	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF I Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4909586				ANRP II (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4928800				ANRP II 892 (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4934740				ANRP II (AIV TW-L A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4961949				ANRP II (AIV TW-L B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4976405				ANRP II (AIV TW-L C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4995463				ANRP II (AIV TW-L D), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4909501				ANRP II (Intermediate Holdings TW), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4929369				ANRP II (TW Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1343731				ANRP II (AIV I-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344017				ANRP II (AIV II-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344279				ANRP II (AIV III-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344598				ANRP II (AIV IV-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344736				ANRP II (AIV V-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344881				ANRP II (AIV VI-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1345285				ANRP II (AIV VII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1345534				ANRP II (AIV VIII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5011215				ANRP II (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4996024				AOP VIII (AIV L-Zed A), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5041805				ANRP II (AIV L-Zed B), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5059452				ANRP II (AIV L-Zed C), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5082730				ANRP II 892/TE (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4977549				AOP (DE) VIII (AIV L-Zed), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5029209				ANRP II (AIV L-Zed A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5029588				AOP VIII (AIV L-Zed B), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4936850				ANRP II (Intermediate-A Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Zed Holdings, LLC	DE	NIA	ANRP II (Zed Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5042833				AP VIII 892/TE (Zed Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4778055				ANRP II Tumbleweed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Principal Holdings XII GP, LLC	CYM	NIA	APO (FC III), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1353176				Apollo Principal Holdings XII, L.P.	CYM	NIA	Apollo Principal Holdings XII GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1352965				APO (FC III), LLC	CYM	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street SPV Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street Holdings, LLC	DE	NIA	Apollo Union Street Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Union Street SPV Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5044204				Apollo Union Street SPV, L.P.	DE	NIA	Apollo Union Street SPV Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Europe Ladit B.V.	NLD	NIA	Europe Mezz Holdco 3 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV Spain Project 4, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 20, S.L.U.	ESP	NIA	SPV Spain Project 4, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV Spain Project 5, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 21, S.L.U.	ESP	NIA	SPV Spain Project 5, S.L.U	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 16, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Geptol Investments 2016, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Project Quail, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV SPAIN PROJECT 14, S.L.U.	ESP	NIA	Intertrust Management Spain S.L	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV SPAIN PROJECT 13, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SPV REOCO 30, S.L.U.	ESP	NIA	Intertrust Management Spain S.L	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments III Singapore Pte. Ltd.	SGP	NIA	AION Direct II Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	32.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	28.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1352535				CC Alliance Company Limited	THA	NIA	Capital Advisory Services (Thailand) Limited	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Five GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Three GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Four GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 68 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 69 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark One GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CologneTechPark Two Gmbh	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Falcon Investor X Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Falcon Investor IX Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Falcon Investor VIII Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Falcon Investor VII Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Falcon Investor VI Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Falcon Investor V Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Falcon Investor IV Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Falcon Investor III Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Falcon Investor II Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Falcon Investor I Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Netherlands Environmental Support B.V.	NLD	NIA	ELP Propco (Spijkenisse) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1177735				MidCap FinCo Holdings Limited	IRL	NIA	MaplesFS Trustees Ireland Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1176385				MidCap FinCo Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4065186				AP VIII Quidditch Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4843979				AOP VIII (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4840282				AP VIII Converse Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4845898				AP VIII 892/TE (Converse Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5130918				AOP VIII Converse Holdings, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ZWP Holdings LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413498				Apollo Hybrid Value Advisors, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management, L.P.	DE	NIA	Apollo Hybrid Value Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4568497				Apollo HVF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4706030				Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4593363				Apollo Hybrid Value Fund, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413687				Apollo Hybrid Value Overseas Partners, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate FS DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4317406				Apollo Shale Logistics Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4852869				ANRP II 892/TE (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4868478				ANRP II (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4546735				APO Corp Holdings (2P DC), Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4527543				APO Corp (Holdings Parent), L.P.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411894				Alteri StyleCayman 1 Ltd.	CYM	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1412160				Alteri StyleCayman 2 Ltd.	CYM	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1419646				Alteri Style Luxembourg SARL	LUX	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate FS Holdings), LLC	DE	NIA	ANRP II 892/TE (AIV FS), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421345				Apollo Delos Italy 1 S.r.l.	ITA	NIA	Apollo Delos Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421034				Apollo Delos Italy 2 S.r.l.	ITA	NIA	Apollo Delos Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4895184				Apollo Accord Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415028				Apollo Accord Advisors II, L.P.	CYM	NIA	Apollo Accord Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1417885				AP VIII New VAC Holdings Topco (Lux) SARL	LUX	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4630560				AP Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Converse Holdings GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1418265				New VAC Ultimate Holdings B.V.	NLD	NIA	AP VIII New VAC Holdings Topco (Lux) SARL	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421342				AIF IX International Holdings, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421450				Apollo Advisors IX (EH), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1421716				Apollo Advisors IX (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			82-4948240				Apollo Net Lease Co., LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1414816				Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Structured Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE IG Corporate LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Global Multi-Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Financials LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Emerging Markets LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4909549				Apollo Total Return Investment Grade Fund (US INS), LP	DE	NIA	ACE Credit Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE Credit Advisors, LP	CYM	NIA	ACE Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1419398				ACE Credit Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415101				Apollo Hybrid Value Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853322				AP TE Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP TE Converse Holdings, L.P.	Ownership	81.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP Overseas Converse Holdings (Intermediate FC), L.P.	Ownership	18.700	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423628				Apollo Asia Link Coinvestment Fund I, L.P.	CYM	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423948				Apollo Asia Link Coinvestment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1428260				RRE 1 Loan Management Designated Activity Company	IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427986				RRAM Beta 2 Designated Activity Company	IRL	NIA	Intertrust Nominees 2 (Ireland) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5148031				ANRP II (Converse Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5192085				ANRP II (AIV L-CNV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5156437				AOP VIII (Converse Intermediate DC A), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5192633				AOP VIII (AIV L-CNV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Converse Co-Investors, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422154				Seta Securitisation S.a r.l.	LUX	NIA	Seta Subco 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5061919				North Star Debt Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							North Star Debt Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 25 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 23 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 24 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Holdco (Poland) B.V.	NLD	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422394				AP Overseas Converse Holdings, L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1422150				Apollo Oasis Partners, L.P.	CYM	NIA	Apollo Oasis Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422390				Apollo Oasis Advisors, L.P.	CYM	NIA	Apollo Oasis Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422640				Apollo Oasis Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422384				AP Overseas Converse Holdings (Intermediate FC), L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5322813				AP Talos Energy LLC	DE	NIA	Apollo Talos Holdings, L.P.	Ownership	99.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta III, LLC	Ownership	5.190	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta I, LLC	Ownership	34.170	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta IV, LLC	Ownership	12.980	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta NR, LLC	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta II, LLC	Ownership	13.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5355593				AP Talos Energy Debtco LLC	DE	NIA	Theta V, LLC	Ownership	1.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2626556				BlueWater SM LLC	DE	NIA	Apollo Insurance Solutions Group LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Venerable Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Direct GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5372734				AA Direct, L.P.	DE	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Overseas (Cayman) Intermediate, L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Overseas (Cayman) Intermediate, L.P.	CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Talos Cayman) Holdings, L.P.	CYM	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP (Talos Cayman) Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1430593				Jewel Holdco 2 S.a r.l.	LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							HoldCo West d.o.o. Podgorica	MNE	NIA	Seta Montenegro d.o.o.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							HoldCo East d.o.o. Podgorica	MNE	NIA	Seta Montenegro d.o.o.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427249				Hidden Star PTV, LLC	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0718947				Apollo Capital Efficient Advisors, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0732692				Apollo Capital Efficient Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1427259				Apollo Hybrid Value Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management Co-Investors, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AJB Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1428832				NNN Investor 1, L.P.	CYM	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bishop Senior Living Holdings, LLC	DE	NIA	Bishop Senior Living Coinvest L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1429107				AGRE U.S. Senior Living Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1430854				Apollo Rose II Co-Investors (H), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0750530				AHVF Intermediate Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1429982				AHVF (Intermediate FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0760358				AHVF TE/892/QFPF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0750729				AHVF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO DC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0712258				Bishop Senior Living Coinvest L.P.	DE	NIA	AGRE U.S. Senior Living Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							NNN Holdco GP I LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE U.S. Senior Living Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP III LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Holdco GP II LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP III LLC	DE	NIA	NNN Holdco III LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP II LLC	DE	NIA	NNN Holdco II LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Owner GP I LLC	DE	NIA	NNN Holdco I LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Biser Holdings Limited	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 27 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 26 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 35 S.a r.l.	LUX	NIA	AEPF III 13 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 32 S.a r.l.	LUX	NIA	ELP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 31 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0914823				Prime Security Services TopCo Parent II, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Hurstville Holding	CYM	NIA	Apollo Asia Hurstville Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1084967				AP DE II Asset Holdco, LLC	DE	NIA	Apollo Natural Resources Partners, L.P.	Ownership	51.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1084967				AP DE II Asset Holdco, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	48.900	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-1089007				Apollo Asia Hurstville Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1076687				Apollo Asia Hurstville Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (D), L.P	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV, L.P.	CYM	NIA	Financial Credit Investment Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors IV (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment Advisors IV, L.P.	CYM	NIA	Financial Credit IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III, L.P	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Capital Management III, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit IV Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Management III, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners III, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Investment AD	BGR	NIA	AEPF III 11 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Investment AD	BGR	NIA	AG Capital AD	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Plutus Analytics Pvt Ltd	MUS	NIA	Plutus Financials Pvt Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners III (Offshore), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Partners III (TE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Fund III, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo NA Management III, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Special Situations Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3801220				Apollo Special Situations Advisors (APO DC), L.P.	DE	NIA	Apollo Special Situations Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3787701				Apollo Asia Real Estate Advisors (APO DC), L.P.	DE	NIA	Apollo Asia Real Estate Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3783631				Apollo AION Capital Partners (APO DC), L.P.	DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415433				EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415713				Lapithus EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4758223				Apollo Kings Alley Credit Advisors (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1413232				Apollo EPF III Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1412826				Apollo EPF II Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	CYM	NIA	Apollo EPF III Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM (P2) Anguilla, LLC	AIA	NIA	Apollo International Management, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411065				Ribbon Holdings (Cayman), L.P.	CYM	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4478244				Ribbon Holdings (Delaware), L.P.	DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411477				Ribbon Holdings (Cayman) GP, LLC	CYM	NIA	Ribbon Holdings JV (MI) Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1410008				Karpos Investments II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409754				Karpos Investments II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409130				Harvest Holdings II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409256				Harvest Holdings II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings II GP, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4823129				ANRP II (TW Intermediate DC Z), LLC	DE	NIA	ANRP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4798521				ANRP II (TW Intermediate DC A), LLC	DE	NIA	ANRP II (TW Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Millennial Energy Holdings, L.P	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate), LLC	DE	NIA	ANRP II (MLE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Spartan Energy Acquisition Sponsor LLC	DE	NIA	AP Spartan Energy Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437392				Apollo Union Street (FC), L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437489				ATCF Subsidiary (FC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1219690				AP KRP Intermediate (USP), LLC	DE	NIA	Apollo Union Street Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1180469				ATCF SPV, L.P.	DE	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1220027				AP KRP Intermediate (ATCF), LLC	DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1623783				Apollo HVF Co-Investors (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (FMS Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1417441				ANRP II (FMS Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1443758				ANRP II (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1401949				ANRP II (AIV L-FMS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmilla Energy, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV L-PLM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (PLM Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (PLM Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I ? ABC, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441012				Apollo Overseas Partners (892 AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	LUX	NIA	Apollo ANRP Advisors III, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441122				AP IX (Euro AIV), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441365				AP IX (Euro FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-1450409				AHVF NHG (Intermediate DC), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1440489				AHVF Credit (FC) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1440877				AHVF NHG Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1424896				AHVF Credit Holdings I, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Castle Holdings GP S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Europe Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Noble Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE/MA Investor III LLC	DE	NIA	AGRE MHC Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1579302				AGRE MHC Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1591398				AGRE MHC Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1442018				AP IX Euro Holdings, SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441909				AP IX Euro Leverage, SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix Financing S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 38 S.a r.l.	LUX	NIA	AEPF III 37 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 45 S.a r.l.	LUX	NIA	AEPF III 44 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 42 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 40 S.a r.l.	LUX	NIA	AEPF III 43 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 39 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Japan Limited	JPN	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Management (India), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Sub VIII-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Sub VII-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Sub VI-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							ANRP II (Sub V-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Sub IV-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Sub III-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Sub II-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Sub I-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV IV-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV V-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV III-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV VII-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV II-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV I-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV VIII-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV VI-B FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III, SCSp	LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP (Lux) GP, S.a r.l.	LUX	NIA	Apollo ADIP Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IPF Advisors, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Bidco DAC	IRL	NIA	Trident Midco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Midco DAC	IRL	NIA	Trident Topco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Topco DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1445038				Apollo Overseas Partners (Delaware AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444900				Apollo Investment Fund (EH/IH-I) IX, L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444721				Apollo Co-Investors IX (EH/IH-D), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444481				Apollo Co-Investors IX (EH/IH-B), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1444318				Apollo Co-Investors IX (EH/IH-A), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP INET Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1459199				AP Highlands Holdings, L.P.	CYM	NIA	AP Highlands Holdings (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1478377				AP Highlands Holdings (GP), LLC	CYM	NIA	AIF IX International Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IPF Real Estate Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo DSB Co-Invest GP, LLC	DE	NIA	Apollo Advisors VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1815970				AP DSB Co-Invest, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings, L.P.	CYM	NIA	AP EPF III Helix Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Holdings GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1446325				Apollo Tail Convexity Strategy, L.P.	CYM	NIA	Apollo Tail Convexity Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tail Convexity Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tail Convexity Advisors, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Middle Market Private Debt Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CERPI Management LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ELP Slovakia 2 s.r.o.	LUX	NIA	ELP Holdco (Bratislava) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Avalon Acquisition, LLC	CYM	NIA	Apollo Rose GP, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership Advisors, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athene Strategic Partnership, L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRE Debt 1 Limited	GBR	NIA	ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ACRE Debt 1 Limited	GBR	NIA	APOLLO TR COMMERCIAL REAL ESTATE DEBT LLC	Ownership	8.750	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Belvedere Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Intermediate, Ltd.	GBR	NIA	Apollo Infra Equity International Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1452735				Apollo Infra Equity Feeder Fund (Non-US), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II Singapore II Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	ATCF S.a r.l.	Ownership	26.730	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Kings Alley Credit Fund, L.P.	Ownership	11.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Union Street Partners, L.P.	Ownership	8.610	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Centre Street Partnership, L.P.	Ownership	18.750	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Atlas Master Fund, LLC	Ownership	9.380	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	12.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Holdings II Pte. Ltd.	SGP	NIA	Apollo Mouitrie Credit Fund, L.P.	Ownership	12.830	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV Bel-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II 892 (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV Bel), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate), LLC	DE	NIA	ANRP II (Belvedere Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Belvedere Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco, LLC	DE	NIA	Apollo Infra Equity US Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Holdco, LLC	DE	NIA	Apollo Infra Equity US Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Super Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Fund (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Intermediate (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Super Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Intermediate (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455469				Apollo Infra Equity US Fund (Debt AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455677				Apollo Infra Equity US Debt (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455473				Apollo Infra Equity Feeder Fund (TE Debt), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P2), L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors III (P1 APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III (P1 APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2582564				Apollo Natural Resources Partners (P2) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2569592				Apollo Natural Resources Partners (P1) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Co-Investors III (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP VIII CE Levco II	CYM	NIA	AP VIII CE Levco I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CE Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International India Holdco, Limited	GBR	NIA	Apollo Infra Equity International Holdco, Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1457356				Apollo Infra Equity International Holdco, Limited	GBR	NIA	Apollo Infra Equity International Intermediate, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Super Topco No. 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Super Topco No. 1 DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FCI Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Elbow Co-Invest GP, LLC	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1460873				Lana Securitization S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1461310				AEPF III 47 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1458108				AP Elbow Co-Invest, L.P.	CYM	NIA	AP Elbow Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Bidco 2 DAC	IRL	NIA	Trident Midco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Trident Midco 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 46 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 50 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 49 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2539911				Apollo Infra Equity US (TEUP) (DC), LLC	DE	NIA	Apollo Infra Equity Feeder Fund (TEUP), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2603667				Apollo Infra Equity Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors Highlands Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX (EH), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athena Trident Management DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA INFRASTRUCTURE FUND 1 LTD	CYM	NIA	Apollo Insurance Solutions Group LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Co-Investors (IH-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Feeder Fund (QFPF AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Feeder Fund (Non-US AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Infra Equity CJ (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European MMPDF SV SARL	LUX	NIA	Apollo European Middle Market Private Debt Fund (A), a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462685				Apollo HVF Co-Investors (C), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Lux, S.a r.l.	LUX	NIA	Apollo Infra Equity International Holdco, Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor I Inc.	Ownership	16.970	AGM; M. Rowan; J. Harris; L. Black	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor II Inc.	Ownership	8.850	AGM; M. Rowan; J. Harris; L. Black	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor III Inc.	Ownership	8.850	AGM; M. Rowan; J. Harris; L. Black	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor IV Inc.	Ownership	8.850	AGM; M. Rowan; J. Harris; L. Black	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor V Inc.	Ownership	8.850	AGM; M. Rowan; J. Harris; L. Black	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor VI Inc.	Ownership	9.520	AGM; M. Rowan; J. Harris; L. Black	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor VII Inc.	Ownership	9.520	AGM; M. Rowan; J. Harris; L. Black	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor VIII Inc.	Ownership	9.520	AGM; M. Rowan; J. Harris; L. Black	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor IX Inc.	Ownership	9.520	AGM; M. Rowan; J. Harris; L. Black	NO	
							Global Thai Property Fund	THA	NIA	Falcon Investor X Inc.	Ownership	9.520	AGM; M. Rowan; J. Harris; L. Black	NO	
							Shanghai Huan Yi Technology Co., Limited	CHN	NIA	Ideal Project Consultant Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund, LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund, LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund Cayman, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Mauritius Company I	MUS	NIA	Apollo Advisors (Mauritius) Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund Cayman PS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 1 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 3 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 2 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ideal Project Consultant Limited	VGB	NIA	Link JV Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPFII Singapore 8 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest Cayman Master LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest BPS Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Novellas Union GmbH & Co. KG	DEU	NIA	Novellas Maritime S.a r.l.	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Woodmont RP GP 2017-2, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1452501				Pleasant Resources Limited	VGB	NIA	Apollo Asia Link Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1455514				Swift Unique Limited	VGB	NIA	Apollo Asia Link Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							IPF II Co-Invest Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (I), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Management L.P.	DE	NIA	Apollo Infra Equity Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management, L.P.	Ownership	99.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management (India), LLC	Ownership	0.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448304				AP Highlands Co-Invest, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Amber Unique Limited	HKG	NIA	Swift Unique Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2340459				Apollo Infra Equity Feeder Fund (TE), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2231261				Apollo Infra Equity US R&T (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity US Super Holdco, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Infra Equity US Intermediate, LLC	DE	NIA	Apollo Infra Equity US Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2217149				Apollo Infra Equity US Fund, L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity International Super Holdco, LLC	CYM	NIA	Apollo Infra Equity International Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1452734				Apollo Infra Equity International Fund, L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH-GP), LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Cayman BPS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sparkia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Fulmar Premium, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cetia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Calandria Prolink, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Arao Forum, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alondra Project, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Agaporni Business, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP III, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors III, L.P.	CYM	NIA	Apollo Accord Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RRH Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115326				Junonia, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115017				Gasparilla, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Acme Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Acme Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix Reserve Funding S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 4 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IV S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-6678611				NARRE Pass Through Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NARRE Titling Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469147				Apollo European MMPDF (B) Cayman, L.P.	CYM	NIA	Apollo European MMPDF (B) Cayman GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European MMPDF (B) Cayman GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Advisors, L.P.	CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management, L.P.	DE	NIA	Apollo Revolver Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	11.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	7.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	COF III Airopack Holdings Ltd.	Ownership	59.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	4.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	4.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Union Street Partners, L.P.	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	5.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Crossbow Holding Cayman	CYM	NIA	AIE III Investments, L.P.	Ownership	3.720	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467910				Apollo/Athene Dedicated Investment Program (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467889				Apollo/Athene Dedicated Investment Program (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467428				Apollo/Athene Dedicated Investment Program (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467404				Apollo/Athene Dedicated Investment Program (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1467882				Apollo ADIP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471166				Apollo Revolver Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471207				Apollo Revolver Feeder Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Revolver Advisors, L.P.	CYM	NIA	Apollo Revolver Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Capital Management, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	GRC	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469174				Apollo Alamo PE, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1469486				Apollo Alamo ENRI, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Overseas Partners (892 AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Florida Retail Advisors LLC	CYM	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3524489				AGRE Florida Retail Coinvest, L.P.	DE	NIA	AGRE Florida Retail Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1479601				AION Investments Private VII Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3926252				AP Drive, L.P.	DE	NIA	AP Drive GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3924312				AP Drive GP, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Drive Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3924150				AP Drive Co-Invest, L.P.	DE	NIA	AP Drive Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Apollo TR Structured Credit LLC	Ownership	33.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Structured Credit Recovery Master Fund IV LP	Ownership	60.270	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leao Verde PTV, LLC	CYM	NIA	Host Plus PTY Limited	Ownership	6.530	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3862847				AP IX (PMC Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3838017				AIF IX (PMC Equity AIV), L.P.	DE	NIA	AP IX (PMC) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474470				AP Kent Credit Master Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474481				AP Kent Credit Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kent Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474597				AP Kent Advisors, L.P.	CYM	NIA	AP Kent Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474601				AP Kent Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bogole ITG, S.L.	ESP	NIA	Stilbe V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1476700				ADIP ACRA Holdings, L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482146				Apollo Delos Investments II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482139				Apollo Delos Holdings II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 13	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 10	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 9	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 8	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 7	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 6	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Infra Equity US Holdings, LLC ? Series 5	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 4	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 3	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 2	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 1	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1339055				MMJV LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1339061				MMJV LP	CYM	NIA	MMJV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALBUE Vermogensverwaltungsgesellschaft mbH	DEU	NIA	Novellas Union GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Funds II ICAV	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private III Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private IV Limited	MUS	NIA	AION Investments Private V Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private V Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1470765				Apollo FIG Carry Pool Aggregator, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471150				Apollo FIG Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471171				Apollo FIG Carry Pool Intermediate, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2429770				A-A SPN-1 (MHC-AEL), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private VI Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3827246				AP IX Titan Holdings, L.P.	DE	NIA	AP IX Titan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Titan Holdings GP, LLC	DE	NIA	AP IX (PMC) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462272				Seta Participation Holdings, LP	CYM	NIA	Seta Participation Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462507				Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Co-Invest, L.P.	CYM	NIA	AP EPF III Helix Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Co-Invest GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Property S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oasis Luxco S.a r.l.	LUX	NIA	Stilbe Investment S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Diversified S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2867188				A-A SPN-2 (ANRP III - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RRH Asset Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3234634				Apollo TR Non-Agency Resi Real Estate REO LLC	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3491340				RWNIH-ALL Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool Aggregator II, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, ULC	CAN	NIA	Apollo Jupiter Resources Co-Invest GP, ULC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Elbow Re Ltd.	BMU	NIA	Financial Credit Investment III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 8 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 8 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 5 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 5 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 1 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 1 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4424966				AIF VIII (Ludlow DH TE FC II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4411997				AIF VIII (Ludlow DH TE FC I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482819				AHVF (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Partners II (KY), L.P.	CYM	NIA	Apollo India Partners II GP (KY), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Partners II GP (KY), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4507460				ANRP II (DEE III Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4513356				ANRP II (DEE III Intermediate DC Z-II), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4513440				AOP VIII (DEE III Intermediate DC Z-II), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4507848				AOP VIII (DEE III Intermediate DC C), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4549745				AP IX First Street Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1485560				AOP DE IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX First Street Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SCRF IV Trading LLC	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VIPER 1 LTD	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1483976				Apollo Structured Credit Recovery Master Fund IV AIV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1490457				Apollo U.S. Real Estate Advisors III, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP III, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 3, LLC	CYM	NIA	Apollo Co-Investors VIII (DC-D), L.P.	Ownership	69.720	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 2, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	34.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 1, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	69.860	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (Lux), SCSp	LUX	NIA	Apollo ADIP (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 3, LLC	DE	NIA	APH Funding 3, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 2, LLC	DE	NIA	APH Funding 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 1, LLC	DE	NIA	APH Funding 1, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Servicing, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1493644				Apollo Chiron Credit Fund, L.P.	CYM	NIA	Apollo Chiron Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Advisors, L.P.	CYM	NIA	Apollo Chiron Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - DEGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - MDLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - IAGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-B), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 1200 Louisiana Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (Lux), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I, L.P.	CYM	NIA	Apollo Navigator Capital Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Management I, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Capital Management I, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - PL, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2047079				Apollo Zed Holdings II, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			84-2047079				Apollo Zed Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Feeder (AIV I), L.P.	CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Offshore Fund I, L.P.	CYM	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX (QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Sherwood Holdings, L.P.	DE	NIA	AP IX Sherwood Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Sherwood Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid Holdings, L.P.	CYM	NIA	AHVF Orchid GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	AHVF (Cayman AIV II), L.P.	Ownership	83.730	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	12.720	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Orchid GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	3.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892/A Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (QFP AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV IV FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV III FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV II FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2148830				NNN Investor 2 (AUTO), L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2099504				AP Olympus Debt Co-Invest, L.P.	DE	NIA	Apollo Olympus Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2099072				AP Inception Debt Co-Invest, L.P.	DE	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2099311				AP Dakota Debt Co-Invest, L.P.	DE	NIA	AP Dakota Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-D, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-C, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PCDH IX-A, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tifco Limited	IRL	NIA	Bohrmount Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (Ireland) Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Diminuto Limited	IRL	NIA	Rockyvale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs Property Holdings Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Oeste Gnamma Integral Spring, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs ROI Management Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (NI) Management Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Smorgs (Northern Ireland) Limited	GBR	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Activos Singulares Hoteleros, S.L.	ESP	NIA	ADH Norte Gnamma Integral Spring, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Sur Gnamma Spring, S.L.	ESP	NIA	Mirali ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Thornmont Limited	IRL	NIA	Honeypool Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rockyvale Limited	IRL	NIA	Octavale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Yaco Directorship S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							ADH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mollydale Limited	IRL	NIA	Rhomway Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Devonmill Limited	IRL	NIA	Mollydale Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pumpkinspice Limited	IRL	NIA	Cherrybeach Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Galafre Investment, S.L.	ESP	NIA	Activos Singulares Hoteleros, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bohrmount Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rhomway Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Octavale Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cherrybeach Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Caramagias ITG, S.L.	ESP	NIA	Oasis Luxco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix JV SCSp	LUX	NIA	Helix GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix GP S.a r.l.	LUX	NIA	AP EPF III Helix Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 10 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 10 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 9 S.a r.l.	LUX	NIA	AEPF III 19 S.a r.l.	Ownership	94.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Concert CCP 9 S.a r.l.	LUX	NIA	AEPF III 22 S.a r.l.	Ownership	5.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oldavia ITG, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European MMPDF SV II S.a r.l.	LUX	NIA	Apollo European Middle Market Private Debt Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIE Caledonia Holdings, LLC	DE	NIA	Infra Equity US Holdings, LLC ? Series 1	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - CROWN, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Advisors II, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1503347				AA Direct (AIV), L.P.	CYM	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1500804				Alteri Investments II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1500607				Apollo Alteri Holdings II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Perth Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML II), LLC	DE	NIA	Prime Security Services GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML), L.P.	DE	NIA	Prime Security Services TopCo (ML), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML), LLC	DE	NIA	Prime Security Services TopCo Parent GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services TopCo (ML II), L.P.	DE	NIA	Prime Security Services TopCo (ML II), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Co-investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Advisors, L.P.	CYM	NIA	Apollo PPF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2626543				Apollo Asia Perth Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - VIGWMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1503119				ANRP III (Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2674239				Tarpon DIP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2676210				ANRP III (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1505629				Apollo PPF Opportunistic Credit Partners (Lux), SCSp	LUX	NIA	Apollo PPF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Gilumo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I (APO DC), L.P.	CYM	NIA	Apollo Navigator Advisors I (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Co-Investors I (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-2988869				Apollo Navigator Aviation Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3007898				Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I (Cayman), Ltd.	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Holdings (US), LLC	DE	NIA	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I (Lux) SARL	LUX	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892 Intermediate), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892 FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Advisors I GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Advisors I, L.P.	DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Management I, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Feeder Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation Intermediate Holdings (US), LLC	DE	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation Holdings (US), LLC	DE	NIA	Eos Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services (SH), L.P.	CYM	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1509402				Ipanema Energy Holdings II, LLC	CYM	NIA	Ipanema Energy Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3121097				Ipanema Energy II, LLC	DE	NIA	Ipanema Energy Holdings II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sodia Capital Management Single Member S.A.	GRC	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Partnership Representative, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lilaco Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sovario Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Yaromia Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Properties EAD	BGR	NIA	AEPF III 11 S.a r.l.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	Stilbe X S.a r.l.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Robin SAS	FRA	NIA	Robin Investments S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Robin Investments S.a r.l.	LUX	NIA	Stilbe VII S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo WCH Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV (Feeder), L.P.	CYM	NIA	Financial Credit Investment Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3019444				Apollo Navigator Aviation (DC III-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3011633				Apollo Navigator Aviation (DC II-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3008088				Apollo Navigator Aviation (DC I-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4014158				ANRP II Takkion Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TKK Intermediate), LLC	DE	NIA	ANRP II (TKK Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4014038				ANRP II (TKK Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4014268				ANRP II (AIV L-TKK), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Management II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management II GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors II, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3766142				AP Boardwalk, L.P.	DE	NIA	AP Boardwalk GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	21.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	3.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	12.600	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	4.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3771108				AP Boardwalk GP, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	8.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP (DC) LLC	DE	NIA	Apollo USREF III HP (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III Hedge, LLC	CYM	NIA	Financial Credit Investment III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Direct Hedge, LLC	CYM	NIA	AA Direct, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PK Air Management (CLO) LP	DE	NIA	Apollo PK Air Management (CLO) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PK Air Management (CLO) GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HP (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit Holdings III, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (FC Lux) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (OP FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (OP FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) V, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) IV, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (892 FC AIV) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup Topco S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opportunities Fund, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4048837				Apollo U.S. Real Estate Fund III Acquisitions, LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK Air 1 IRL Designated Activity Company	IRL	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK Air Finance France SAS	FRA	NIA	Apollo Credit Management International Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I-Whiteleys Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Hedge, LLC	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AION Hedge, LLC	CYM	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delasare Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Intermediate DC A), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV TW II-L), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Overseas Intermediate Holdings), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Horizon Investment Holdings S.a r.l.	LUX	NIA	Horizon Parent Holdings S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Opportunistic Credit Partners LLC	DE	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3701361				AP IX Tiger Co-Invest, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3656119				AP IX Tiger Holdings, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3819081				AHVF Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3806667				AHVF Credit (DC) I, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1518820				AHVF (Cayman AIV III), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1519129				AHVF (TE FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-6 (AREV - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-6 (AREV - LINCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-6 (AREV - IAGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-6 (AREV - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-6 (AREV - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-6 (AREV - DEGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-6 (AREV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-6 (AREV - DEFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-6 (AREV - ALRESP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Credit Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1516469				AP IX International Hedge, L.P.	CYM	NIA	AP IX GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX GenPar, LLC	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 30559, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50046, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 5387, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wolbetia Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Enibo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cluxo Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			84-3068970				Apollo ANRP Co-Investors III (B), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK AirFinance US, L.P.	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK AirFinance Japan G.K.	JPN	NIA	Apollo Management Asia Pacific Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Solitron ITG, S.L.U.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII - AARESP), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? DEMMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? DELFMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII ? DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-5 (USREIII - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-4 (ANAF - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-4 (ANAF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-4 (ANAF - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-4 (ANAF - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-4 (ANAF - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-4 (ANAF - ALRESP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADH Islantilla, S.L.U.	ESP	NIA	Mirali ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leon S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Attimo RE S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Dado Immobiliare S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casomai S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alaska S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3196183				PK AIR 1 LP	DE	NIA	Apollo PK Air Management (CLO) LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK AIR 1 DEL LLC	DE	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1516896				PK AIR 1 JPN G.K.	JPN	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Ersa Opportunity S.a r.l.	Ownership	49.900	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Ersa Investment S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	50.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Diversified S.a r.l	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Diversified S.a r.l	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa Diversified S.a r.l	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							1127 Connecticut Investor LLC	DE	NIA	Apollo USREF III Plymouth Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management IV, L.P.	DE	NIA	Apollo Accord Management IV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors IV (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management IV GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5128814				Apollo Accord Co-Investors IV (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1528061				Apollo Asia Real Estate Fund II (Lux), SCSp	LUX	NIA	Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4489337				AP IX Tiger Co-Invest (ML Parent), L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Co-Invest (ML), L.P.	DE	NIA	AP IX Tiger Co-Invest (ML) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4548330				Apollo USREF III Plymouth Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547075				Apollo USREF III Plymouth (DC) LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership (UA), L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547388				Apollo USREF III Bronco (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547793				Apollo USREF III Plymouth (TE DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GSM Unused Financing Ltd	CYM	NIA	VIPER 1 LTD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			84-4691087				AHVF Credit Holdings IV, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Co-Invest (ML) GP, LLC	DE	NIA	AP IX Tiger Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TRF (IA) Cayman, LP	CYM	NIA	Apollo Total Return Enhanced Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Life Asset, L.P.	CYM	NIA	Apollo Life Asset GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies, LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Advisors, L.P.	CYM	NIA	Apollo PPF Credit Strategies Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest, L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest GP, LLC	DE	NIA	Apollo Infra Equity Advisors (APO DC UT), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - 5TS, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo US Wind Co-Invest (FC), L.P.	CYM	NIA	Apollo US Wind Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors IV, L.P.	CYM	NIA	Apollo Accord Advisors GP IV, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP IV, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Holdings J-I JV Managing Member, LLC	DE	NIA	ACREFI Holdings J-I JV Member, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (Lux), SCSp	LUX	NIA	Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses Co-Invest, L.P.	DE	NIA	AP Call Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1537265				Apollo Asia Real Estate Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III B, L.P.	DE	NIA	Apollo Accord Management III B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors III B (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III B GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors III B (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors III B, L.P.	CYM	NIA	Apollo Accord Advisors GP III B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP III B, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0564185				AHVF Credit Holdings V, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0564423				AHVF (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0511942				Alturus Warehouse SPV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0511630				AIOF II Alturus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-1532658				Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest Alternatives Investment	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4821033				ACREFI Holdings J-I JV Member, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Asia Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Galatzo Inversiones, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grupo Azul Mar Cala Llonga, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Millcreeck Invest, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Toralve New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tonisca New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sagaba New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Derusa New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casalba New ITG S.L.	ESP	NIA	Ersa IX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Skyline Dynamic Holdings Limited	HKG	NIA	Skyline Holdings (BVI) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Skyline Holdings (BVI) Limited	VGB	NIA	Apollo Skyline Holding Limited	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IX Euro Holdings (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	AP IX (Euro AIV), L.P.	Ownership	48.230	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	22.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners IX, L.P.	Ownership	15.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4101069				ANRP II (TKK Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Capital Management II Limited	MUS	NIA	Apollo India Credit Opportunity Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership, L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership Management, LLC	CYM	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo (Athora) Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo (Athora) Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup PropCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup IPCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup BidCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Blue Group Cayman, Ltd.	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE HP Industrial Platform IV LLC	DE	NIA	Apollo USREF III HP Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1527863				Apollo Asia Real Estate Intermediate Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4005085				Apollo Asia Real Estate II Overseas Partners, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			84-4033239				Apollo Asia Real Estate II Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3936924				Apollo Asia Real Estate Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors II GP, LLC	CYM	NIA	Apollo Principal Holdings IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3959493				Apollo Asia Management II, L.P.	DE	NIA	Apollo Asia Management II Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Management II Advisors, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial SME Aggregation Ltd.	CYM	NIA	Apollo Credit Funds ICAV	Ownership	53.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial SME Aggregation Ltd.	CYM	NIA	Apollo TR Emerging Markets Holdings Ltd.	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AISG GP Ltd.	CYM	NIA	Apollo Life Asset, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AISG Holdings LP	CYM	NIA	AISG GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Insurance Solutions Group LP	DE	NIA	AISG Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1870273				AP Buffalo Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843562				AP Beta 5, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843435				AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843283				AP Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1869998				AP Gibraltar Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843113				AP Beta 1, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Account (M), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Partners (AV), L.P.	CYM	NIA	Apollo Strategic Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (NGL Debt), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (NGL Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Investment LP	JEY	NIA	South Downs Investment Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon (DC) LLC	DE	NIA	Apollo USREF III Polygon (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Green River Debt, LLC	DE	NIA	Apollo USREF III River Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (B), L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Fund II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management II, L.P.	DE	NIA	Apollo Hybrid Value Management GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Hybrid Value Advisors II, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management GP II, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1404438				Omaha Equity Aggregator, L.P.	DE	NIA	AP Omaha Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Omaha Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1543207				Apollo ANRP III Hedgeco, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Origination Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1106468				Apollo USREF III AI (RE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1106317				Apollo USREF III AI Pref, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1359569				ANRP II 892/TE (AIV AM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP LoanCo, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Financial, L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Intermediate, LLC	DE	NIA	Apollo Origination Partnership (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP LoanCo, L.P.	DE	NIA	Apollo Strategic Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Financial, LLC	DE	NIA	Apollo Strategic Origination Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Overseas), L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors, L.P.	CYM	NIA	AOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Management, L.P.	DE	NIA	AOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Partners, L.P.	CYM	NIA	Apollo Strategic Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Advisors, L.P.	CYM	NIA	ASOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV IV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman TE AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Borrower GP, LLC	DE	NIA	AP AL Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1327643				Apollo Navigator Aviation (DC VI-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1327381				Apollo Navigator Aviation (DC V-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1326001				Apollo Navigator Aviation (DC IV-A), LLC	DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50044, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50041, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50040, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Eos Aviation 50039, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50033, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50030, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50029, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50027, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50026, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1308575				AP EPF III Equity Holdings (DE) II, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1297215				AP EPF III Equity Holdings (DE), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1298551				AP EPF III RE Holdings (DE), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539485				Apollo Delos Investments III, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539479				Apollo Delos Holdings III, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539967				Apollo Asia Real Estate II Cayman Holdings, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100937				AP AL Co-Invest (RE), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (RE Borrower), L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AI (RE Borrower) Parent, L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (Pref Borrower) Parent, L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1261560				AHVF OP (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1538720				AHVF OP Non-QFPF AIV/Lux FC, L.P	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1260256				AL RE Investor Holdings, LLC	DE	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100602				AP AL Co-Invest (Pref), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL (Pref Borrower), L.P.	DE	NIA	AP AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0978920				ANRP III AIV, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grand Serre Debt Holdings S.a r.l.	LUX	NIA	AHVF Credit Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0937993				AP AL (RE) Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0939330				Apollo AL Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Co-Invest, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539462				Apollo Delos Investments IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539467				Apollo Delos Holdings IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap FinCo (II) Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MC Feeder (II) LP	CYM	NIA	MidCap Feeder (II) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap Feeder (II) GP, LLC	CYM	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ETLIC Management, L.P.	DE	NIA	Apollo ETLIC Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ETLIC Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Fort Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (DC), LLC	DE	NIA	Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (Offshore), L.P.	Ownership	14.450	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	85.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III River Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit (FC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Levco II	CYM	NIA	AP VIII Primavera Levco I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - DSB, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							UFL Management, L.P.	DE	NIA	UFL Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UFL Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1479132				AION Capital Partners II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA IX Holdings, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Invest Mauritius Private Limited	MUS	NIA	AION Capital Partners II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Investments Mauritius Private I Limited	MUS	NIA	AION Capital Partners II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool Aggregator III, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1729972				Blackcomb Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1545470				AOP IX (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1308575				AP EPF III Equity Holdings (Delaware) II, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1297215				AP EPF III Equity Holdings (Delaware), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1298551				AP EPF III RE Holdings (Delaware), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora KG Partnership, L.P.	CYM	NIA	Apollo Athora KG Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora KG Management, LLC	CYM	NIA	Apollo Principal Holdings IX GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-9 (ASREII-ALRESP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-9 (ASREII-ACRASP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund II Administration, LLC	DE	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cineland EOOD	BGR	NIA	Leto Invest EOOD	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Euro B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Dollar B EH AIV III), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acropolis Infrastructure Acquisition Corp.	DE	NIA	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP MM II (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Spartan Acquisition Sponsor II LLC	DE	NIA	AP Spartan Energy Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Co-Investors I (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Daisy Topco Limited	JEY	NIA	Daisy Holdings Luxembourg S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1554469				Olive UK Opco Limited	GBR	NIA	Olive UK Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 7 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 6 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 5 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 4 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 3 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 2 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 1 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Primrose Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549556				AP Spartan Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549806				ANRP III Intermediate Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2550057				ANRP III (892/TE AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549317				ANRP III (Overseas AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2719755				AIOF II Thor B (DC), LLC	DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Thor Parent Holdings, LLC	DE	NIA	AIOF II Thor Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2532719				AIOF II (892) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OF1-Investment Net Lease, LLC	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI III TRS, Inc.	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2583651				AIOF II Thor Co-Invest, L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Thor Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Thor Co-Invest Feeder (FC), L.P.	CYM	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2736037				AIOF II Thor Co-Invest Feeder (DC), L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2585697				AIOF II Thor Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1553136				AIOF II Thor (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2600107				AIOF II Thor (DC), LLC	DE	NIA	AIOF II Thor (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2600753				AIOF II Thor (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux), SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - MASSFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							A-A SPN-8 (AIOFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - IAWHMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - IAPDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - DELFMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - DEBHMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - AELIFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1550667				APSG Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1550796				AP Caps II Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps Holdings, L.P.	CYM	NIA	AP Caps Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps Holdings GP, LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit TALF Management, L.P.	DE	NIA	ACTIV Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTIV Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601528				AP Picard Pref Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601337				AIOF II Vanir (DC Z), LLC	DE	NIA	AIOF II Grid Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601043				AIOF II Vanir (DC B), LLC	DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-10 (AROY - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-10 (AROY - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-10 (AROY-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-10 (AROY - DEBHMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2082420				AP IX (Non-QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547212				AP EPF III (Euro B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547193				AP EPF III (Euro B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547184				AP EPF III (Euro B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547039				AP EPF III (Intermediate Holdings JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547050				AP EPF III (Dollar B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547055				AP EPF III (Dollar A AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547031				AP EPF III (Dollar B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547015				AP EPF III (Dollar A AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			85-2117737				ANRP III (Debt AIV II), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1549215				ANRP III (Debt AIV FC II), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlantic Leaf Properties Limited	JEY	NIA	South Downs Investment LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Balam ITG SL	ESP	NIA	SPV SPAIN PROJECT 13, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Partners II Co-Investors (D) Limited	MUS	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1711565				Apollo Credit TALF Investment Vehicle, L.P.	DE	NIA	Apollo Credit TALF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1711886				Apollo Credit TALF Advisors, L.P.	DE	NIA	Apollo Credit TALF Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit TALF Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Leto Invest EOOD	BGR	NIA	AEPF III 1 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors III, L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2622575				AIOF II Credit Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1194076				AP Spartan Energy Holdings III, L.P.	GBR	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1192348				ANRP III Intermediate Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1191264				ANRP III (Overseas AIV II), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps IX, Corp.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps VIII, Corp.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps VII, Corp.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps VI, Corp.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps V, Corp.	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Sponsor IV, L.P.	CHN	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1576582				APSG Sponsor III, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1575717				APSG Sponsor II, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors II, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4386816				AA Tundra Investor, L.P.	DE	NIA	Apollo Tundra Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Management, L.P.	DE	NIA	Apollo Tundra Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Advisors, L.P.	CYM	NIA	Apollo Tundra Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4294192				AP 25Mad Holdco, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1571020				Apollo USREF III 3 VDG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4190574				Apollo USREF III 3 VDG (DC) LLC	DE	NIA	Apollo USREF III 100 Crosby (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4189880				Apollo USREF III 3 VDG Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 3 VDG LLC	DE	NIA	Apollo USREF III 100 Crosby Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4250323				AP Tundra Holdings LLC	DE	NIA	AP Tundra Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tundra Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4152198				Freedom Parent LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4160106				Freedom Topco LLC	DE	NIA	Freedom Parent LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Advisors, LP	CYM	NIA	Apollo Freedom Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Advisors GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Freedom Management LP	DE	NIA	Apollo Freedom Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1570795				Athene Freedom Holdings LP	CYM	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Advisors, LP	CYM	NIA	Apollo Pencil Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Holdings, L.P.	DE	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Guarantor GP, LLC	DE	NIA	AP AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML Borrower, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML GP, LLC	DE	NIA	AP Inception Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML Parent, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML Borrower, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML GP, LLC	DE	NIA	AP VIII Inception Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML Parent, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1569455				Apollo Royalties Feeder Fund I-L, L.P.	CYM	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Overseas Holdings (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3786982				Apollo Asia Real Estate SC Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate SC Coinvest Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate SC Coinvest HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value II Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tele Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tele Co-Invest, L.P.	DE	NIA	AP Tele Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tele Co-Invest Debt Sub, LLC	DE	NIA	AP Tele Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4123373				AHVF Tele Debt, LLC	DE	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Dollar B EH Intermediate II), LLC	CYM	NIA	AP EPF III (Dollar B EH AIV III), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NLN Pencil Holdings GP, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir (RPH FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Intermediate RPH Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4373064				AIOF II Vanir (RPH DC), LLC	DE	NIA	AIOF II Agave (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4387717				AIOF II Agave Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Agave Holdings, LLC	DE	NIA	AIOF II Agave Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Agave Intermediate, LLC	DE	NIA	AIOF II Agave Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3946899				ES New Platform, Inc.	DE	NIA	ES New Platform Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL Guarantor GP, LLC	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Guarantor AL GP), LLC	DE	NIA	AP EPF III (Borrower AL GP), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Advisors, L.P.	CYM	NIA	Apollo Impact Mission Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4026435				AP/AA Pencil Holdings, L.P.	DE	NIA	AP/AA Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3872478				Apollo USREF III BPG (DC) LLC	DE	NIA	Apollo USREF III Royce (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1567087				Apollo USREF III Royce (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Royce Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3878039				Apollo USREF III Royce Holdings L.P.	DE	NIA	Apollo USREF III Royce Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3852313				Apollo USREF III Mouse Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1567076				Apollo USREF III Mouse (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Mouse (DC) LLC	DE	NIA	Apollo USREF III Mouse (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1566967				Apollo USREF III Bronco (TE FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (Pref Borrower), L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (RE Borrower) Parent, L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (RE Borrower) Parent, L.P.	DE	NIA	Apollo USREF III AL Guarantor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL Borrower GP, LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (Pref Borrower) Parent, L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (RE Borrower), L.P.	DE	NIA	Apollo USREF III AL Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AL (RE Borrower), L.P.	DE	NIA	Apollo USREF III AL Guarantor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Raptor Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Borrower AL GP), LLC	DE	NIA	Apollo EPF Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Pref Borrower AL) Parent, L.P.	DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Pref Borrower AL), L.P.	DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (RE Borrower AL) Parent, L.P.	DE	NIA	AP EPF III (Guarantor AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (RE Borrower AL) Parent, L.P.	DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (RE Borrower AL), L.P.	DE	NIA	AP EPF III (Guarantor AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (RE Borrower AL), L.P.	DE	NIA	AP EPF III (Borrower AL GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Pencil Holdings GP, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3773824				AP EPF III Pencil Holdings, L.P.	DE	NIA	AP EPF III Pencil Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Management, L.P.	DE	NIA	Apollo Impact Mission Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1566452				AP Highlands Co-Invest Blocker, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Mortgage Opportunities GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Securitization S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3475416				AIOF II Vanir Aggregator, Series L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931269				AIOF II Vanir (DC), LLC	DE	NIA	AIOF II Vanir Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3932074				AIOF II Vanir Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931711				AIOF II Vanir AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931546				AIOF II Vanir AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1564592				Apollo USREF III HP Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Humber Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Humber Management, L.P.	DE	NIA	Apollo Humber Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Humber Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3281439				Apollo USREF III Polygon Holdings II, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Shanghai Skyway Grand Hotel Co., Ltd.	CHN	NIA	Skyline Dynamic Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg S.C.S.	LUX	NIA	KH Siegburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock S.C.S.	LUX	NIA	KH Warenhaus Rostock GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal S.C.S.	LUX	NIA	KH Wuppertal GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim S.C.S.	LUX	NIA	KH Pforzheim GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt S.C.S.	LUX	NIA	KH Schweinfurt GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen S.C.S.	LUX	NIA	KH Reutlingen GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld S.C.S.	LUX	NIA	KH Krefeld GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten S.C.S.	LUX	NIA	KH Kempten GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Monchengladbach S.C.S.	LUX	NIA	KH M?nchengladbach GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach S.C.S.	LUX	NIA	KH Offenbach GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg S.C.S.	LUX	NIA	KH Oldenburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II S.C.S.	LUX	NIA	KH Krefeld II GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim S.C.S.	LUX	NIA	KH Hildesheim GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen S.C.S.	LUX	NIA	KH Gelsenkirchen GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau S.C.S.	LUX	NIA	KH Hanau GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg S.C.S.	LUX	NIA	KH Duisburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt S.C.S.	LUX	NIA	KH Darmstadt GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Co-Invest, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Co-Invest GP, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1559710				AP IX (International FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - VIGMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - MDLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - MASSFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - LISWMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - LINCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - IAPDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - DELFMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - DEFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - DEBHMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - AELIFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN Offshore (HVFII), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Pte. Ltd.	SGP	NIA	AP Pelican Holdings PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II Singapore IV Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II Singapore Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1559881				AP EPF III (Dollar B EH Intermediate), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1560216				Apollo Oasis Partners (FC), LLC	CYM	NIA	Apollo Oasis Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	

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							KH M?nchengladbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AP EPF III Pencil Holdings, L.P.	Ownership	57.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AA Pencil Holdings, L.P.	Ownership	42.850	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	6.600	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia Real Estate SC Coinvest Fund, L.P.	Ownership	56.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	12.150	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	12.390	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	12.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1592254				AP Lobster Aggregator LP	CYM	NIA	AP Lobster GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Lobster GP, LLC	CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1592083				Delphi Growth Capital Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1592077				Delphi Growth Capital Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2997827				AP Magic Co-Invest, L.P.	DE	NIA	AP Magic Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Magic Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1591593				Apollo MidCap B Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2763501				AP IX Pioneer Holdings, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pioneer TopCo GP, LLC	DE	NIA	AP IX Pioneer Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2579124				Surf (MA) Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2578830				AP Surf Investments, LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-13 (ULYSSES-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-13 (ULYSSES - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN Offshore (Ulysses), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-13 (ULYSSES - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-13 (ULYSSES - IAELMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-13 (ULYSSES - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586510				Apollo A-N Credit Fund (FC-II), LLC	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586430				Apollo PPF Credit Strategies (FC), LLC	CYM	NIA	Apollo PPF Credit Strategies, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2542830				AOP Finance Partners, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olive Management L.P.	DE	NIA	Apollo Olive Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olive Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			86-2615208				AP IX Magic Holdings, L.P.	DE	NIA	AP IX Magic Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Magic Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Intermediary Services, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2553260				Apollo Impact Mission Co-Investors (B), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acropolis Infrastructure Acquisition Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1585098				Acropolis Infrastructure Acquisition Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Spartan Acquisition Sponsor IV LLC	DE	NIA	AP Spartan Energy Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1585352				Spartan Acquisition Corp. IV	CYM	NIA	Spartan Acquisition Sponsor IV LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties FF I (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1587068				ANRP II (Overseas AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1587060				ANRP II (AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1587083				AP Spartan Energy Holdings IV, L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen Mobility LLC	DE	NIA	Freedom Acquirer LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Primrose Investment Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP DSB Co-Invest AIV, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Holdings II GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2279426				AP IX DSB Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Management, L.P.	DE	NIA	Apollo Pencil Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1762627				Apollo USREF III Royce Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas (Holdings) SPV, LLC	DE	NIA	Apollo Atlas Master Fund, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Viking Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX International Holdings (RS), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1578879				Apollo Global Carry Pool Aggregator IV, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NLN Pencil GP, LLC	DE	NIA	NLN Pencil Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2279055				AP DSB Co-Invest II, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Mermaid	MUS	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BAG (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BPG Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BAG (DC) Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BAG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III BPG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-12 (ROYCE - VIGMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-12 (ROYCE - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-12 (ROYCE-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-12 (ROYCE - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-12 (ROYCE - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-12 (ROYCE - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-12 (ROYCE - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							A-A SPN-12 (ROYCE - DEBHMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Mouse, LLC	DE	NIA	Apollo USREF III Mouse Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1576892				Apollo Europe Limited	MLT	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1211086				Spartan Acquisition Sponsor III LLC	DE	NIA	AP Spartan Energy Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Peridot Co-Invest Limited	CYM	NIA	Apollo Asia Peridot Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Peridot Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4228813				Apollo Asia Peridot Co-Investment Fund L.P.	DE	NIA	Apollo Asia Peridot Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Catalyst Holdings (GP), LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Asia Pacific Holdings Limited	HKG	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II Mauritius I	MUS	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alpha Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1573361				AP HK Holdings, LPF	HKG	NIA	AP HK Holdings GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Jingleberry Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Monchengladbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Monchengladbach GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	

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							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Investment S.a r.l.	Ownership	10.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4251872				AGRE Royce REIT LLC	DE	NIA	AGRE Royce Member LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4261436				AGRE Royce Parent LLC	DE	NIA	AGRE Royce REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4251746				AGRE Royce Member LLC	DE	NIA	Apollo USREF III Royce Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VP Advisors, L.P.	CYM	NIA	Apollo VP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VP Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rimini TopCo S.r.l.	ITA	NIA	AP Impact Euro (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rimini BidCo S.r.l.	ITA	NIA	Rimini TopCo S.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1232419				AP CV Debt Holdings, LLC	DE	NIA	ATCF S.a r.l.	Ownership	13.640	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1232419				AP CV Debt Holdings, LLC	DE	NIA	AHVF Credit Holdings IV, L.P.	Ownership	79.370	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings III (B), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Karpos Investments III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Karpos Investments III (B), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings III (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Parent III (A), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Karpos Investments III (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (TE FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (892 Intermediate), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (892 FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Co-Investors I (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1174553				Apollo USREF III Manatee Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Manatee LLC	DE	NIA	Apollo USREF III Manatee Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Manatee (DC) LLC	DE	NIA	Apollo USREF III Manatee (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Manatee (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions II Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions I Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Europe Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EIG GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EIG Management, L.P.	DE	NIA	Apollo EIG GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Euro B1), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar B), L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1021494				AA GP Solutions Fund, L.P.	DE	NIA	AA GP Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Advisors, L.P.	CYM	NIA	AA GP Solutions Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AA GP Solutions Management, L.P.	DE	NIA	AA GP Solutions Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA GP Solutions Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Account (M) II, L.P.	CYM	NIA	Apollo Strategic Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Drapeau (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties FF I-A (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH I (DC) LLC	DE	NIA	Apollo USREF III HH (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III HH II (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate AAC Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment IV HedgeCo, LLC	CYM	NIA	Financial Credit Investment IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo EPF Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							QEB Parent, L.P.	DE	NIA	QEB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							QEB Parent GP, LLC	DE	NIA	AP IX QEB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX QEB Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX QEB Holdings, L.P.	DE	NIA	AP IX QEB Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0954611				ANRP II Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0954433				AP VIII Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet ATH Holdings, L.P.	DE	NIA	AP Violet Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet Advisors, L.P.	CYM	NIA	AP Violet Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Violet Advisors GP, LLC	DE	NIA	Apollo Principal Holdings I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HGA Management, L.P.	DE	NIA	Apollo HGA Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HGA Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TOPS (DC), LLC	DE	NIA	ANRP II (AIV-T), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III TOPS (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0865625				ANRP III (T) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (T-P1) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0865024				ANRP III (AIV T-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0903782				ANRP II (AIV-T), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (L FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (T-A) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-0903341				ANRP II (T-B) Holdings. L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEDL Credit SCA SICAV-RAIF	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Fund II (Offshore), L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management GP II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Fund II, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Revolver Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Advisors II, L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management II, L.P.	DE	NIA	Apollo Revolver Management GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Capital Management II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - ROP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							North Star Partners SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Junonia Partners SCSp	LUX	NIA	Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Management IV, L.P.	DE	NIA	Apollo EPF Management IV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Management IV GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF IV Capital Management, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Advisors IV, L.P.	CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending Management, L.P.	DE	NIA	Apollo European Direct Lending GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Eliant Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Eliant GP Advisors LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eliant Invest Management LP	DE	NIA	Apollo Eliant Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3691852				Eliant Invest Holding LP	DE	NIA	Eliant Invest GP LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eliant Invest GP LP	DE	NIA	Apollo Eliant GP Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3907572				AP DSB Co-Invest III, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3859532				AP Gibraltar Co-Invest, L.P.	DE	NIA	Apollo Gibraltar Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Investments S.a r.l.	LUX	NIA	Loxias XVII S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management Co-Investors II, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management SGP Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	AHVF (892 Intermediate), L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gibraltar Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3622261				College Parent, L.P.	DE	NIA	College Parent Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3512776				AP IX College Holdings, L.P.	DE	NIA	AP IX College Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX College Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							College Parent Holdings GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Land Services, L.P.	DE	NIA	AP Land Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Land Services GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI MF, LLC	DE	NIA	ACREFI I TRS, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Advisors, L.P.	CYM	NIA	Apollo Oak Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Oak Aggregator, L.P.	CYM	NIA	Apollo Oak Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Management, L.P.	DE	NIA	Apollo Oak Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Advisors GP, LLC	DE	NIA	Apollo Principal Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Management I GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Advisors I, L.P.	CYM	NIA	Apollo SPAC Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Management I, L.P.	DE	NIA	Apollo SPAC Management I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Advisors I GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1598049				Apollo SPAC Fund I, L.P.	CYM	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1597921				Apollo SPAC Fund I (B FC), L.P.	CYM	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3542777				Apollo SPAC Fund I (A), L.P.	DE	NIA	Apollo SPAC Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1596022				Apollo Credit Secondaries Fund I, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I SPV, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3264454				AOP Credit Secondaries I Intermediate (DC), LLC	DE	NIA	Apollo Credit Secondaries Fund I (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1595394				Apollo Credit Secondaries Fund I (A), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1596002				AOP Credit Secondaries I Intermediate (FC), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I (B), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Credit Secondaries I GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Advisors, L.P.	CYM	NIA	Apollo Credit Secondaries I Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Management, L.P.	DE	NIA	Apollo Credit Secondaries I Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (FC) SPV, LP	CYM	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3021174				AP IX Pioneer (OP/TE/892) AIV L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending SCSp	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Marc J. Rowan	Ownership	6.100	AGM; M. Rowan; J. Harris; L. Black	NO	1
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Joshua J. Harris	Ownership	6.700	AGM; M. Rowan; J. Harris; L. Black	NO	2
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Leon D. Black	Ownership	8.900	AGM; M. Rowan; J. Harris; L. Black	NO	3
							AP Asia Opportunistic Holdings Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cellar Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1581516				Donlen Fleet Leasing Ltd.	CAN	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1600118				Apollo Asia Real Estate AAC Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate AAC Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1600291				Apollo Asia Real Estate AAC Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3210109				AHVF (TE AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3268064				AHVF Credit (DC) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (TE DC AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3254863				AHVF Credit Holdings VI, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Peridot Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Holdings SGP Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	17.230	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2855309				AP IX Pioneer Co-Invest, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Special Limited Partner, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-14 (GIBRALTAR - IAPDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-14 (GIBRALTAR-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Good Advisors, LP	CYM	NIA	Apollo Good Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo PPF Opportunistic Credit Partner (Lux FC) SARL	LUX	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II SGP VI Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II SGP V Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2647798				Apollo Asia Real Estate Mast Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854615				AP Spartan Energy Holdings III (PIPE), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Good Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Management, L.P.	DE	NIA	Apollo Core Infrastructure Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							College AdTech Lender GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2225172				College AdTech Lender, L.P.	DE	NIA	College AdTech Lender GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2192074				AP Rome Co-Invest GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1621264				AP Rome Co-Invest, L.P.	CYM	NIA	AP Rome Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Invest Jewel Portsmouth B.V.	NLD	NIA	A-A Euro Investment Jewel Portsmouth PropCo B S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Invest Jewel Norwich B.V.	NLD	NIA	A-A Euro Investment Jewel Norwich PropCo C S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Invest Jewel Cardiff B.V.	NLD	NIA	A-A Euro Investment Jewel Cardiff PropCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF UK Limited	GBR	NIA	ATCF (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2429692				Apollo Knight Fund, L.P.	DE	NIA	Apollo Knight Fund GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Knight Fund GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2423246				AP IX KNT Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1622119				AOP Lux IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1622108				AOP DE IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact AIF (Lux) GP, S.a r.l.	LUX	NIA	AP Impact Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IF Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1924525				AP IX Connect Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Holdings GP, LLC	DE	NIA	AP (Connect) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2449529				AP IX (Connect Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2448943				AIF IX (Connect Equity AIV), L.P.	DE	NIA	AP (Connect) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Holdings SGP III Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Holdings SGP II Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Coffee TopCo SARL	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Member Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF (Cayman) GP, LLC	CYM	NIA	ATCF Member Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1625184				ATCF (Cayman), L.P.	CYM	NIA	ATCF (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (B), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Apollo Accord+ Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Management, L.P.	DE	NIA	Apollo Accord+ Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator C, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Advisors, L.P.	CYM	NIA	Apollo Accord+ Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator A, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator B, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Holdings I LLC	DE	NIA	AP Valparaiso Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Holdings II LLC	DE	NIA	AP Valparaiso Holdings I LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2292313				Apollo Asia Real Estate Shore Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Shore Management, L.P.	DE	NIA	Apollo Shore Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Shore Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Cardiff PropCo S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel MezzCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Norwich PropCo C S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Portsmouth PropCo B S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune Holdings S.a r.l.	LUX	NIA	AP Star Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cellar II Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199920				AP EPF III Polygon Holdings (B), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199568				AP EPF III Polygon Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1619193				AP EPF III Polygon Intermediate (FC) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199376				AP EPF III Polygon Intermediate (DC) Holdings, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2113490				Apollo SPAC Co-Investors I (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Sequoia Holdings, L.P.	DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Advisors, L.P.	CYM	NIA	Apollo Sequoia Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Management L.P.	DE	NIA	Apollo Sequoia Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Advisors GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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....	.....	.....	.....	.....	.....	.....	Linos II S.a r.l.	..LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Linos III S.a r.l.	..LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Linos IV S.a r.l.	..LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AIOF II Art (FC), L.P.	..CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AIOF II Art (DC), LLC	.. DE	NIA	AIOF II Art (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AIOF II Art (DC Holdings), L.P.	.. DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AIOF II Art Aggregator, L.P.	.. DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AOP DE IX (AIV I FC), L.P.	..CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP IX Newport Holdings, L.P.	.. DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Newport Holdings Parent, LLC	.. DE	NIA	Newport Parent Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1617403	.....	.....	.....	Apollo Asia Mercury Limited	..CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo USREF III Newport (FC), L.P.	..CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo USREF III Newport, LLC	.. DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	87-1757222	.....	.....	.....	Apollo USREF III Newport Holdings, L.P.	.. DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP Liberty, L.P.	..CYM	NIA	AP Liberty GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP Liberty GP, LLC	..CYM	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	87-1854177	.....	.....	.....	ANRP III (FG) Holdings, L.P.	.. DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	87-1854177	.....	.....	.....	ANRP III (FG) Holdings, L.P.	.. DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP EPF III Clerius Holdings, LLC	..CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Cullinan Lux GP S.a r.l.	..LUX	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1619093	.....	.....	.....	Cullinan Holdco SCSp	..LUX	NIA	Cullinan Lux GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP IX Impact OP Fund SPV II, L.P.	..CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP IX Impact OP Fund SPV III, L.P.	..CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1618590	.....	.....	.....	AP IX (Non-QFP IF AIV II), L.P.	..CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP IX Impact OP Fund SPV I, L.P.	..CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1618579	.....	.....	.....	AP IX (Non-QFP IF AIV I), L.P.	..CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1618603	.....	.....	.....	AP IX Impact 892 Fund SPV, L.P.	..CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP IX Impact Del Fund SPV, L.P.	..CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP MC IM Investor, L.P.	..CYM	NIA	Apollo MC IM Investor (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo MC IM Investor (GP), LLC	.. DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP MC GP Investor, L.P.	..CYM	NIA	Apollo MC GP Investor (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	Apollo MC GP Investor (GP), LLC	.. DE	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AP Cobalt, L.P.	.. DE	NIA	AP Cobalt GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	A-AC RML-EBO Manager, LLC	.. DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	A-AC RML Depositor, LLC	.. DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	86-3834879	.....	.....	.....	A-AC EBO Depositor, LLC	.. DE	NIA	A-AC RML-EBO Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AHVF Clerius Holdings, L.P.	..CYM	NIA	AHVF Clerius Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	.....	.....	.....	.....	AHVF Clerius Holdings GP, LLC	.. DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1611936	.....	.....	.....	ANRP III (AIV-IH), L.P.	..CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1612147	.....	.....	.....	AP Cullinan Holdings GP, LLC	..CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....
....	.....	.....	98-1612147	.....	.....	.....	AP Cullinan Holdings GP, LLC	..CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	.....

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			98-1611819				ANRP III (FC DF AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611841				ANRP III (P2 AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612090				AP Cullinan Holdings, L.P.	CYM	NIA	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612065				ANRP II (FC Conduit AIV-IH II), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI RE, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI Pref, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari (DC), LLC	DE	NIA	AIOF II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609369				AHVF II (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609340				AHVF II (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609384				AHVF II (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Euro AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (892 AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex GP LLC	CYM	NIA	Apollo Principal Holdings III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Advisors, L.P.	CYM	NIA	Apollo Wessex Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex TopCo Ltd.	CYM	NIA	Wessex Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Wessex Investor A, L.P.	CYM	NIA	Wessex GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Management, L.P.	DE	NIA	Apollo Wessex Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex Holdings, L.P.	CYM	NIA	Apollo Wessex Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex MidCo Ltd.	CYM	NIA	Wessex TopCo Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Dakota Holdings Borrower, L.P.	DE	NIA	AP VIII Dakota Holdings Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Dakota Holdings Borrower GP, LLC	DE	NIA	AP VIII Dakota Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Co-Invest Borrower, L.P.	DE	NIA	AP Dakota Co-Invest Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Co-Invest Borrower GP, LLC	DE	NIA	AP Dakota Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1069757				Apollo TR Lux AIV Holdings Corp.	DE	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Fund Administration, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Chariot Holdings, LLC	DE	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Fund (Euro AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (892 AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1535337				Athene AOG Holding I Ltd.	BMU	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1537060				Athene AOG Holding II LLC	BMU	NIA	Athene AOG Holding I Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-15 (AREVII - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP LoanCo Lux S.a r.l.	LUX	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest (AIV FC), L.P.	CYM	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux) X, SCSp	LUX	NIA	Apollo Investment Management Europe (LUX) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR IG Corporate Bond LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Advisors, L.P.	CYM	NIA	Apollo Petros Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3872906				Athene Petros Investor, L.P.	DE	NIA	Apollo Petros Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Management, L.P.	DE	NIA	Apollo Petros Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Holdings, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Co-Invest, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Green Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Green Management, L.P.	DE	NIA	Apollo Asia Green Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Green Coinvest Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643744				Apollo Asia Real Estate Green Coinvest Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Green Coinvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643440				Apollo Asia Real Estate Green Coinvest Fund, L.P.	CYM	NIA	Apollo Asia Real Estate Green Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo ENRI (Cayman), LLC	CYM	NIA	Apollo Alamo ENRI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952248				ANRP III (AIV S-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3953535				ANRP III Sapphire (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune GP S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Marley TopCo S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3770178				Apollo StarMoon CEPF Co-Invest, L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSF GP Solutions I (2021) SPV, LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-A, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-E, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-C, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-D, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-B, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AM-EDL (Lux) SCSp	LUX	NIA	A-M Direct Lending GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit Holdings VII, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3334355				Apollo Total Return Fund - Investment Grade Aggregator C, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3334552				Apollo Total Return Fund - Investment Grade, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3602793				Apollo Total Return Fund - Investment Grade Intermediate B (DC), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA MMF 1 HOLDCO GP LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3780355				AA MMF 1 HOLDCO LP	DE	NIA	AA MMF 1 HOLDCO GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1637194				Apollo Hybrid Value Overseas Partners (MS I) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest Holdings , L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3691819				Apollo Hybrid Value Fund (MS I) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aristotle Manager, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aristotle Holdings, LLC	CYM	NIA	AP Aristotle Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Safety Holdings, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Safety Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3801697				AP Safety Co-Invest, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Safety Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3777568				AP Saturn Co-Invest, L.P.	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Otter Holdco, Inc.	DE	NIA	AP-AA Otter Holdings, L.P. (DE)	Ownership	70.510	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1636960				Apollo EPF Co-Investors IV (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp Mezz Borrower IV, LLC	DE	NIA	NNN Opportunities Fund IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner II, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner I, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Lux Holdings S.a r.l.	LUX	NIA	Apollo Total Return Fund - Investment Grade Aggregator A, SPC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3573289				NNN Opportunities Fund IV, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Saturn Investor GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Saturn Investor I, LP	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cardinal Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mallard Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC SB Holdings LLC	DE	NIA	Apollo Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3594982				Apollo USREF III Freezer Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3333183				Apollo Total Return Fund - Investment Grade (RN), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3418679				Apollo Total Return Fund - Investment Grade Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3418469				Apollo Total Return Fund - Investment Grade Co-Investors (B), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Management, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Advisors, L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HV Management, L.P.	DE	NIA	Apollo HV Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HV Advisors, L.P.	CYM	NIA	Apollo HV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HV Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA HV Investor, L.P.	DE	NIA	Apollo HV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP HV Holdings, L.P.	DE	NIA	Apollo HV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1631791				AP Revolver Fund II Holdings, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3320618				Apollo USREF III 3 VDG Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3320946				Apollo USREF III HP Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3320793				Apollo USREF III HH Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3321157				Apollo USREF III Manatee Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3321845				Apollo USREF III Mouse Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Aggregator, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC - Series 1	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Co-Invest B Holdings (DC I), LLC	DE	NIA	AIOF II Electra Co-Invest B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra (DC), LLC	DE	NIA	AIOF II Electra Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3495667				AIOF II Electra Co-Invest B, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3458283				AIOF II Electra Co-Invest A, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casa Holdings S.a r.l.	LUX	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eliant Inventory Logistics HKG Limited	HKG	NIA	Eliant Inventory Logistics LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Holdings SGP IV Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3276202				AIOF II Vanir Holdings, L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3275846				AIOF II Vanir Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune MidCo Lux SCA	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HA IG Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HA IG Management, L.P.	DE	NIA	Apollo HA IG Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2557571				Apollo Realty Income Solutions, Inc.	MD	NIA	ARIS Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-M Direct Lending GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Extreme Management, L.P.	DE	NIA	Apollo Extreme Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AP Extreme Advisors GP, LLC	DE	NIA	Apollo Principal Holdings III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Extreme Advisors, L.P.	CYM	NIA	AP Extreme Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1633472				AP Extreme Holdings, L.P.	CYM	NIA	AP Extreme Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Extreme Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HV Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1623773				Apollo Impact Mission HedgeCo, LLC	CYM	NIA	Apollo Impact Mission Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Clerius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Revolver Management II (ATH) GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Advisors II (ATH), L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Management II (ATH), L.P.	DE	NIA	Apollo Revolver Management II (ATH) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Fund II (ATH), L.P.	CYM	NIA	Apollo Revolver Advisors II (ATH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II (Connect Warrant AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II HedgeCo, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Advisors, L.P.	CYM	NIA	Apollo Core Infrastructure Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF Intermediate, LLC	DE	NIA	Apollo CIF CEPF Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3537188				Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF Holdings, LLC	DE	NIA	Apollo CIF CEPF (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF CEPF (DC), LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF SIP Intermediate, LLC	DE	NIA	Apollo CIF SIP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF SIP (DC), LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CIF SIP Holdings, LLC	DE	NIA	Apollo CIF SIP (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH HoldCo GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2211404				AA WH HoldCo, L.P.	DE	NIA	AA WH HoldCo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Gemini, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	31.550	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	68.450	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3022267				Apollo USREF III Freezer Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH 1 LP	DE	NIA	AA WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH 1 GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627734				AP Cullinan Co-Invest, L.P.	CYM	NIA	AP Cullinan Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Advisors, L.P.	CYM	NIA	Apollo Otter Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4367611				AP-AA Otter Holdings, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Calliope (GP), LLC	DE	NIA	Apollo Principal Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Calliope GP, L.P.	CYM	NIA	AP Calliope (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Calliope Fund, L.P.	CYM	NIA	AP Calliope GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Calliope Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Calliope Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Otter Investor Holdings, L.P.	CYM	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Otter Investor, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Management, L.P.	DE	NIA	Apollo Otter Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP V, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management V, L.P.	DE	NIA	Apollo Accord Management V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management V GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors V, L.P.	CYM	NIA	Apollo Accord Advisors GP V, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1643247				Apollo Accord Fund V Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4114574				Apollo Accord Fund V Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643376				Apollo Accord Offshore Fund V, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund V, L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643825				Apollo Accord V Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643857				Apollo Accord V Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V Aggregator C, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (B), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund V (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1644232				Apollo Accord Fund V (Lux), SCSp	LUX	NIA	Apollo Accord Fund V (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-16 (Accord+ - IAPDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-16 (Accord+ - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-16 (Accord+ - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-16 (Accord+ - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-16 (Accord+ - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-16 (Accord+-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-17 (EPF IV - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-17 (EPF IV - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-17 (EPF IV - IAPDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-17 (EPF IV - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-17 (EPF IV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-17 (EPF IV - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator A, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator B, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Safety Aggregator GP, LLC	DE	NIA	AP Safety Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund II (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia London Holding Limited	CYM	NIA	Apollo Asia Real Estate Intermediate Fund II, L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Co-Invest GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Co-Invest, L.P.	CYM	NIA	AP EPF III Dream Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							JCP Investments 2021-A1 LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Finance Partners (Overseas), L.P.	CYM	NIA	Apollo Origination Advisors, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AVG Management, L.P.	DE	NIA	AOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses II, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1630935				AP White Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune Parent (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Solutions Europe B.V.	NLD	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings V Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions V Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings V Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Co-Invest, L.P.	DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Concrete Investor, L.P.	CYM	NIA	Apollo Concrete Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Management, L.P.	DE	NIA	Apollo Concrete Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Advisors, L.P.	DE	NIA	Apollo Concrete Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) LP	DE	NIA	PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Advisors, L.P.	DE	NIA	AAA Aviation Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Investor, L.P.	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Holdings, L.P.	DE	NIA	AAA Aviation Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Management, L.P.	DE	NIA	AAA Aviation Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Canoe Holdings, L.P.	DE	NIA	AP Canoe Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Canoe Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Canoe Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner VI, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner V, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ficaleta Servicios y Gestiones, S.L.U.	ESP	NIA	Pomodoro Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Subsidiary (DC-I), LLC	DE	NIA	Apollo Aligned Alternatives, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alster Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pomodoro Holdco Limited	GBR	NIA	AIOF II European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	32.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	36.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	24.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	8.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Pomodoro Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Pomodoro Co-Invest, L.P.	DE	NIA	AIOF II Pomodoro Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo 100 West Putnam Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo 100 West Putnam Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1039274				Apollo 100 West Putnam Investor, L.P.	DE	NIA	Apollo 100 West Putnam Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							100 West Putnam Member LLC	DE	NIA	Apollo 100 West Putnam Investor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1659216				Apollo 100 West Putnam Advisors, L.P.	CYM	NIA	Apollo 100 West Putnam Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Visionbridge Life Sciences Management, L.P.	DE	NIA	Visionbridge Life Sciences Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Visionbridge Life Sciences Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							100 West Putnam Acquisition LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1076415				Apollo Aligned Alternatives (B), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1075801				Apollo Aligned Alternatives (A), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grouse Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Clydesdale Holdings, L.P.	DE	NIA	AP IX Clydesdale Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Clydesdale Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TAMF Co-Invest, L.P.	DE	NIA	Apollo TAMF Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TAMF Co-Invest GP, L.P.	DE	NIA	Apollo TAMF Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TAMF Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management Funding, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Co-Invest, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Holdings, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Management, L.P.	DE	NIA	Apollo Defined Return Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1138632				Apollo Defined Return Fund, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1102673				Apollo Defined Return Aggregator C, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1655763				Apollo Defined Return Aggregator B, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1654957				Apollo Defined Return Aggregator A, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Advisors, L.P.	CYM	NIA	Apollo Defined Return Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1651315				Apollo Capital Markets Partnership (Offshore), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Markets Management, L.P.	DE	NIA	ACMP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA FIVE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA FOUR SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA THREE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA TWO SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ARIS Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0754918				AP IX Tiger Co-Invest II, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner IV, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							NNN Opp IV Owner III, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Management, L.P.	DE	NIA	Apollo Aligned Alternatives Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Advisors, L.P.	CYM	NIA	AAA Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (C), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal (DC) LLC	DE	NIA	Apollo USREF III Cardinal Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0655387				AP Spartan Energy Holdings III (PPW), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4721449				AP IX Carbon (OP/TE/892 DC) II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4721118				AP IX Carbon Holdings II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Poseidon GP (Lux) SARL	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0751587				ACMP Holdings, LLC	DE	NIA	Apollo Capital Markets Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions III Pte. Ltd.	SGP	NIA	AP Credit Solutions VII Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions IV Pte. Ltd.	SGP	NIA	Apollo Asia RE II SGP Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions VII Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							JCP Investments 2021-A1 Holdings Ltd.	CYM	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AIFIX), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-19 (AIFIX-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-19 (AIFIX - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-19 (AIFIX - IAPDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-19 (AIFIX - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-19 (AIFIX - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore (AIFIX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-19 (AIFIX - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-19 (AIFIX - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-19 (AIFIX - DEBHMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners IX, L.P.	Ownership	16.550	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	25.280	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	AP IX (Euro AIV), L.P.	Ownership	42.920	AGM; M. Rowan; J. Harris; L. Black	NO	
							JCP Investments 2021-A1 Funding LLC	DE	NIA	JCP Investments 2021-A1 LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Castle Holdings SCSp	LUX	NIA	Apollo Advisors IX (EH), S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Miller Homes Group (Finco) PLC	GBR	NIA	Castle UK Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Advisors, L.P.	DE	NIA	Apollo Excelsior Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Management, L.P.	DE	NIA	Apollo Excelsior Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4646548				Apollo Excelsior, L.P.	DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Green Coinvest Limited	CYM	NIA	Apollo Asia Real Estate Green Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646486				Apollo Overseas Partners X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646634				Apollo Overseas Partners (I) X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646753				Apollo Co-Investors X (C), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4776255				ANRP II (Bel Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4797723				ANRP II (Belvedere Conduit TE DC), LLC	DE	NIA	ANRP II (Bel Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Cayman II Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AM-EDL (Lux) Investment S.a r.l.	LUX	NIA	AM-EDL (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo M-EDL Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402510				AP IX Carbon Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402849				AIF IX Carbon AIV, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402633				AP IX Carbon (OP/TE/892 DC), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402741				AP IX Carbon (OP/TE/892 AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Cayman I Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs Member LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0826119				Apollo CIF CEPF (DC) 20, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825954				Apollo CIF CEPF (DC) 17, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758162				Apollo CIF CEPF (DC) 18, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781721				Apollo CIF CEPF (DC) 19, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757912				Apollo CIF CEPF (DC) 12, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781602				Apollo CIF CEPF (DC) 16, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825803				Apollo CIF CEPF (DC) 11, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781508				Apollo CIF CEPF (DC) 13, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758064				Apollo CIF CEPF (DC) 15, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0780555				Apollo CIF CEPF (DC) 14, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781275				Apollo CIF CEPF (DC) 10, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733723				Apollo CIF CEPF (DC) 6, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781107				Apollo CIF CEPF (DC) 8, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825596				Apollo CIF CEPF (DC) 9, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757673				Apollo CIF CEPF (DC) 7, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1490429				Griffin Capital Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0708724				Apollo CIF CEPF (DC) 4, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-0708828				Apollo CIF CEPF (DC) 5, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0679431				Apollo CIF CEPF (DC) 3, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733855				Apollo CIF CEPF (DC) 2, LLC	DE	NIA	Apollo Core Infrastructure Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4072681				Apollo StarMoon CEPF Aggregator, LLC	DE	NIA	Apollo Core Infrastructure Feeder Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2505945				ANRP II (AIV L-FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MOIRIS ANONYMI KTIMATIKI ETAIRIA	GRC	NIA	AEPF III 41 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Marley Cayman Ltd	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564759				AP Polygon Holdings II, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564270				AP Polygon Holdings, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Polygon Advisors, LLC	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3819139				AIOF II Thor Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1647129				AIOF II Connect (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF - IAPDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF - IAPCMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF - MASSFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - IAPDMD1PR2), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4517799				Apollo Overseas Partners (DE 892) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4491132				Apollo Overseas Partners (DE) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management X, L.P.	DE	NIA	AIF X Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4549946				Apollo Investment Fund X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4504196				Apollo Investment Fund (DE-I) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors X (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4490799				Apollo Co-Investors X (B), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4615229				Apollo Co-Investors X (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management X, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4488104				Apollo Advisors X, L.P.	DE	NIA	Apollo Capital Management X, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4587581				AIF X Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627015				AP Impact AIF, SCSp	LUX	NIA	AP Impact AIF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo ACS Holdings, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Markets Partnership, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACS GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA ONE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Fund Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Credit Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Fund Adviser Holdings, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III DEE IV (Intermediate), LLC	DE	NIA	ANRP III DEE IV (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III DEE IV (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849844				ANRP III (AIV DEE IV-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022931				Apollo Natural Resources Partners (P-USTX) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III Sunna (P-USTE DC), LLC	DE	NIA	Apollo Natural Resources Partners (P-USTE) III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III Sunna (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3021572				ANRP III (AIV Sunna-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3023398				Apollo Natural Resources Partners (P-USTE) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 30 Dan LLC	DE	NIA	Apollo USREF III 30 Dan Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2953639				Apollo Administrative Agency LLC	DE	NIA	Apollo Global Funding, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AHVF II (Cayman Holdings) II, L.P.	Ownership	42.860	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.180	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	38.290	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (AIV-IH), L.P.	Ownership	2.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (P2 AIV-IH), L.P.	Ownership	7.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Aligned Alternatives, L.P.	Ownership	7.140	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest Holdings, L.P.	CYM	NIA	AP Neptune Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (Cayman Holdings) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR IV Intermediate DC Z), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR IV Intermediate DC A), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunna Holdings, L.P.	DE	NIA	AP Sunna Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunna Holdings GP, LLC	DE	NIA	AIOF II Sunna Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AIOF II Sunna (DC), LLC	DE	NIA	AIOF II Sunna Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Sunna AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR Holdings Advisors II, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TW II Conduit TE DC), LLC	DE	NIA	ANRP II (TW II Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2830177				ANRP II (TW II Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Co-Invest, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly (FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly (FC Lux), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly (FC 892), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Cayman Holdings, LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2646077				Apollo MTR Coinvest Feeder (TE 892), L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2622184				Apollo MTR Coinvest Feeder (Onshore), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Champ Co-Investors, L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS CMBS, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AFT Alpine SPV LLC	DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord V Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Parent Holdings LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Alpine SPV LLC	DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Alpine SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Alpine SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Defined Return Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2371767				AAA Holdings (DC-2), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2371575				AAA Holdings (DC-1), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1672064				Apollo Gretel Investor, L.P.	CYM	NIA	Apollo Gretel Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1672793				Apollo Gretel Advisors, L.P.	CYM	NIA	Apollo Gretel Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gretel Advisors GP, LLC	DE	NIA	Apollo Principal Holdings IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gretel Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2500044				Apollo Gretel Management, L.P.	DE	NIA	Apollo Gretel Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Offshore Fund, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Defined Return Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA V, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA IV, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mantle SPV LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Zoro SPV, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alpine SPV, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (C-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-3), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-2), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2037779				AP Polygon Holdings (B), L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2120781				Apollo USREF III Riverwalk Hotel Holdings, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2123554				Apollo USREF III Riverwalk Hotel Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Riverwalk Hotel (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Riverwalk Hotel (DC) LLC	DE	NIA	Elworth, James	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pirin Sense EOOD	BGR	NIA	Leto Properties EAD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2113680				Apollo USREF III 30 Dan Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2113422				Apollo USREF III 30 Dan Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III 30 Dan (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III 30 Dan (DC) LLC	DE	NIA	Apollo USREF III 30 Dan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR (DC) LLC	DE	NIA	Apollo USREF III MTR Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			88-2124553				Apollo USREF III MTR Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS WW SPV	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Jewel SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator A HedgeCo, LLC	CYM	NIA	Apollo Digital Origin Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I HedgeCo, LLC	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2154043				AP IX Carbon Co-Invest, L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	Apollo Fund Administration IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV I DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ML Funding LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							LL Funding LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CSTR Loan Funding LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CL Funding LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V (ST) LLC	DE	NIA	Apollo Accord Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1717766				Apollo USREF III Venus Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			88-1715271				Apollo USREF III Venus Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Venus (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Venus (DC) LLC	DE	NIA	Apollo USREF III Venus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1702958				Apollo USREF III Polygon Holdings (B), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1703263				Apollo USREF III Polygon Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1703709				Apollo USREF III Polygon (DC) (B) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings VI Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions VI Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings VI Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Partners, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Partners Intermediate B (DC), L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Partners Intermediate A (FC), Ltd.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Offshore Partners, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Management, L.P.	DE	NIA	Apollo Digital Origin Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Co-Investors (B), L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator C, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator B, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator A, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Advisors, L.P.	CYM	NIA	Apollo Digital Origin Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Loan Funding B LLC	DE	NIA	Apollo Accord+ Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1886844				AAA Aviation GP, LLC	DE	NIA	AAA Aviation Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO Nova Holdings, L.P.	DE	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 3	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 2	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 2	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2648410				AA Otter AssetCo Investor, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commercial Lending (Italy) - AADE Sub-Fund	ITA	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 1	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GIACF Alternative Holdings, LLC	CYM	NIA	Apollo Diversified Credit Fund	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CRDTX SPV I, LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Capital Credit Adviser Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Loan Funding A LLC	DE	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2027692				AHVF II (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-I), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALRe (AAA) Holdings, L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Management, L.P.	DE	NIA	Apollo Diversified Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Advisors, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1732299				A-A Diversified Opportunities Fund (Z), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AOG Holdings III, LLC	DE	NIA	APO Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AOG Holdings II, LLC	DE	NIA	APO Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AOG Holdings I, LLC	DE	NIA	APO Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Climate Partners, L.P.	DE	NIA	Apollo Climate Partners Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Climate Partners Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Climate Partners Advisors, L.P.	DE	NIA	Apollo Climate Partners Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Climate Partners (DE 892), L.P.	DE	NIA	Apollo Climate Partners Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Management, L.P.	DE	NIA	Apollo Cadma Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Overseas), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator III, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator II, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator I, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AA Otter AssetCo Investor Holdings, L.P.	CYM	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alma Intermediate Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0510225				ANRP II (TW II Intermediate DC Sub-Z), LLC	DE	NIA	ANRP II (TW II Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4124587				ANRP II (TW II Intermediate DC Sub-A), LLC	DE	NIA	ANRP II (TW II Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Sapphire, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Freezer II (DC) LLC	DE	NIA	Apollo USREF III Freezer Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Co-Invest Parallel Fund, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV One Co-Invest, L.P.	CYM	NIA	AP EPF IV One Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV One Co-Invest GP, LLC	CYM	NIA	Apollo Principal Holdings VIII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1684030				Apollo S3 Holdings, L.P.	CYM	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4048746				Apollo S3 Equity Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3675005				Apollo S3 Equity Holdings, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1688745				Apollo S3 Equity Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1689021				Apollo S3 Equity Advisors Holdings, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Climate Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Climate Partners Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (892 FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 6383, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1684757				Apollo Investment Fund X Hedge, LLC	CYM	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3313804				AP EPF III Polygon Intermediate Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux AIV) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (892 AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Investment Fund (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 12, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 11, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Spring Holdings, L.P.	DE	NIA	Apollo S3 Equity Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Orchard Park, L.P.	DE	NIA	Orchard Park Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Lending Investor, L.P.	DE	NIA	AA Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Lending Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3783680				AP IX Teton Holdings, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Teton Holdings GP, LLC	DE	NIA	AP IX Teton VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3783348				AP IX Teton AIV, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Debt (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II (TE) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Capital Management II, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Advisors II, L.P.	CYM	NIA	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1688059				Apollo/Athene Dedicated Investment Program II, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV II FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV II), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux AIV) X, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Mortgage Lending, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690195				Apollo Overseas Partners (Delaware AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690152				Apollo Investment Fund (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690355				Apollo Overseas Partners (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1689799				Apollo Overseas Partners (892 AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690415				AP X (International FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors X (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors X (EH), L.P.	CYM	NIA	Apollo Advisors X (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Advisors Switzerland Sarl	CHE	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3726629				Apollo USREF III MTR Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1685308				Apollo CL Co-Invest, L.P.	CYM	NIA	Apollo CL Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CL Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC WP SPV, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1686018				AOP X (Alma Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Artemis Holdings (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Lux) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Lux) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AOP (DE) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE 892) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Domus S.r.l.	ITA	NIA	Domus (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Domus (Lux) SCSp	LUX	NIA	Loxias XX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Clerius Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Lender LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Lender LLC	DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AFT Lender LLC	DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Lender LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Lender LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Finance Aggregator LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Chevalier Debt Holdings S.a r.l.	LUX	NIA	Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alma SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3455046				Chevalier Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 6345, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 5999, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Zorro SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AFT Zorro SPV LLC	DE	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Zorro SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Zorro SPV LLC	DE	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series D	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series C	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series B	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Darwin Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417442				AP Darwin Holdings, L.P.	DE	NIA	Apollo Darwin Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417851				AP Darwin Holdings II, L.P.	DE	NIA	AP Darwin Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Darwin Holdings II GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172243				AP Maia Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172071				AP Maia Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH, L.P.	CYM	NIA	AA RRH GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH GP, LLC	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Capriel Investment S.A.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF Acquisition Co 75 S.a r.l.	LUX	NIA	EPF Acquisition Seta S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1675805				AOP X (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-D, LLC	DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-C, LLC	DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3380958				APO Investment Manager Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			88-3347124				APO GP Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Diversified Opportunities Fund (Y), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series A	DE	NIA	Apollo Principal Holdings VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tulug ITG SL	ESP	NIA	Linos XI S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC GP, LLC	CYM	NIA	MidCap FinCo Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hansel Manager, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (Overseas AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Coinvest (DC I), LLC	DE	NIA	AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest (AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Coinvest (FC), L.P.	CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus (DC I), LLC	DE	NIA	AIOF II Njord Plus Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.520	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2597031				Apollo MTR Coinvest Aggregator, L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI NL - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Holdings, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC-TRF S.a r.l.	LUX	NIA	Apollo TR Impact Credit Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nurnberg, Karolinenstra?e Beteiligung A S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KHF Kaiser-Joseph Stra?e 165 Beteiligung S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VLS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705353				VLS Holdings Advisors, L.P.	CYM	NIA	VLS Holdings Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VLS Holdings Advisors GP LLC	CYM	NIA	Apollo Principal Holdings I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1320647				AA Visionbridge Holdings, L.P.	CYM	NIA	VLS Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705690				AP EPF IV (EGY) Holdings II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1355056				AP EPF IV Intermediate Holdings (EGY DC), LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AHVF II (DC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Showtime Holdings L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings VII Pte. Ltd.	CYM	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIF Mantle SPV LLC	CYM	NIA	Apollo Tactical Income Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AFT Mantle SPV LLC	CYM	NIA	Apollo Senior Floating Rate Fund Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Mantle SPV LLC	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Mantle SPV LLC	CYM	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IG IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Income IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IDF Advisors GP LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Debt Solutions IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							WDL Repack SPV LLC	CYM	NIA	WDL Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AP X (Rand Stock AIV), LLC	Ownership	87.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AHVF II (Rand Stock AIV), LLC	Ownership	12.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings IV Pte. Ltd.	CYM	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Debt Co-Invest II, L.P.	CYM	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak Chevalier Debt Holdings S.a r.l.	CYM	NIA	Peak Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS Funding, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS (FC), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS Feeder, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1106388				AP WRHS Sub (DC), LLC	CYM	NIA	AP WRHS, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand Warrant Co-Invest, L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux), SCSp	CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1702136				AP EPF IV (EGY) Intermediate Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1701859				AP EPF IV (EGY) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1309729				AP Climate YieldCo, L.P.	CYM	NIA	AP Climate YieldCo GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Climate YieldCo GP, LLC	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256563				Apollo Total Return Fund IG IDF, LP	CYM	NIA	Apollo Total Return Fund IG IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0928925				Apollo Total Return Fund IDF, LP	CYM	NIA	Apollo Total Return Fund IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256733				Apollo Real Estate Income IDF, LP	CYM	NIA	Apollo Real Estate Income IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0929424				Apollo Opportunistic Multi-Asset Credit IDF, LP	CYM	NIA	Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4256605				Apollo Debt Solutions IDF, LP	CYM	NIA	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0929292				Apollo Credit Strategies IDF, LP	CYM	NIA	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4271555				Apollo Aligned Alternatives IDF, LP	CYM	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Aligned Alternatives (Lux) GP, S.a r.l.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV IV, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV III, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV II, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA SPV I, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC-S), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Real Assets, LLC	CYM	NIA	ARIS Operating Partnership L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1699898				AIF VIII (Ludlow Aspen TE FC II), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1699771				AIF VIII (Ludlow Aspen TE FC I), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Climate Partners Management, L.P.	CYM	NIA	Apollo Climate Partners Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Climate Partners Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ALTRA GP S.a r.l.	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hemingway Real Estate (Lux), GP S.a r.l.	CYM	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Transition Capital Management, L.P.	CYM	NIA	Apollo Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Transition Capital Management GP, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Transition Capital Fund, L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Transition Capital Advisors, L.P.	CYM	NIA	ATC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (C), L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (B), L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (A), L.P.	CYM	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cadma Capital Partners LLC	CYM	NIA	AP Cadma Holdings, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Sapphire Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Jade Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ TRS (BS), Ltd.	CYM	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Notes (BS), Ltd.	CYM	NIA	Accord+ TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV Notes (BS), Ltd.	CYM	NIA	EPF IV TRS (BS), Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	

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							Hyperion Aviation Holdings (US), LLC	CYM	NIA	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							Hyperion Aviation Intermediate Holdings (US), LLC	CYM	NIA	Apollo Navigator Holdings (US), LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Fund (Lux) GP, S.a r.l.	CYM	NIA	Athene Holding Ltd.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI FS, LLC	CYM	NIA	ACREFI Mortgage Lending, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (Rand Warrant AIV), L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X (Rand Warrant AIV), L.P.	CYM	NIA	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Fund II, L.P.	Ownership	51.560	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	Ownership	22.870	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN, LLC	CYM	NIA	ACREFI FS, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN Nominee, LLC	CYM	NIA	ACREFI BKLN, LLC	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4258648				AIOF II Njord Plus Holdings, Series L.P. - Series 1	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1697028				AP HK Holdings X, LPF	CYM	NIA	AP HK Holdings X GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Capital, L.P.	CYM	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - 350M, LLC	CYM	NIA	AGRE Debt Fund I, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Intermediate Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Moray ITG, S.L.	ESP	NIA	Linos XI S.a r.l.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-21 (S3ESH), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Jade, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431693				AP Shelf 5, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431565				AP Shelf 4, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431419				AP Shelf 3, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431270				AP Shelf 2, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431012				AP Shelf 1, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership		AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0736330				AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Debt (FC), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Everest TE AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Everest Onshore AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Equity Aggregator, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Equity (DC), LLC	DE	NIA	AIM Everest Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo Windsor Co-Invest GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Windsor Co-Invest, L.P.	DE	NIA	Apollo Windsor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux) II, SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3139386				Apollo Aligned Alternatives Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments V, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Gamma Intermediate S.a r.l.	LUX	NIA	Gamma Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cinebuild 2 EAD	BGR	NIA	Leto Investment AD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Windsor Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest (Debt AIV), L.P.	DE	NIA	AIOF II Everest Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Everest Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATR Asia Credit VCC	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunrise Manager LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunrise LLC	DE	NIA	AP Sunrise Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A ECP Academia HoldCo S.a r.l.	LUX	NIA	A-A ECP Academia Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior PE Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior PE Advisors, L.P.	DE	NIA	Apollo Excelsior PE Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Everest Holdings GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Everest Debt Holdings, L.P.	DE	NIA	AP Everest Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MICAD Account (Cayman), LP	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1713530				A-A ECP Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1980506				AP WD Holdings, L.P.	DE	NIA	AP WD Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1980604				AP WD Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2342857				Atlas Securitized Products Investments 2, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1598907				ANRP II (FMS Intermediate DC RNW), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Intermediate (DC-I), LLC	DE	NIA	Apollo Transition Capital Fund (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Transition Capital Fund (Overseas), L.P.	DE	NIA	Apollo Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2982169				Apollo Defined Return Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cinebuild EAD	BGR	NIA	Cineland EOOD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK	JPN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK HANGAR 1 LP	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Auxo Holdings Advisors, L.P.	DE	NIA	Auxo Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Auxo Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Artymis Holdings, LLC	DE	NIA	AP Auxo Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Auxo Holdings, L.P.	DE	NIA	Auxo Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Co-Invest Holdings, L.P.	CYM	NIA	AP Emerald Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1718707				AHVF II (Cayman Holdings) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							Apollo EGY Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Advisors, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA EGY Management GP, LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2949291				AX I Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX DG San Antonio LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RE Exchange, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1812229				Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1693917				Apollo HSF I Co-Invest, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Funding 2, L.P.	DE	NIA	Atlas Securitized BKR 2, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Funding 1, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized FundingCo GP LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized BKR 2, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized BKR 1, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 4-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 4-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 3-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 3-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 2-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 2-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							AAA Sub Fund 1-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Partners, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Management Holdings, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Holdings, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Advisors GP, LLC	DE	NIA	Apollo Principal Holdings VI, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Athora (EGY) Holdings, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT WH 1 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT UK LIMITED	GBR	NIA	PK ALIFT GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) IV, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP WRHS, LLC	DE	NIA	ACMP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1130629				PK ALIFT WH 1 LP	DE	NIA	PK ALIFT WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hansel SPV, LLC	CYM	NIA	AP Hansel Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Transition Capital Advisors, L.P.	CYM	NIA	ATC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4321279				PK ALIFT LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3959462				Apollo Hercules Holdings, Inc.	DE	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV, L.P.	CYM	NIA	Apollo Hercules AIV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALM 2020, LTD.	CYM	NIA	Apollo Credit Management (CLO), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Orchard Park Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acorn Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APJ Asset Protection Jersey Limited	JEY	IA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen (UK) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen (US) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	43460	75-2344200				Aspen American Insurance Company	TX	IA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Australia Service Company Pty Limited	AUS	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-3194168				Aspen Bermuda Limited	BMU	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0793138				Aspen Capital Advisors Inc.	DE	NIA	Aspen US Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Capital Management Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Cat Fund Limited	BMU	NIA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen European Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1267395	NYSE: AHL	Aspen Insurance Holdings Limited	BMU	NIA	Highlands Holdings, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0085193				Aspen Insurance U.S. Services Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-1120337				Aspen Insurance UK Limited	GBR	IA	Aspen European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Insurance UK Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Managing Agency Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1689025				Aspen Re America, Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Risk Manangement Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Singapore Pte. Limited	SGP	NIA	Aspen Managing Agency Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	10717	06-1463851				Aspen Specialty Insurance Company	ND	IA	Aspen American Insurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0528326				Aspen Specialty Insurance Management, Inc.	MA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			83-0485252				Aspen Specialty Insurance Solutions, LLC	CA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0190766				Aspen U.S. Holdings, Inc.	DE	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen UK Syndicate Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Underwriting Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Blue Waters Insurers, Corp.	PR	NIA	Acorn Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1036605				Digital Risk Resources, LLC	VT	NIA	Aspen U.S. Holdings, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Holdings, L.P.	Ownership	61.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Co-Invest, L.P.	Ownership	37.820	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peregrine Reinsurance Ltd	BMU	NIA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Silverton Re Ltd.	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Mortgage Holdco, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	A-A Mortgage Holdco, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586758				A-A Offshore 2021-1 (Java), L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene Life Re Ltd.	Ownership	99.370	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene USA Corporation	Ownership	0.630	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Offshore Holdings, L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AADE RML, LLC	DE	NIA	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAIA RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AARE Structured Holdings LLC	DE	NIA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4759561				ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0378576				ARPH (Headquarters Building), LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	61492	44-0188050		59252		Athene Annuity & Life Assurance Company	DE	UDP	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	68039	13-2570714				Athene Annuity & Life Assurance Company of New York	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	61689	42-0175020				Athene Annuity and Life Company	IA	RE	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Annuity Re II Ltd.	BMU	IA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1408540				Athene Annuity Re Ltd.	BMU	UIP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Asset L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1494264				Athene Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Bermuda Employee Company Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1502187				Athene Co-Invest Reinsurance Affiliate 1B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.	BMU	NIA	Athene Asset L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate International Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate LP	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0630022		1858681		Athene Holding Ltd.	BMU	UIP	Apollo Global Management, Inc.	Ownership	67.070	AGM; M. Rowan; J. Harris; L. Black	NO	4
							Athene IP Holding Ltd.	IA	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	63932	13-1970218				Athene Life Insurance Company of New York	NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0628973				Athene Life Re Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3584290				Athene London Assignment Corporation	GBR	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Athene North Employment Service Corporation	CAN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1692954				Athene Re Services, LLC	NY	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	14179	45-3727380				Athene Re USA IV, Inc.	VT	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Risk Aggregator, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Securities, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1458424				Athene USA Corporation	IA	UIP	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Belgium S.A./N.V.	BEL	IA	Athora Europe Holding Limited	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Bermuda Services Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland GmbH	DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Deutschland Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Service GmbH	DEU	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Verwaltungs GmbH	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Holding (Bermuda) Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Holding Limited	IRL	NIA	Athora Europe Holding (Bermuda) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Investments DAC	IRL	NIA	Athora Ireland plc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora HD Investors, L.P.	CYM	NIA	Athora Lux Invest S.C.Sp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora IP Holding Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland plc	IRL	IA	Athora Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland Services Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lebensversicherung AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Life Re Ltd.	BMU	IA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest Management S.a.r.l.	LUX	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Ireland plc	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Europe Investments DAC	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lebensversicherung AG	Ownership	33.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Loan Administration S.a.r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora MEP Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Netherlands Holding Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Pensionkasse AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate (Lux) S.C.Sp	LUX	NIA	Athora Lebensversicherung AG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate (Lux) S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate (Lux) Services S.a.r.l.	LUX	NIA	Athora Real Estate (Lux) S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Real Estate S.a.r.l.	LUX	NIA	Athora Real Estate (Lux) Services S.a.r.l.	Ownership	94.400	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Services Belgium S.A./N.V.	BEL	NIA	Athora Europe Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora UK Services Ltd.	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-0936153				Centralife Annuities Service, Inc.	AZ	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	YES	
							Groupe GVA-BC Assurances S.A.	BEL	NIA	Generali Belgium S.A./N.V.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner V, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner VI, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							NNN AGP Opp III Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1389441				NNN AGP Opportunities Fund, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities Fund II, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities Fund III, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities GP, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							P.L. Assigned Services, Inc.	NY	NIA	Athene Annuity & Life Assurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	15306	46-2091695				Rosencrantz Depositor, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Structured Annuity Reinsurance Company	IA	DS	Athene Annuity and Life Company	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	BMU	NIA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Japan Employee Services K.K.	JPN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene Annuity Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore II, LLC	CYM	NIA	Athene USA Corporation	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACCR Sendirian Berhad	MYS	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACR ReTakaful Holdings Ltd. UAE	ARE	IA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AD Land Exeter Ltd.	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF Insurance Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-7330907				AHUSCO Statutory Trust I	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2106587				AHUSCO Statutory Trust II	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2106741				AHUSCO Statutory Trust III	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0397878				Alea Group Holdings (Bermuda) Ltd	BMU	NIA	Catalina Alpha Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4036256				Alea Holdings US Company	DE	NIA	FIN LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	24899	06-1022232				Alea North America Insurance Company	NY	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Services Switzerland AG	CHE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Asia Capital Reinsurance Group PTE. Ltd.	SGP	IA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Asia Capital Reinsurance Malaysia SDN BHD	MYS	IA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Alpha Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Corporate Capital Limited (UK)	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Echo Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Foxtrot Holdings Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina General Insurance Ltd.	BMU	IA	Catalina Alpha Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (A) L.P.	Ownership	28.810	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (B) L.P.	Ownership	31.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (C) L.P.	Ownership	4.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (D) L.P.	Ownership	8.210	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (E) L.P.	Ownership	4.390	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (F) L.P.	Ownership	8.230	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (G) L.P.	Ownership	8.730	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings UK Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Insurance Ireland dac	IRL	IA	Catalina Foxtrot Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina London Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	41.880	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina Insurance Ireland dac	Ownership	16.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Lightning Top-Up Trust	Ownership	15.970	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	4.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Worthing Insurance Limited	Ownership	24.140	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	AGF Insurance Limited	Ownership	7.740	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Acra Zurich Statutory Trust	Ownership	54.640	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Lightning Top-Up Trust	Ownership	8.810	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Real Estate II Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina Insurance Ireland dac	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Services Asia Pacific PTE Ltd.	SGP	NIA	Catalina Alpha Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Services UK Limited	GBR	NIA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2344755				Catalina U.S. Insurance Services LLC	DE	NIA	SPARTA Insurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Worthing Insurance Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3847772				FIN LLC	DE	NIA	Alea Group Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-0841323				Home Construction Management, Inc	CO	NIA	Residential Loss Control Holdings LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lightning Top-Up Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	23671	95-2488300				National American Insurance Company of California	CA	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	44016	84-1028538				National Home Insurance Company (A Risk Retention Group)	CO	IA	Home Construction Management, Inc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Catalina (Germany II) S.?.r.l.	LUX	NIA	Oxenwood Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Catalina European Holdco S.?.r.l.	LUX	NIA	Oxenwood Catalina III Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Catalina III Limited	BMU	NIA	Catalina Oxenwood European Investments Ltd.	Ownership	98.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Catalina III Limited	BMU	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Catalina Neuss S.a.r.l.	LUX	NIA	OXW Catalina European Holdco S.a.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Real Estate LLP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Capital LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Capital Management Limited	GBR	NIA	Oxenwood Real Estate LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XVII) Limited	GBR	NIA	OXW Catalina UK Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XXV) Limited	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XXVI) Limited	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XXVII) Limited	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina UK Limited	GBR	NIA	Catalina Oxenwood Investments Ltd	Ownership	98.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina UK Limited	GBR	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
		11671	88-0510283				ProBuilders Specialty Insurance Company, RRG	DC	OTH	Residential Loss Control Holdings LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	5
							Propco (Newcastle) Limited	GBR	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Newport) Limited	GBR	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Newcastle) Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	18.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Swansea) Limited	GGY	NIA	Catalina Worthing Insurance Limited	Ownership	44.100	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Swansea) Limited	GGY	NIA	Catalina Insurance Ireland dac	Ownership	55.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Telford) Limited	GBR	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Yeovil) Limited	GBR	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Greenock) Limited	GBR	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			38-3683866				QLT Buffalo LLC	VA	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1609988				Residential Loss Control Holdings LLC	DE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	20613	04-1027270				SPARTA Insurance Company	CT	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3981749				DSB Holdings, Inc.	DE	NIA	DSB Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5363304				DSB Acquisition LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0935981				Acquisition Bell Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	RCHP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	Radiology Investment Group, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0950290				AdvantagePoint Health Alliance - Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5061651				AdvantagePoint Health Alliance - Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4845692				AdvantagePoint Health Alliance - Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1877002				AdvantagePoint Health Alliance - Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512128				AdvantagePoint Health Alliance - Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2014303				AdvantagePoint Health Alliance - Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2024882				AdvantagePoint Health Alliance - Mesillla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4076135				AdvantagePoint Health Alliance - Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1792513				AdvantagePoint Health Alliance - Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4896262				AdvantagePoint Health Alliance - Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2112290				AdvantagePoint Health Alliance, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763639				America Management Companies, LLC	DE	NIA	LifePoint Corporate Services General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763656				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763652				AMG-Hillside, LLC	DE	NIA	LifePoint Medical Group ? Hillside, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763648				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763642				AMG-Trinity, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	Anderson Southwestern Illinois Health Facilities d/b/a Anderson Hospital	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	LPNT IRF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	LPNT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	Antelope Valley Healthcare District	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762445				Arkansas Healthcare Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762532				Ashley Valley Medical Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762570				Ashley Valley Physician Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1867833				Athens Physicians Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1866028				Athens Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5199555				Athens Surgery Center Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Physician investors	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Athens Surgery Center Partner, LLC	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	AHS Hospital Corp.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	LPNT Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	CRH of Avon, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	University Hospitals Health System, Inc.	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	Baptist IRF JV, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 51, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	Baptist Memorial Health Services, Inc.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	LP IRF Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	CRH of Memphis, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	Baptist Memorial Health Services, Inc.	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	CRH of Cleveland, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	University Hospitals Cleveland Medical Center	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3879820				Beckett Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497618				Beckett Springs Physician Group, LLC	DE	NIA	Beckett Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4457457				Bell JV, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0936558				Bell Physician Practices, Inc.	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	RCHP-Montana, LLC	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	Billings Clinic	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	DLP Cardiac Partners, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	Blue Ridge Healthcare Hospitals, Inc.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757924				Bourbon Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824637				Bourbon Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3471636				Brentwood Meadows, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1732638				Brentwood Meadows Physician Group, LLC	DE	NIA	Brentwood Meadows, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-0880990				Brim Hospitals, Inc.	OR	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1303441				Buffalo Trace Radiation Oncology Associates, LLC	KY	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2555839				Capella DISCO, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4782406				Capella Health Holdings, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2767829				Capella Healthcare, LLC	DE	NIA	Capella Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308250				Capella Holdings of Oklahoma, LLC	DE	NIA	Muskogee Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2769815				Capella Holdings, LLC	DE	NIA	Capella Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2711976				Carrollton Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0970704				Carrollton Springs Physician Group, LLC	DE	NIA	Carrollton Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762357				Castleview Hospital, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769739				Castleview Medical, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762573				Castleview Physician Practice, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4041828				CBH Operations Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3642058				CBH Real Estate Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	83.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	University of Washington	Ownership	17.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			06-1646451				Centerre Healthcare, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centra Rehabilitation Hospital, LLC	VA	NIA	LPNT IRF Development 71, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Centra Rehabilitation Hospital, LLC	VA	NIA	Centra Health, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092157				CHC Management Services, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5484391				Clark Regional Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8484894				Clinch Professional Physician Services, LLC	DE	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088312				CMCH Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1489777				Collaborative Laboratory Services, L.L.C.	IA	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	LPNT Development 63, L.L.C.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	LPNT IRF Development 53, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	CRH of Indianapolis, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	Community Health Network, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779016				Community Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3341700				Community-Based Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4795061				Copper Springs Hospital, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1829945				Copper Springs Hospital Physician Group, LLC	DE	NIA	Copper Springs Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1858236				Cornerstone Behavioral Health Broken Arrow, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2594168				Cornerstone Behavioral Health Clear Lake, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4016348				Cornerstone Behavioral Health New Braunfels, LLC	TX	NIA	CBH Operations Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1764392				Cornerstone Behavioral Health Tucscon, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0451612				Cornerstone Behavioral Health, LLC	TX	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1752262				Cottonwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	NIA	Cottonwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4445306				CRH of Arlington, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2071854				CRH of Avon, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1236897				CRH of Cincinnati, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0923586				CRH of Cleveland, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8182311				CRH of Dallas, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0862820				CRH of Fort Worth, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3338192				CRH of Indianapolis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0670878				CRH of Lancaster, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3267166				CRH of Langhorne, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1253139				CRH of Longview, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3214780				CRH of Madison, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0911604				CRH of Memphis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5346177				CRH of Oklahoma City, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			46-1158523				CRH of Springfield, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8734892				CRH of St. Louis, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1259358				CRH of Temple, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332031				CRH of Waukesha, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762364				Crockett Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824633				Crockett PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	Daughters of Charity Health Services of Austin d/b/a Seton Healthcare Network	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2999605				Danville Diagnostic Imaging Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2999870				Danville Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3011031				Danville Regional Medical Center School of Health Professions, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2028539				Danville Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1777176				Denver Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1699112				Denver Springs Physician Group, LLC	DE	NIA	Denver Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	LPNT IRF Development 59, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	Dignity Health d/b/a Marian Regional Medical Center (Arroyo Grande Campus)	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	Dignity Health	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3839116				DLP Cardiac Partners, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798160				DLP Cardiology Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0816297				DLP Cardiology Physicians, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1776613				DLP Central Carolina Family Medicine, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0691912				DLP Central Carolina Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512118				DLP Central Carolina Medical Group, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1798362				DLP Central Carolina Physician Practices, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1772661				DLP Central NC Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0886000				DLP Central NC JV, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	DLP Lima Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	Duke Quality Network, Inc.	Ownership	3.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1758925				DLP Conemaugh JV, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1739000				DLP Conemaugh Memorial Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4787404				DLP Conemaugh Meyersdale Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442133				DLP Conemaugh Miners Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442710				DLP Conemaugh Physician Practices, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4497668				DLP Frye Medical Group, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547114				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0821296				DLP Frye Regional Physician Practices, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3586287				DLP Good Shepherd JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0842578				DLP Graystone Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3513531				DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1775240				DLP Harris JV, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			38-3932775				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0830918				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	DLP Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	Duke Quality Network, Inc.	Ownership	3.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0734284				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4023753				DLP Lima Partner, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	Henderson/Vance Healthcare	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3275682				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0818718				DLP Marquette General Hospital, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0829209				DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4733741				DLP Marquette Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870470				DLP Marquette JV, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0835058				DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3555578				DLP Marshall Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0818118				DLP Partner Central Carolina, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1854798				DLP Partner Conemaugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798024				DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0869753				DLP Partner Marquette, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5007044				DLP Partner MedWest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027649				DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4996175				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2708085				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2909143				DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027678				DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0542786				DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5137699				DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Rutherford Regional Health System, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0441929				DLP Swain County Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	TCRH, Inc.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601912				DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1049674				DLP Western Carolina Physician Practices, LLC	DE	NIA	DLP Harris Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2491141				DLP WilMed Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	Healthcare Foundation of Wilson	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4317222				DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1275266				Dodge City Healthcare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2712112				Dublin Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0828870				Dublin Springs Physician Group, LLC	DE	NIA	Dublin Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 7, L.L.C.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	Mercy Hospital, Iowa City, d/b/a Mercy Hospital-Iowa City	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			61-1661796				ECM Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1585825				ECM TVCC, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1460778				EHC PRMC G.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3693334				EHC PRMC L.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2074132				EHCO, LLC	DE	NIA	Essent Healthcare, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	LPNT IRF Development 52, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	El Camino Hospital	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1987390				Essent ? Ayer Healthcare Group, Inc.	MA	NIA	Essent Healthcare ? Ayer, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5430358				Essent DISCO, LLC	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3709309				Essent Haverhill Healthcare Group, Inc.	MA	NIA	Essent Healthcare of Massachusetts, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1659047				Essent Healthcare - Ayer, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1479933				Essent Healthcare - Paris, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052275				Essent Healthcare - Pennsylvania, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052232				Essent Healthcare - Waynesburg, LLC	DE	NIA	Essent Healthcare ? Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			31-1737300				Essent Healthcare of Connecticut, Inc.	CT	NIA	Sharon Hospital Holding Co.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3568182				Essent Healthcare of Massachusetts, Inc.	MA	NIA	ECHO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			67-1773359				Essent Healthcare, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC L.P., LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC G.P., LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1840539				Essent Realty, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3549266				Everest Rehabilitation Hospital Keller, LLC	TX	NIA	Texas Rehabilitation Hospital of Fort Worth, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	TX	NIA	Mercy Rehabilitation Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001620				Fauquier Holding Company, LLC	DE	NIA	Fauquier Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3168620				Fauquier Long-Term Care, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107896				Fauquier Medical Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0938666				Fauquier Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3111963				Fauquier Physician Practices, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3937528				Fleming Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3853700				Florence Physicians, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3932835				Florence-UCC, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Forward Health Ventures Holdings Inc.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3938260				Forward Health Ventures Holdings Inc.	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Forward Health Ventures Investments GP, LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	DSB Parent, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	Knight Parent Ventures, L.P.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	Franciscan Health System	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	LPNT Rehab Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1756711				Gateway Health Alliance, Inc.	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757921				Georgetown Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763818				Georgetown Rehabilitation, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	DE	NIA	Caldwell Memorial Hospital	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			75-2950776				Guardian Health Service, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	Individual physician investors	Ownership	6.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766919				HCK Logan Memorial, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765720				HDP Andalusia, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765716				HDP Georgetown, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2870872				HealthyHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	RCCH Trios Health, LLC	Ownership	28.420	AGM; M. Rowan; J. Harris; L. Black	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	Individual physician investors	Ownership	71.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	90.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	University Hospitals Holdings, Inc.	Ownership	9.420	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317373				Highland Springs Physician Group, LLC	DE	NIA	Highland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4825003				Highland Springs Property, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762382				Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2165845				Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4237964				Home Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4822982				Hot Springs Imaging Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	97.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	Physicians Investors	Ownership	2.640	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3143244				HRMC, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3175615				HSC Credentialing Support Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1974414				HSC Manager, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779575				HSCGP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Irvine Rehabilitation Hospital	CA	NIA	LPNT IRF Development 58, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Irvine Rehabilitation Hospital	CA	NIA	The Regents of the University of California on behalf of UCI Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	LPNT IRF Development 64, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	Jefferson Hospital Association, Inc. d/b/a Jefferson Regional Medical Center	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849927				Kansas Healthcare Management Company, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	Kansas Healthcare Management Company, Inc.	Ownership	0.010	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772321				Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772269				Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763638				Kentucky MSO, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1752492				Kentucky Physician Services, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4106222				Kershaw Clinics, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0871830				Kershaw Health Holdings, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4121273				Kershaw Hospital, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1204750				KershawHealth Ambulatory Surgery Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1223819				KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5165618				Lifepoint Behavioral Health Hospital Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5176434				Lifepoint Behavioral Health Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			84-5145030				Lifepoint Behavioral Health, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0535260				LPNT BH Acquisition 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0520285				LPNT BH Acquisition 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2655351				LPNT BH Acquisition 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822200				LPNT Development 12, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822219				LPNT Development 13, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822097				LPNT Development 7, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1264993				LPNT Healthcare Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1536262				LPNT Real Estate 50, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621144				LPNT Rehab Development 2, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621168				LPNT Rehab Development 3, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621198				LPNT Rehab Development 4, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621228				LPNT Rehab Development 5, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4204216				Lifepoint Rehabilitation, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LifePoint Rehab, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LifePoint Rehab, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			77-0473927				Lifepoint Rehabilitation of California, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2742089				Lifepoint Rehabilitation of Texas, LLC	TX	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-0359338				Lifepoint Rehabilitation Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4027097				LPNT Rehab Texas HoldCo, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1239343				LPNT Systems, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3075569				LPNT BH Development 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3925603				LPNT BH Development 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0717720				LPNT Development 56, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-0905418				LPNT Development 63, L.L.C.	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162868				LPNT Development 64, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162889				LPNT Development 65, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3605450				LPNT Development 69, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0710314				LPNT IRF Development 14, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162815				LPNT IRF Development 21, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162837				LPNT IRF Development 22, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162857				LPNT IRF Development 23, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2165510				LPNT IRF Development 26, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166781				LPNT IRF Development 42, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166808				LPNT IRF Development 43, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166835				LPNT IRF Development 44, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166872				LPNT IRF Development 45, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3605470				LPNT IRF Development 50, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3620952				LPNT IRF Development 51, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4406502				LPNT IRF Development 52, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5007421				LPNT IRF Development 53, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2475781				LPNT IRF Development 54, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2503013				LPNT IRF Development 55, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			85-3429763				LPNT IRF Development 56, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4149389				LPNT IRF Development 57, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4130389				LPNT IRF Development 58, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1161355				LPNT IRF Development 59, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1178840				LPNT IRF Development 60, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1217503				LPNT Youngstown IRF Holdings, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2740849				LPNT IRF Development 62, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2691253				LPNT IRF Development 63, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2715868				LPNT IRF Development 64, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166736				LPNT Real Estate 41, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 26, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	Knoxville HMA Holdings, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	University Health System	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3434344				AccessPoint, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0710002				Lake Cumberland Cardiology Associates, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8016687				Lake Cumberland Physician Practices, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757920				Lake Cumberland Regional Hospital, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2183772				Lake Cumberland Regional Physician Hospital Organization, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Somerset Surgery Partner, LLC	Ownership	55.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Limited Partners/Investors	Ownership	44.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4747613				Lamar County Clinical Services, Inc.	TX	NIA	Essent Healthcare?Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	CRH of Lancaster, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	Lancaster General Health Holdings, Inc.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1054850				Las Cruces Cardiology Group, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0716842				Las Cruces Endoscopy Partner, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Individual physician investors	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4736578				Las Cruces Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4807861				LCMC MRI, LLC	DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4807946				LCMC PET, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1538254				Legacy LifePoint Health, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778111				LHSC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140257				LifePoint Acquisition Corp.	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763641				LifePoint Billing Services, LLC	DE	NIA	LifePoint Corporate Services, General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3318499				Lifepoint Behavioral Health Physician Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	LifePoint CSLP, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	HSCGP, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779574				LifePoint CSLP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0500485				LifePoint Health, Inc.	DE	NIA	DSB Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778733				LifePoint Holdings 2, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2167869				LifePoint Hospitals Holdings, LLC	DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4461313				LifePoint Knight Contract Services, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	TN	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2139911				LifePoint NMTC, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778730				LifePoint of Kentucky, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			62-1828844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2393318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2015532				LifePoint Rehab, LLC	DE	NIA	LifePoint Rehab Blocker, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3237663				LifePoint Rehab Physician Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140383				LifePoint VA Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140329				LifePoint WV Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4042246				Lima HoldCo Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4028144				Lima HoldCo, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772319				Logan Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1432797				Lohman Endoscopy Center, LLC	NM	NIA	Las Cruces Endoscopy, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4206739				Los Alamos Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2575779				Lourdes Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4850536				Lourdes Hospital, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4526265				Lourdes Physician Services, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0778826				LP BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4804679				LP IRF Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3663472				LPNT Autumn Holdco, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0847510				LPNT BH Development 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2861232				LPNT BH Development 4, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3771549				LPNT Buckeye Propco, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1096327				LPNT IRF Development 61, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1984358				LPNT IRF Development 70, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4122886				LPNT IRF Development 71, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1536602				LPNT IRF Development 74, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CRH of Madison, LLC	Ownership	40.400	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	Meriter Hospital, Inc.	Ownership	19.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	University of Wisconsin Hospitals and Clinics Authority	Ownership	40.600	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1834635				McCurtain Memorial Hospital, LLC	DE	NIA	RCHP-McCurtain Memorial Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4037710				McMinnville Immediate Health Care, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762581				Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Maysville Pain Management, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766337				Meadowview Rights, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	NIA	Florence-UCC, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3217713				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282042				Memorial Prompt Care, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	Mercy Health Youngstown LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	LPNT Youngstown IRF Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	Mercy Health Youngstown LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	CRH of St. Louis, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	Mercy Hospitals East Communities d/b/a Mercy Hospital St. Louis	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	CRH of Springfield, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	Mercy Health Springfield Communities	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	LPNT IRF Development 42, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	Mercy Hospital Fort Smith, LLC	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 64, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	Catholic Health Initiatives	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	CRH of Oklahoma City, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	Mercy Health Center, Inc.	Ownership	49.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0867032				Mesa Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0654973				Mesa Springs Physician Group, LLC	DE	NIA	Mesa Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	CRH of Dallas, LLC	Ownership	30.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	Methodist Health System	Ownership	68.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	MHS-CHC, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	CRH of Dallas, LLC	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	Methodist Health System	Ownership	75.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0542065				Montana Heart Angio Lab, LLC	MT	NIA	RCHP Billings-Missoula, LLC	Ownership	92.900	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0542065				Montana Heart Angio Lab, LLC	MT	NIA	St. Luke Community Hospital	Ownership	7.100	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4088158				Muskogee Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4445694				Muskogee Medical and Surgical Associates, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8493666				Muskogee Physician Group, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308340				Muskogee Regional Medical Center, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1883258				My Care Alabama, Inc.	AL	NIA	Healthcare Business Solutions, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1883258				My Care Alabama, Inc.	AL	NIA	North Alabama RCO Holding Company, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3269355				NAMC Anesthesia Services, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2546387				Nason Medical Center, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2553258				Nason Physician Practices, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4446655				National Park Cardiology Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0881332				National Park Endoscopy Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4035448				National Park Family Care, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0884133				National Park GI Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762465				National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2903586				North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3614834				North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1715992				North Alabama RCO Holding Company, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1584834				North Florida Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	LPNT IRF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	Northeast Georgia Health System, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0109981				Northwest Medical Center-Winfield, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	LPNT IRF Development 12, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	Providence Health & Services-Washington d/b/a Providence Regional Medical Center Everett	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870496				Norton Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088237				NPMC Holdings, LLC	DE	NIA	Capital Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4599508				NPMC, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3961618				NWMC-Winfield Hospitalist Physicians, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1978895				NWMC-Winfield Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2517261				Oakwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1849192				Oakwood Springs Physician Group, LLC	DE	NIA	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0834867				Ontonagon Community Health Center, Inc.	MI	NIA	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769632				Oregon Healthcorp, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1681827				Orthopedics of Southwest Virginia, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4744501				Ottumwa ER, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898506				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898475				Ottumwa Physicians, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Palomar Behavioral Health Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Palomar Behavioral Health Institute, LLC	DE	NIA	Palomar Health	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	Palomar Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PeaceHealth RiverBend, LLC	OR	NIA	LPNT IRF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PeaceHealth RiverBend, LLC	OR	NIA	PeaceHealth	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4092837				PERS Legacy, LLC	SC	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3947115				PH Copper Country Apothecaries, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			01-0553855				PHC-Aviation, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1740235				PHC-Elko, Inc.	NV	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0063628				PHC-Fort Mohave, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0113173				PHC-Fort Morgan, Inc.	CO	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1735358				PHC-Lake Havasu, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864994				PHC-Lakewood, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0085482				PHC-Las Cruces, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0390794				PHC-Los Alamos, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789341				PHC-Minden G.P., Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789340				PHC-Minden, LLC	LA	NIA	PHC-Minden G.P., Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Lakewood, Inc.	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Morgan Lake, Inc.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1870304				PHC-Morgan Lake, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5437722				PHC-Selma, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1780282				PHC-Tennessee, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2592255				Piedmont Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762582				PineLake Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757927				PineLake Regional Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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							PNWCIN LLC	WA	NIA	RCCH Washington Holdings, LLC	Ownership	8.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	MultiCare Health System	Ownership	41.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	Seattle Children's Hospital	Ownership	8.330	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	University of Washington	Ownership	41.670	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0650377				Point of Life Indemnity, LTD.	CYM	IA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762586				Poitras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2140008				Portage Calumet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	Portage Health Foundation	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0998484				Portage Hospital, LLC	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001138				Portage JV, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0414331				Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0937375				Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1694530				Principal-Needles, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1648429				PRMC ER Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8536345				PRMC Healthcare Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2631109				Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4003422				Providence Group Practices II, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0480532				Providence Group Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5620772				Providence Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2546435				Providence Hospital, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2739765				Providence Imaging Center, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1611904				Providence MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547513				Providence Physician Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5162854				Providence Professional Services, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1530765				Providence Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1710772				Province Healthcare Company, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762590				R. Kendall Brown Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0842738				Rainier Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003790				Rainier Springs Physician Group, LLC	DE	NIA	Rainier Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			55-0261260				Raleigh General Hospital, LLC	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2619072				RCCH PMDS, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2612837				RCCH Trios Health Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3962056				RCCH Trios Health, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH Trios Physicians, LLC	DE	NIA	RCCH Trios Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4908989				RCCH Washington Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1888677				RCCH-Northwest, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	RCCH-Northwest, LLC	Ownership	96.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	University of Washington	Ownership	4.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1744940				RCHP Billings-Missoula, LLC	DE	NIA	Billings-RCHP Healthcare Holdings, LLC	Ownership	87.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1744940				RCHP Billings-Missoula, LLC	DE	NIA	Billings Clinic	Ownership	12.030	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4885762				RCHP DISCO, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0703298				RCHP Management Company, Inc.	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4712385				RCHP, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1789615				RCHP-Clinical Trials, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2451336				RCHP-Florence, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1900376				RCHP-McCurtain Memorial Holdings, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0937832				RCHP-Montana, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0920245				RCHP-Ottumwa Holdings, Inc.	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			27-2200283				RCHP-Ottumwa, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534603				RCHP-Sierra Vista Development, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3903795				RCHP-Sierra Vista Holding, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2547212				RCHP-Sierra Vista Medical Office Complex, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2557986				RCHP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2564299				RCHP-Sierra Vista Properties, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534144				RCHP-Sierra Vista Residents, LLC	DE	NIA	RCHP-Sierra Vista, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942222				RCHP-Sierra Vista, Inc.	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0551895				RegionalCare AR, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0470646				RegionalCare Hospital Partners, LLC	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	LPNT IRF Development 54, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	University of Louisville	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	CRH of Waukesha, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	Waukesha Memorial Hospital, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4000401				RHN Clark Memorial Hospital, LLC	DE	NIA	The Regional Health Network of Kentucky and Southern Indiana, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1764853				RHN Clark Memorial Physician Practices, LLC	DE	NIA	RHN Clark Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1113518				RHN Scott Memorial Hospital, LLC	DE	NIA	The Regional Health Network of Kentucky and Southern Indiana, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1705734				RHN Scott Physician Practices, LLC	DE	NIA	RHN Scott Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 44, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	Prime Healthcare Services-Landmark, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0959379				River Parishes Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2502853				River Parishes Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1227403				River Parishes Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3839861				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853399				Riverview Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282120				Rockdale Clinically Integrated Medical Care Organization, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3202930				Rockdale Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1363956				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1703148				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2527258				Rock Springs Physician Group, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2258662				RRL Ottumwa, LLC	DE	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	LPNT Development 13, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	The Regents of the University of California on behalf of UC Davis Medical Center	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2632651				Saint Mary?s Primary Care Network, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	St. Thomas Health	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1875655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Saline County Medical Center	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Physician Investors	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2816675				Saline Hospital, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4681738				Shared Business Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5495321				Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA	RCHP-Sierra Vista Physicians Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762275				Siletchnik Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762490				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864098				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 63, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	SFH Rehabilitation Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763622				Southern Tennessee EMS, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762535				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824632				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1787537				Spokane Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1754936				Springhill Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Autumn Holdco, LLC	Ownership	79.080	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	MPT Development Services, Inc.	Ownership	20.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1701388				Springstone Physicians, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4840000				Springstone Physician Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4269117				SRMC Healthcare Group, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Sumner Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CRH of Langhorne, LLC	Ownership	41.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	St. Mary Medical Center	Ownership	59.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088270				St. Mary?s Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769626				St. Mary?s Physician Services, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0609817				St. Mary's Specialty, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							STeM Holdings Inc.	DE	NIA	STeM Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							STeM Management, LLC	DE	NIA	STeM Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							STeM Operating, LLC	DE	NIA	STeM Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							STeM Parent L.P.	DE	NIA	Forward Health Ventures (B) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5159736				Sumner Ambulatory Surgery Center, LLC	DE	NIA	Sumner Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5127938				Sumner Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618964				Sumner Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618993				Sumner Real Estate Holdings, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618766				Sumner Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5458146				Sycamore Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497671				Sycamore Springs Physician Group, LLC	DE	NIA	Sycamore Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

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			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	Florida Health Sciences Center, Inc.	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	LPNT BH Development 3, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	Florida Health Sciences Center, Inc.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 50, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4583254				Teche Regional Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2623970				Texas & Oklahoma Preferred Provider System	TX	NIA	Essent PRMC, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	CRH of Arlington, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	North Texas Health Facilities Management, Inc.	Ownership	19.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	Texas Health Resources	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CRH of Fort Worth, LLC	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	Texas Health Harris Methodist Fort Worth	Ownership	30.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0835692				The Regional Health Network of Kentucky and Southern Indiana, LLC	DE	NIA	Norton Partner, LLC	Ownership	75.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0835692				The Regional Health Network of Kentucky and Southern Indiana, LLC	DE	NIA	Norton Enterprises, Inc.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	LPNT Development 69, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	Billings Clinic	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	SCL Health Partners, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1732653				TherEx, LLC	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762591				THM Physician Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0921509				Triangle Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003908				Triangle Springs Physician Group, LLC	DE	NIA	Triangle Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2956602				Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4061273				Triumph Rehabilitation Hospital of Northern Indiana, LLC	IN	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618876				Trousdale Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853454				Trousdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4796940				Two Rivers Physician Practices, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2272410				U.P. Imaging Management Services, LLC	MI	NIA	DLP Marquette JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3541536				Vaughan Regional Anesthesia, LLC	DE	NIA	Vaughan Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1868757				Ville Platte Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IRF Development 55, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	Duke Affiliations Network, Inc.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	WakeMed	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	Baystate, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0940225				Westpark Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0650614				Westpark Springs Physician Group, LLC	DE	NIA	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766695				Willamette Valley Clinics, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1967992				Willamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762552				Willamette Valley Medical Center, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2260534				Woodford Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2565165				Woodland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003381				Woodland Springs Physician Group, LLC	DE	NIA	Woodland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2468795				Wythe County Community Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3230510				Wythe County Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	68365	04-2729166				Corporate Solutions Life Reinsurance Company	DE	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	7
			14-1984144	2000497	826606		Directed Services LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
		16308	82-5039393				Rocky Range, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4345930				Venerable Holdings, Inc.	DE	NIA	VA Capital Company LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
.4734	Apollo Global Mgmt Grp	80942	41-0991508				Venerable Insurance and Annuity Company	IA	IA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4579560				VIAC Services Company	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

Asterisk	Explanation
	On January 1, 2022, a merger transaction to effect the business combination of Apollo Asset Management, Inc., a Delaware corporation formerly known as Apollo Global Management, Inc. (AAM), and Athene Holding Ltd., a Bermuda exempted company (AHL), was completed. In connection with the merger transaction, (i) AAM and AHL became subsidiaries of Apollo Global Management, Inc., a Delaware corporation formerly known as Tango Holdings, Inc. (AGM), (ii) each issued and outstanding share of Class A common stock of AAM was converted into one share of common stock of AGM, which shares of AGM are listed on the NYSE under the symbol APO (the AGM Shares), and (iii) each issued and outstanding Class A common share of AHL was converted into 1.149 shares of AGM Shares (or cash in lieu of fractional AGM Shares).
1	Mr. Rowan and vehicles he has formed hold approximately 6.1% of the AGM Shares (as of February 1, 2023).
2	Mr. Harris and vehicles he has formed hold approximately 6.7% of the AGM Shares (as of February 1, 2023).
3	Mr. Black personally holds approximately 8.9% of the AGM Shares and has formed two separate vehicles that collectively hold approximately 5.8% of the AGM Shares, which vehicles are not owned by or for the benefit of Mr. Black (as of February 1, 2023). Certain of such AGM Shares are held in one or more margin accounts subject to a standard margin loan arrangement.
4	AGM directly owns all of the common stock of each of AAM and AHL (as of December 31, 2022).
5	Management Agreement
6	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black
7	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1. The Company has no trusteed surplus.
2. The Company has no Medicare Part D business.
3. The Reasonableness and Consistency of Assumptions Certification will be filed.
5. The Reasonableness and Consistency of Assumptions Certification (Updated Market Value) will be filed.
6. The Reasonableness and Consistency of Assumptions Certification (Updated Market Value) will be filed.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Medicare Part D Coverage Supplement [Document Identifier 365]

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Amount Due Reinsurer	196,674,148	176,856,620
2505.	Unclaimed Funds	57,659,635	56,884,647
2597.	Summary of remaining write-ins for Line 25 from overflow page	254,333,783	233,741,267

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Miscellaneous Expense (Income)	2,297,337	(491,141)	1,319,431
2705.	Fines and Penalties	34,475	32,359	37,070
2797.	Summary of remaining write-ins for Line 27 from overflow page	2,331,812	(458,783)	1,356,501

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	156,473,042	9,388,542
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		147,084,500
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	156,473,042	156,473,042
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	156,473,042	156,473,042

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	21,420,511,277	13,971,802,293
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,338,713,750	9,176,302,826
	2.2 Additional investment made after acquisition	221,838,043	732,281,553
3.	Capitalized deferred interest and other	5,321,429	10,091,912
4.	Accrual of discount	7,481,458	30,396,668
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(5,565,722)	(3,022,077)
7.	Deduct amounts received on disposals	429,295,088	2,331,911,459
8.	Deduct amortization of premium and mortgage interest points and commitment fees	3,512,322	15,643,074
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	46,366,643	(145,380,301)
10.	Deduct current year's other than temporary impairment recognized		4,407,064
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	23,601,859,468	21,420,511,277
12.	Total valuation allowance	(1,972,078)	(1,999,915)
13.	Subtotal (Line 11 plus Line 12)	23,599,887,390	21,418,511,362
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	23,599,887,390	21,418,511,362

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	7,608,850,477	4,495,435,892
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	172,365,766	2,627,378,006
	2.2 Additional investment made after acquisition	8,780,471	6,351,245,150
3.	Capitalized deferred interest and other		
4.	Accrual of discount	363,243	1,513,418
5.	Unrealized valuation increase (decrease)	119,967,659	6,533,538
6.	Total gain (loss) on disposals	12,140	601,331,179
7.	Deduct amounts received on disposals	165,265,076	6,454,909,428
8.	Deduct amortization of premium and depreciation	13,591,418	2,188,298
9.	Total foreign exchange change in book/adjusted carrying value	1,400,135	3,779,027
10.	Deduct current year's other than temporary impairment recognized		21,268,006
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,732,883,397	7,608,850,477
12.	Deduct total nonadmitted amounts	9,981,434	10,085,201
13.	Statement value at end of current period (Line 11 minus Line 12)	7,722,901,963	7,598,765,276

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	57,751,367,912	48,194,366,071
2.	Cost of bonds and stocks acquired	6,808,654,468	24,435,358,337
3.	Accrual of discount	51,692,979	161,312,482
4.	Unrealized valuation increase (decrease)	(2,466,611)	(72,233,314)
5.	Total gain (loss) on disposals	(859,400)	53,170,642
6.	Deduct consideration for bonds and stocks disposed of	2,297,502,668	14,545,435,784
7.	Deduct amortization of premium	34,596,808	121,617,917
8.	Total foreign exchange change in book/adjusted carrying value	75,684,064	(281,506,089)
9.	Deduct current year's other than temporary impairment recognized	30,330,336	82,752,097
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	145,239	10,705,581
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	62,321,788,839	57,751,367,912
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	62,321,788,839	57,751,367,912

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	34,048,093,934	83,952,021,535	76,183,208,124	120,656,561	41,937,563,906			34,048,093,934
2.	NAIC 2 (a)	23,303,179,851	3,138,805,933	1,078,462,089	(18,245,099)	25,345,278,596			23,303,179,851
3.	NAIC 3 (a)	1,618,410,450	149,185,953	69,808,661	(55,040,867)	1,642,746,875			1,618,410,450
4.	NAIC 4 (a)	559,787,585	60,434,390	59,296,953	(579,285)	560,345,737			559,787,585
5.	NAIC 5 (a)	102,286,601	17,495,856	1,803,164	10,361,790	128,341,083			102,286,601
6.	NAIC 6 (a)	56,637,215	25,027,574	12,056,009	26,424,764	96,033,544			56,637,215
7.	Total Bonds	59,688,395,636	87,342,971,241	77,404,635,000	83,577,864	69,710,309,741			59,688,395,636
	PREFERRED STOCK								
8.	NAIC 1	12,798,191			358,155	13,156,346			12,798,191
9.	NAIC 2	213,573,388	17,796,875	5,000,000	1,838,853	228,209,116			213,573,388
10.	NAIC 3	148,681,898		16,339,722	(9,668,816)	122,673,360			148,681,898
11.	NAIC 4								
12.	NAIC 5								
13.	NAIC 6		11		798,240	798,251			
14.	Total Preferred Stock	375,053,478	17,796,886	21,339,722	(6,673,568)	364,837,074			375,053,478
15.	Total Bonds and Preferred Stock	60,063,449,114	87,360,768,127	77,425,974,722	76,904,296	70,075,146,815			60,063,449,114

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 8,167,885,377 ; NAIC 2 $ 236,850,269 ; NAIC 3 $ NAIC 4 $ 6,830,712 ; NAIC 5 $; NAIC 6 $ 18

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	370,419,513	XXX	371,963,256	3,274,305	948,605

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,894,151,537	2,461,656,433
2.	Cost of short-term investments acquired	431,844,455	268,518,370,019
3.	Accrual of discount	12,741,881	17,049,425
4.	Unrealized valuation increase (decrease)		359,318
5.	Total gain (loss) on disposals	(7,984,003)	(274,593)
6.	Deduct consideration received on disposals	2,958,079,499	268,101,904,164
7.	Deduct amortization of premium	28,615	179,196
8.	Total foreign exchange change in book/adjusted carrying value	(2,226,243)	(925,703)
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	370,419,513	2,894,151,537
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	370,419,513	2,894,151,537

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	1,317,722,476
2.	Cost Paid/(Consideration Received) on additions	364,135,809
3.	Unrealized Valuation increase/(decrease)	136,332,348
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(14,048,263)
6.	Considerations received/(paid) on terminations	32,215,879
7.	Amortization	(290,006,521)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(32,263,934)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,449,656,036
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,449,656,036

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				28,576,762
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				18,792,094
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	47,368,855			
	3.14 Section 1, Column 18, prior year	28,256,594	19,112,261	19,112,261	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	47,368,855			
	3.24 Section 1, Column 19, prior year plus	28,256,594			
	3.25 SSAP No. 108 adjustments		19,112,261	19,112,261	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				47,368,855
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				47,368,855

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
07387UA@0	Synthetic 10 year ABS Resecuritization Bond	1	2,000,000	2,065,428	2,128,807			Credit Default Swap		(147,400)		Proctor and Gamble	1.D FE	2,065,428	2,276,207
07387UA*2	Synthetic 10 year ABS Resecuritization Bond	1	3,000,000	3,098,141	3,193,211			Credit Default Swap		(221,100)		Proctor and Gamble	1.D FE	3,098,141	3,414,311
07387UA#8	Synthetic 10 year ABS Resecuritization Bond	1	5,000,000	5,061,192	3,875,250			Credit Default Swap		(368,500)		Apache Corporation	3.A FE	5,061,192	4,243,750
9999999999 - Totals				10,224,761	9,197,267	XXX	XXX	XXX		(737,001)	XXX	XXX	XXX	10,224,761	9,934,268

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	10,227,933							3	10,227,933
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	3,172	XXX		XXX		XXX		XXX	3,172
7. Ending Inventory	3	10,224,762							3	10,224,762

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,449,656,036	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	47,368,855	
3.	Total (Line 1 plus Line 2)		1,497,024,892
4.	Part D, Section 1, Column 6	2,214,747,369	
5.	Part D, Section 1, Column 7	(717,722,477)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,435,772,458	
8.	Part B, Section 1, Column 13	47,368,855	
9.	Total (Line 7 plus Line 8)		1,483,141,313
10.	Part D, Section 1, Column 9	2,825,921,847	
11.	Part D, Section 1, Column 10	(1,342,780,534)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	497,854,002	
14.	Part B, Section 1, Column 20	40,781,602	
15.	Part D, Section 1, Column 12	538,635,604	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	34,378,683	
2.	Cost of cash equivalents acquired	80,186,405,274	54,941,403
3.	Accrual of discount	60,758	9,835
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	72,179,694,403	20,600,000
7.	Deduct amortization of premium	3,449	729
8.	Total foreign exchange change in book/adjusted carrying value		28,174
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,041,146,863	34,378,683
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	8,041,146,863	34,378,683

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
19349	SACRAMENTO	CA		01/25/2022	3.750		923,959	261,189,370
19353	LONDON	GBR		10/25/2022	2.300		20,797,333	75,441,040
40014024	ISLAND PARK	NY		07/10/2020	7.953		11,670	605,200
40014527	LAKE RONKONKOMA	NY		09/18/2020	7.788		273,244	1,017,450
40014583	NEWARK	NJ		10/28/2020	7.538		58,442	799,000
40015407	ROOSEVELT	NY		10/21/2020	7.535		41,930	420,750
40015978	GARDEN CITY	NY		12/10/2020	7.038		15,536	1,551,250
40016409	DENVER	CO		02/23/2021	7.288		34,916	692,750
40016556	PHILADELPHIA	PA		12/30/2020	7.038		9,657	157,250
40017066	HUNTINGTON STATION	NY		01/21/2021	7.175		49,059	442,000
40017236	CHICAGO	IL		02/23/2021	7.656		4,399	221,000
40017372	HICKSVILLE	NY		01/13/2021	7.413		16,830	935,000
40018087	NEWARK	NJ		06/03/2021	7.600		65,001	529,550
40018361	THE BRONX	NY		03/18/2021	7.038		49,481	756,500
40018519	CHICAGO	IL		03/18/2021	6.913		4,203	181,900
40019187	CHICAGO	IL		06/03/2021	7.381		9,081	221,000
40019304	PHILADELPHIA	PA		04/20/2021	7.975		23,496	552,500
40019669	DELRAY BEACH	FL		04/30/2021	7.413		71,701	1,870,000
40020156	LIVINGSTON	NJ		04/30/2021	7.104		61,470	1,062,500
40021295	JERSEY CITY	NJ		05/12/2021	6.913		108,150	4,165,000
40021434	ELLICOTT CITY	MD		06/03/2021	7.158		54,949	1,283,500
40021783	TITUSVILLE	NJ		06/03/2021	7.325		26,991	759,900
40022117	RUTHER GLEN	VA		07/30/2021	6.913		27,836	290,700
40022249	RIVERHEAD	NY		07/22/2021	7.038		32,431	348,500
40022431	NEW YORK	NY		08/23/2021	8.000		42,531	11,900,000
40022876	CHICAGO	IL		07/30/2021	6.913		23,202	539,750
40023172	JERSEY CITY	NJ		07/30/2021	6.913		200,900	2,664,750
320100005	PALM SPRINGS	CA		03/04/2023	7.000	1,604,465		7,980,000
320110049	SACRAMENTO	CA		03/04/2023	7.500	264,575		568,000
321030267	TAMARACK	ID		03/04/2023	6.995	1,856,365	50,643	4,725,000
321040302	ASHLAND	OR		03/04/2023	6.750	508,704		680,000
321040633	BIG BEAR LAKE	CA		03/04/2023	7.650	505,408		1,701,000
321040941	DRIPPING SPRINGS	TX		03/04/2023	6.495	676,777		1,035,000
321050800	NAMPA	ID		03/04/2023	6.470	2,487,971		5,961,000
321070489	SAN CLEMENTE	CA		03/04/2023	6.470	1,254,693		3,625,000
321070523	MCCALL	ID		03/04/2023	6.720	1,855,915	97,234	4,700,000
321070540	PERRY	UT		03/04/2023	6.600	1,060,690		2,225,000
321080026	INDIO	CA		03/04/2023	6.970	3,082,731		6,980,000
321080552	NAMPA	ID		03/04/2023	6.470	1,176,345		6,150,000
321080559	NAMPA	ID		03/04/2023	6.470	1,310,281		5,475,000
321090443	RICHLAND	WA		03/04/2023	6.720	381,243		510,000
321090959	RICHLAND	WA		03/04/2023	6.720	360,230		482,000
321100346	HORSESHOE BAY	TX		03/15/2023	9.000	918,600	62,805	1,650,000
321100482	LAGO VISTA	TX		03/04/2023	6.600	60		2,260,000
321100843	HORSESHOE BAY	TX		03/04/2023	6.470	721,945		1,306,000
321100929	HORSESHOE BAY	TX		03/04/2023	6.470	633,280	53,701	1,320,000
321110604	PASCO	WA		03/04/2023	6.470	309,745		475,000
321120191	EUGENE	OR		03/04/2023	6.475	3,432,257		11,375,000
321120417	PALM BAY	FL		03/04/2023	6.470	169,490	55,584	345,000
321120530	EAGLE	ID		03/04/2023	7.220	4,939,378		7,440,000
321120613	WILLARD	UT		03/04/2023	6.600	1,511,381	128,624	4,175,000
321120637	EUGENE	OR		03/04/2023	6.475	8,960,063		18,700,000
321120788	INDIO	CA		03/04/2023	7.845	3,815,293	685,759	8,376,000
321120901	PORTLAND	OR		03/04/2023	6.870	496,928	14,250	685,000
321120926	PALM SPRINGS	CA		03/04/2023	6.975	3,524,013	533,227	6,755,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
322010106	QUEEN CREEK	AZ		03/04/2023	6.595	353,439	54,500	665,000
322010237	QUEEN CREEK	AZ		03/04/2023	6.595	345,039		665,000
322010268	PORTLAND	OR		03/04/2023	6.870	705,793		1,025,000
322010283	TACOMA	WA		03/04/2023	6.470	123,081		700,000
322010288	HORSESHOE BAY	TX		03/04/2023	6.720	933,060	111,456	1,820,000
322010332	PLAIN CITY	UT		03/04/2023	6.600	507,946		726,000
322010369	QUEEN CREEK	AZ		03/04/2023	6.595	416,100		645,000
322010437	PORTLAND	OR		03/04/2023	6.470	37,731		825,000
322010440	PASCO	WA		03/04/2023	6.725	234,552		339,000
322010538	HARRISVILLE	UT		03/04/2023	6.600	2,687,659		4,267,000
322010574	AURORA	CO		03/04/2023	6.970	706,623		1,010,000
322010661	SMITHFIELD	UT		03/04/2023	6.475	408,109		567,000
322010680	PORTLAND	OR		03/04/2023	6.870	115,097		825,000
322010719	PASCO	WA		03/04/2023	6.725	238,460		339,000
322010725	HORSESHOE BAY	TX		03/04/2023	6.720	599,957		2,300,000
322010830	SMITHFIELD	UT		03/04/2023	6.475	365,644		561,000
322010861	PASCO	WA		03/04/2023	6.725	238,544		339,000
322010935	PORTLAND	OR		03/04/2023	6.870	539,379		825,000
322010998	QUEEN CREEK	AZ		03/04/2023	6.595	428,200		665,000
322020350	WEATHERFORD	TX		03/04/2023	6.480	2,364,792	57,469	3,936,000
322020784	STAR	ID		03/04/2023	7.220	573,102		1,259,000
322020881	WEATHERFORD	TX		03/04/2023	6.480	2,702,385	138,657	3,826,000
322020976	SPOKANE	WA		03/04/2023	7.220	427,140		660,000
322030104	VANCOUVER	WA		03/04/2023	7.625	1,766,985		5,190,000
322030121	MONTGOMERY	TX		03/04/2023	6.725	288,375	36,963	599,400
322030145	MONTGOMERY	TX		03/04/2023	6.725	359,121		602,700
322030151	MONTGOMERY	TX		03/04/2023	6.725	38,906		610,300
322030290	KIRKLAND	WA		03/04/2023	6.720	424,534		1,335,000
322030297	RICHLAND	WA		03/04/2023	6.720	1,853,916		4,960,000
322030368	EUGENE	OR		03/04/2023	6.480	4,498,227		7,700,000
322030458	RICHLAND	WA		03/04/2023	6.600	1,795,223		2,728,000
322030473	VANCOUVER	WA		03/04/2023	6.600	815,298	43,005	1,600,000
322030834	PALM SPRINGS	CA		03/04/2023	6.975	2,499,082		6,730,000
322030960	ALPHARETTA	GA		03/04/2023	6.470	1,439,325		2,200,000
322040021	PORTLAND	OR		03/04/2023	8.125	244,999		590,000
322040044	HORSESHOE BAY	TX		03/04/2023	6.720	510,256	126,426	1,730,000
322040115	TAMPA	FL		03/04/2023	6.975	436,820		778,000
322040126	PETALUMA	CA		03/04/2023	6.470	2,676,041	7,238	6,610,000
322040161	PORTLAND	OR		03/04/2023	7.220	151,005		250,000
322040180	BOISE	ID		03/04/2023	6.720	1,012,761		1,720,000
322040205	WEST PARK	FL		03/04/2023	6.975	103,280		305,000
322040228	HORSESHOE BAY	TX		03/04/2023	6.720	488,462	106,170	1,650,000
322040261	PEMBROKE PINES	FL		03/04/2023	6.975	122,723		195,000
322040276	HORSESHOE BAY	TX		03/04/2023	6.720	717,135	61,235	1,550,000
322040307	ORANGE BEACH	AL		03/04/2023	6.720	4,879,859		6,640,000
322040320	HORSESHOE BAY	TX		03/04/2023	6.720	582,091	95,425	1,420,000
322040357	STAR	ID		03/04/2023	6.720	990,347		1,400,000
322040361	VANCOUVER	WA		03/04/2023	6.595	271,349		600,000
322040404	ORANGE BEACH	AL		03/04/2023	6.720	825,629		6,008,000
322040449	HORSESHOE BAY	TX		03/04/2023	6.720	95,948		1,600,000
322040451	FOLEY	AL		03/04/2023	6.720	3,973,713		9,176,400
322040461	LAS VEGAS	NV		03/04/2023	6.720	1,330,777		2,720,000
322040483	PORTLAND	OR		03/04/2023	6.870	410,082	88,400	1,200,000
322040499	STAR	ID		03/04/2023	6.720	985,448	38,224	1,450,000
322040533	GREEN VALLEY	AZ		03/04/2023	7.057	444,437		2,024,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
322040551	HORSESHOE BAY	TX		03/04/2023	6.720	681,620	70,901	1,600,000
322040593	PORTLAND	OR		03/04/2023	6.470	415,374		600,000
322040597	HARRISVILLE	UT		03/04/2023	6.720	526,142		755,000
322040662	HORSESHOE BAY	TX		03/04/2023	6.720	690,110	46,474	1,370,000
322040665	ORANGE BEACH	AL		03/04/2023	6.720	3,529,330		6,060,000
322040671	HORSESHOE BAY	TX		03/04/2023	6.720	600,916	28,532	1,600,000
322040691	STAR	ID		03/04/2023	6.720	984,906		1,400,000
322050021	APACHE JUNCTION	AZ		03/04/2023	6.720	877,606	17,250	1,545,000
322050038	PORTLAND	OR		03/04/2023	6.595	565,695		1,880,000
322050091	PORT CHARLOTTE	FL		03/04/2023	6.595	66,837	63,964	470,000
322050125	PORTLAND	OR		03/04/2023	6.470	666,517		955,000
322050139	INDIO	CA		03/04/2023	6.970	385,820		3,935,000
322050146	CLEARFIELD	UT		03/04/2023	6.720	522,800		5,505,000
322050242	WILLARD	UT		03/04/2023	6.720	503,847	117,200	2,250,000
322050312	PALM BAY	FL		03/04/2023	6.595	38,827		362,000
322050329	PALM BAY	FL		03/04/2023	6.595	150,634	31,236	325,000
322050345	GEORGETOWN	TX		03/04/2023	6.720	726,444	81,589	1,500,000
322050393	GEORGETOWN	TX		03/04/2023	6.720	616,895	112,660	1,600,000
322050409	PHOENIX	AZ		03/04/2023	6.970	3,209,767		4,850,000
322050443	GEORGETOWN	TX		03/04/2023	6.720	786,236	107,682	2,070,000
322050499	STAR	ID		03/04/2023	6.720	271,805		625,000
322050537	BELLEVUE	WA		03/04/2023	6.470	1,613,993		2,400,000
322050639	WINDERMERE	FL		03/04/2023	6.595	982,624	65,428	2,000,000
322050694	PORTLAND	OR		03/04/2023	7.750	1,329,237	82,600	2,750,000
322050701	PALM BAY	FL		03/04/2023	6.595	188,534	55,184	430,000
322050730	PORTLAND	OR		03/04/2023	6.720	1,220,748		2,580,000
322050741	GEORGETOWN	TX		03/04/2023	6.720	631,672	79,763	1,700,000
322050785	INDIO	CA		03/04/2023	6.970	306,593		3,335,000
322050790	GEORGETOWN	TX		03/04/2023	6.720	852,085	52,522	2,000,000
322050877	PALM BAY	FL		03/04/2023	6.595	152,139		415,000
322050898	CLEARFIELD	UT		03/04/2023	6.720	1,145,867		2,200,000
322050952	BOISE	ID		03/04/2023	6.720	345,616		495,000
322050954	PALM BAY	FL		03/04/2023	6.595	41,507		362,000
322060007	VANCOUVER	WA		03/04/2023	6.470	672,781	9,596	1,050,000
322060119	BIG BEAR LAKE	CA		03/04/2023	7.960	716,362		2,600,000
322060131	PLACENTIA	CA		03/04/2023	6.725	480,420		1,565,000
322060177	PORTLAND	OR		03/04/2023	7.560	214,207		550,000
322060219	AUSTIN	TX		03/04/2023	7.310	520,604	35,307	1,780,000
322060264	MILL CREEK	WA		03/04/2023	7.560	1,571,920	29,379	4,705,000
322060325	HORSESHOE BAY	TX		03/04/2023	7.310	227,245		1,920,000
322060335	WINTER PARK	FL		03/04/2023	6.595	488,966	24,709	1,475,000
322060373	HORSESHOE BAY	TX		03/04/2023	7.310	582,592	88,363	1,800,000
322060399	PORTLAND	OR		03/04/2023	7.310	599,982		5,890,000
322060442	PLACENTIA	CA		03/04/2023	7.585	2,377,541		5,598,000
322060443	PETALUMA	CA		03/04/2023	7.185	3,396,892	141,829	7,105,000
322060461	STAR	ID		03/04/2023	7.625	649,813		930,000
322060483	PALM BAY	FL		03/04/2023	7.625	126,890	82,508	315,000
322060611	MILL CREEK	WA		03/04/2023	7.560	1,749,280	178,874	4,705,000
322060648	STAR	ID		03/04/2023	7.625	589,824		845,000
322060737	STAR	ID		03/04/2023	7.625	576,916		835,000
322060775	STAR	ID		03/04/2023	7.625	666,002	11,782	970,000
322060780	PORTLAND	OR		03/04/2023	7.310	282,945		450,000
322060812	HORSESHOE BAY	TX		03/04/2023	7.310	578,405	59,956	1,260,000
322060858	CHARLOTTE	NC		03/04/2023	7.375	897,112		1,465,000
322070017	PETALUMA	CA		03/04/2023	7.310	1,204,652	25,647	3,750,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
322070066	PORTLAND	OR		03/04/2023	7.750	525,630	135,850	2,010,000
322070132	PORTLAND	OR		03/04/2023	7.750	711,590		4,670,000
322070201	PALM BAY	FL		03/04/2023	7.625	146,732	67,540	350,000
322070364	WEST RICHLAND	WA		03/04/2023	7.625	685,223		2,310,000
322070398	CASTLE ROCK	WA		03/04/2023	7.755	121,050		610,000
322070432	PORTLAND	OR		03/04/2023	7.625	1,188,784	377,045	4,150,000
322070479	HORSESHOE BAY	TX		03/04/2023	8.125	1,232,550		3,249,000
322070525	PORTLAND	OR		03/04/2023	7.750	411,579		4,330,000
322070528	PORTLAND	OR		03/04/2023	7.625	1,375,145	63,647	2,575,000
322070529	RIVERSIDE	CA		03/04/2023	7.750	449,180		860,000
322070553	PALM BAY	FL		03/04/2023	7.625	105,001		350,000
322070752	PORTLAND	OR		03/04/2023	7.825	487,824		2,450,000
322070773	CASTLE ROCK	WA		03/04/2023	7.755	107,800		612,000
322070885	REDLANDS	CA		03/04/2023	7.835	332,155		500,000
322070924	PALM BAY	FL		03/04/2023	7.625	74,317	32,185	350,000
322070977	PALM BAY	FL		03/04/2023	7.625	155,887	39,895	405,000
322080062	BAKERSFIELD	CA		03/04/2023	7.875	3,002,090	157,600	5,300,000
322080079	KENNEWICK	WA		03/04/2023	10.120	83,697	344,304	1,442,000
322080137	SALEM	OR		03/04/2023	8.390	6,276,091		21,840,000
322080272	KENNEWICK	WA		03/04/2023	8.825	463,600		1,214,000
322080364	KENNEWICK	WA		03/04/2023	8.950	490,332		1,442,000
322080380	FELLSMERE	FL		03/04/2023	9.075	37,088		420,000
322080611	RICHLAND	WA		03/04/2023	9.075	410,104		6,672,000
322080678	PORTLAND	OR		03/04/2023	8.460	851,342		4,260,000
322080718	BAKERSFIELD	CA		03/04/2023	7.875	2,018,926	42,900	4,240,000
322080819	BAKERSFIELD	CA		03/04/2023	7.875	2,763,952	126,920	4,780,000
322080832	KENNEWICK	WA		03/04/2023	8.815	470,447		1,442,000
322080871	KENNEWICK	WA		03/04/2023	8.950	449,700		1,214,000
322080940	AUSTIN	TX		03/04/2023	7.875	956,732	42,540	2,000,000
322090010	STAR	ID		03/04/2023	8.660	751,910	21,450	1,400,000
322090076	PHOENIX	AZ		03/04/2023	8.640	68,969	18,107	650,000
322090163	PEORIA	AZ		03/04/2023	9.000	233,050		426,000
322090204	KENNEWICK	WA		03/04/2023	8.660	663,906		1,050,000
322090209	PORTLAND	OR		03/04/2023	8.660	1,068,314		1,900,000
322090237	WADDELL	AZ		03/04/2023	8.260	1,191,899		5,310,000
322090571	STAR	ID		03/04/2023	8.660	894,043	98,124	1,500,000
322090666	KENNEWICK	WA		03/04/2023	8.660	648,685		1,044,000
322090668	TACOMA	WA		03/04/2023	8.390	360,472		650,000
322090697	PORTLAND	OR		03/04/2023	9.000	378,600	272,400	1,680,000
322090803	PORTLAND	OR		03/04/2023	8.660	1,174,738	112,000	2,770,000
322090878	WEST RICHLAND	WA		03/04/2023	8.260	285,235		2,800,000
322090990	MIAMI SPRINGS	FL		03/04/2023	8.030	263,991		760,000
322100387	ORO VALLEY	AZ		03/04/2023	9.065	262,210		2,600,000
322100442	GREEN VALLEY	AZ		03/04/2023	8.825	92,739	61,173	475,000
322100464	PORTLAND	OR		03/04/2023	9.190	368,711		1,900,000
322100469	MILLINGTON	TN		03/04/2023	8.830	667,107	276,239	3,164,000
322100661	PORTLAND	OR		03/04/2023	9.190	366,633		1,905,000
322100903	PORTLAND	OR		03/04/2023	8.690	525,866		750,000
322100910	GREEN VALLEY	AZ		03/04/2023	8.815	163,600		490,000
322100957	GREEN VALLEY	AZ		03/04/2023	8.825	100,819	88,962	600,000
322110004	MONROE	NC		03/04/2023	9.190	48,986		551,000
322110083	VANCOUVER	WA		03/04/2023	9.065	735,191	520,435	3,300,000
322110095	BAKERSFIELD	CA		03/04/2023	9.315	2,433,876	124,724	7,266,000
322110125	KENNEWICK	WA		03/04/2023	9.495	956,000		1,591,000
322110163	MONROE	NC		03/04/2023	9.190	55,388		545,000

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	2	3					Additional	
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322110272	MONROE	NC		03/04/2023	9.190	55,388		545,000
322110321	KIRKLAND	WA		03/04/2023	9.070	785,906	27,333	3,175,000
322110352	BAKERSFIELD	CA		03/04/2023	9.315	2,149,110	113,200	7,266,000
322110395	STAR	ID		03/04/2023	9.715	838,589	12,567	1,225,000
322110409	MONROE	NC		03/04/2023	9.190	46,603		573,000
322110542	STAR	ID		03/04/2023	9.715	941,731	19,375	1,390,000
322110571	MONROE	NC		03/04/2023	9.190	48,986		551,000
322110614	MONROE	NC		03/04/2023	9.190	46,603		573,000
322110620	ORO VALLEY	AZ		03/16/2023	10.000	43,883		2,900,000
322110623	STAR	ID		03/04/2023	9.715	934,130	10,156	1,340,000
322110641	PORTLAND	OR		03/04/2023	9.315	289,403		1,620,000
322110654	ORO VALLEY	AZ		03/04/2023	9.065	282,649		3,700,000
322110715	MONROE	NC		03/04/2023	9.190	49,963		552,000
322110722	MONROE	NC		03/04/2023	9.190	48,986		550,000
322110725	MONROE	NC		03/04/2023	9.190	49,963		552,000
322110731	MONROE	NC		03/04/2023	9.190	55,388		545,000
322110798	STAR	ID		03/04/2023	9.690	959,122	10,400	1,375,000
322110846	MONROE	NC		03/04/2023	9.190	48,986		551,000
322110890	MONROE	NC		03/04/2023	9.190	46,603		573,000
322110891	MONROE	NC		03/04/2023	9.190	55,388		545,000
322110975	MONROE	NC		03/04/2023	9.190	49,963		552,000
322110988	MONROE	NC		03/04/2023	9.190	49,963		553,000
322120217	OGDEN	UT		03/04/2023	9.500	485,000		750,000
322120382	OGDEN	UT		03/04/2023	9.500	481,000		740,000
322120413	PORTLAND	OR		03/16/2023	10.245	407,252		3,285,000
322120526	PORTLAND	OR		03/04/2023	9.620	312,625		1,730,000
322120833	PLANTATION	FL		03/04/2023	9.625	263,500		390,000
322120931	MIAMI GARDENS	FL		03/04/2023	9.625	284,000		496,000
322120960	ORO VALLEY	AZ		03/16/2023	10.245	190,737	91,184	1,150,000
323010137	SEATTLE	WA		03/04/2023	9.995	520,600	55,000	1,350,000
323010617	TAMPA	FL		03/16/2023	9.625	206,500		295,000
323010935	BAKERSFIELD	CA		03/16/2023	10.250	572,914	373,400	3,600,000
323020455	BAKERSFIELD	CA		03/16/2023	10.250	468,640	434,680	3,600,000
323020895	SEATTLE	WA		03/16/2023	9.995	393,500	45,000	1,220,000
3300002745	TEANECK	NJ		11/19/2021	6.100		29,769	612,500
3300002981	SPRING VALLEY	NY		06/08/2021	6.400		71,361	1,029,000
3300003152	NEPTUNE	NJ		02/16/2022	5.750		137,788	1,504,300
3300003228	EMERSON	NJ		02/16/2022	5.750		49,483	428,750
3300003237	BROOKLYN	NY		09/29/2022	6.846		116,235	6,076,000
3300003271	JERSEY CITY	NJ		12/10/2021	6.100		7,262	404,250
3300003282	BROOKLYN	NY		10/07/2021	5.950		195,370	1,494,500
3300003307	NEWARK	NJ		10/07/2021	6.075		164,182	1,323,000
3300003322	WINDERMERE	FL		11/01/2021	5.950		115,211	931,000
3300003341	JERSEY CITY	NJ		02/02/2022	5.825		96,172	715,400
3300003387	ESSEX FELLS	NJ		02/16/2022	5.825		36,030	1,127,000
3300003460	MONTCLAIR	NJ		12/10/2021	5.825		74,899	717,850
3300003475	SCOTCH PLAINS	NJ		02/02/2022	6.075		50,460	514,500
3300003504	CHATHAM	NJ		12/29/2021	6.025		130,712	735,000
3300003547	MAPLEWOOD	NJ		03/03/2022	5.950		5,912	588,000
3300003626	NEW SQUARE	NY		05/17/2022	5.950		14,431	857,500
3300003652	MONTCLAIR	NJ		03/31/2022	5.950		40,824	624,750
3300003701	GARDEN CITY	NY		05/26/2022	6.325		87,188	943,250
3300003734	PHILADELPHIA	PA		06/23/2022	6.200		14,849	249,900
3300003739	POMPTON LAKES	NJ		04/27/2022	6.075		12,010	259,210
3300003758	BRIDGEWATER	NJ		04/27/2022	6.025		50,507	335,650

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3300003794	BAYONNE	NJ		08/24/2022	6.736		4,562	333,200
3300003845	BROOKLYN	NY		08/24/2022	6.616		225,954	2,278,500
3300003855	IRVINGTON	NJ		08/24/2022	6.491		38,404	1,016,750
3300003876	PATERSON	NJ		07/28/2022	6.368		28,396	230,300
3300003895	LOS ANGELES	CA		08/12/2022	6.484		67,125	1,793,400
3300003935	HASBROUCK HEIGHTS	NJ		08/24/2022	6.466		149,379	588,000
3300003979	TEANECK	NJ		10/28/2022	7.156		12,987	330,750
3300003988	PARAMUS	NJ		08/24/2022	6.916		91,191	539,000
3300004025	EAST ORANGE	NJ		10/28/2022	7.181		21,506	196,000
3300004035	NEW PROVIDENCE	NJ		10/13/2022	7.143		30,676	465,500
3300004057	WEST CALDWELL	NJ		10/28/2022	7.181		21,460	355,250
3300004082	BAYONNE	NJ		11/10/2022	7.536		40,685	1,935,500
3300004086	BRONX	NY		12/02/2022	7.581		169,116	1,641,500
3300004156	IRVINGTON	NJ		12/21/2022	7.763		17,005	196,000
3300004168	PATERSON	NJ		01/19/2023	8.940	88,315	27,548	235,200
3300004172	PATERSON	NJ		01/19/2023	8.940	83,986	6,321	237,650
3300004180	RIVER EDGE	NJ		12/21/2022	7.513		87,644	710,500
3300004196	PASSAIC	NJ		12/21/2022	7.888		6,908	227,850
3300004199	SPOTSWOOD	NJ		01/19/2023	8.940	43,292	94,915	367,500
3300004280	PATERSON	NJ		01/19/2023	8.915	119,485	74,629	303,800
3300004284	WESTWOOD	NJ		01/19/2023	8.940	200,007	15,054	330,750
3300004301	HARDING	NJ		02/27/2023	9.125	432,915	88,305	2,401,000
3300004304	HACKETTSTOWN	NJ		03/08/2023	9.310	66,669	5,018	173,950
3300004307	JERSEY CITY	NJ		02/16/2023	9.085	155,849	11,731	414,050
3300004308	JERSEY CITY	NJ		02/16/2023	9.085	146,325	11,014	372,400
3300004326	PARAMUS	NJ		02/16/2023	8.995	187,885	14,142	906,500
3300004329	PARAMUS	NJ		02/27/2023	9.150	171,001	12,871	882,000
3300004338	PARAMUS	NJ		03/08/2023	9.160	145,459	10,949	906,500
3300004346	CHICAGO	IL		03/08/2023	9.185	209,531	15,771	426,300
3300004362	CHICAGO	IL		03/08/2023	9.185	274,468	20,659	558,600
3300004368	JERSEY CITY	NJ		02/16/2023	9.210	64,937	4,888	245,000
3300004370	NEWARK	NJ		02/27/2023	9.150	90,912	6,843	205,800
3300004377	BALTIMORE	MD		03/08/2023	9.285	118,186	8,896	247,450
3300004379	MIAMI	FL		02/27/2023	9.250	164,075	15,608	355,250
3310021288	SEMINOLE	FL		08/01/2022	7.500		29,676	202,500
3310022231	JERSEY CITY	NJ		03/09/2022	6.800		3,808	883,500
3310024553	BALDWIN	NY		10/22/2021	6.300		1,737	189,000
3310025164	JERSEY CITY	NJ		11/29/2021	5.700		15,344	220,500
3310025714	SCRANTON	PA		09/28/2021	7.038		1,559	58,500
3310025851	ARLINGTON	NY		03/22/2022	5.700		18,503	117,000
3310025963	DETROIT	MI		12/16/2021	6.970		9,389	58,200
3310026012	BRIDGEHAMPTON	NY		10/14/2021	6.667		11,191	1,050,000
3310026016	KINGSTON	NY		05/19/2022	6.050		713	57,000
3310026081	FRANKLIN SQUARE	NY		10/22/2021	5.840		10,755	205,650
3310026242	METAIRIE	LA		10/14/2021	7.038		12,133	285,000
3310026405	MASTIC BEACH	NY		11/18/2021	5.847		23,604	112,500
3310026446	HAMILTON	OH		12/16/2021	7.227		13,875	63,000
3310026529	WASHINGTON	DC		10/22/2021	6.190		4,275	360,000
3310026835	HOBOKEN	NJ		10/14/2021	6.163		18,974	585,000
3310026954	HOWARD BEACH	NY		11/12/2021	5.847		8,815	240,000
3310026975	PHILADELPHIA	PA		10/22/2021	8.488		12,697	252,000
3310026986	BERGENFIELD	NJ		10/22/2021	5.980		10,790	198,000
3310027195	PATERSON	NJ		11/12/2021	6.990		8,149	117,900
3310027370	MORGANVILLE	NJ		05/19/2022	6.490		16,959	205,500
3310027496	INDIANAPOLIS	IN		11/18/2021	5.700		7,523	67,500

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310027741	LYONS	IL		11/29/2021	6.190		13,397	105,000
3310027897	MARRERO	LA		04/14/2022	6.060		4,664	69,600
3310027920	EAST HAMPTON	NY		01/05/2022	5.350		63,526	840,000
3310027990	BELLEVUE	WA		03/09/2022	8.040		157,465	816,000
3310028059	LIVINGSTON	NJ		11/29/2021	5.530		55,799	402,000
3310028082	SOMERVILLE	NJ		03/09/2022	7.050		18,877	147,000
3310028362	WASHINGTON	DC		11/18/2021	6.190		29,849	345,000
3310028446	BARNEGAT	NJ		11/29/2021	7.050		2,923	96,000
3310028696	PHILADELPHIA	PA		11/01/2022	8.960		8,063	198,000
3310028753	PHILADELPHIA	PA		02/11/2022	6.050		2,798	66,000
3310028852	SALISBURY	MD		01/11/2022	7.300		6,859	47,850
3310028956	JERSEY CITY	NJ		01/05/2022	5.350		17,465	517,500
3310028961	CORONA DEL MAR	CA		01/05/2022	5.350		7,133	3,135,000
3310029034	WARREN	NJ		12/28/2021	5.643		24,027	271,500
3310029044	PHILADELPHIA	PA		12/16/2021	6.950		743	71,700
3310029142	PATERSON	NJ		05/19/2022	7.800		2,112	165,000
3310029235	ELIZABETH	NJ		01/11/2022	6.490		9,653	279,000
3310029445	ATLANTA	GA		12/16/2021	6.237		12,563	156,000
3310029597	PHILADELPHIA	PA		02/07/2022	6.050		13,350	96,000
3310029957	WASHINGTON	DC		12/28/2021	5.643		3,248	420,000
3310030013	AUBURN	NY		03/09/2022	6.550		4,544	30,600
3310030029	PERTH AMBOY	NJ		02/07/2022	7.050		11,462	162,300
3310030103	MONTCLAIR	NJ		04/01/2022	6.800		16,743	441,900
3310030111	OAK PARK	IL		01/31/2022	6.800		29,216	360,000
3310030123	MONTCLAIR	NJ		03/17/2022	5.525		78,822	398,100
3310030277	LITTLE FALLS	NJ		01/11/2022	6.690		1,453	142,500
3310030464	BROOKLYN	NY		02/07/2022	5.700		15,932	2,120,700
3310030489	YUCCA VALLEY	CA		01/31/2022	5.350		7,220	222,000
3310030534	BALTIMORE	MD		01/31/2022	7.050		14,404	130,800
3310030979	EAST ORANGE	NJ		02/18/2022	6.043		5,786	1,704,000
3310031066	ALBANY	NY		06/07/2022	5.343		16,038	1,027,500
3310031089	CHARLOTTE	NC		01/31/2022	7.550		21,164	255,000
3310031315	PARKLAND	FL		02/07/2022	5.700		25,548	777,900
3310031477	WYANDOTTE	MI		04/29/2022	6.050		2,268	51,600
3310031498	CENTRAL ISLIP	NY		09/21/2022	8.330		5,103	143,100
3310031608	IRVINGTON	NJ		03/09/2022	6.050		2,272	150,000
3310031616	CORPUS CHRISTI	TX		02/25/2022	6.050		1,969	40,350
3310031683	JACKSONVILLE	FL		02/18/2022	6.170		2,161	96,300
3310031742	VENTNOR CITY	NJ		04/20/2022	6.050		12,049	180,000
3310031783	WASHINGTON	DC		02/25/2022	6.050		12,187	180,000
3310031890	GARY	IN		02/25/2022	6.190		3,528	80,400
3310031899	SAN ANTONIO	TX		02/25/2022	6.840		5,516	63,000
3310031925	LIVINGSTON	NJ		02/07/2022	6.043		16,703	379,500
3310031948	ROOSEVELT	NY		02/07/2022	5.840		12,301	156,750
3310031983	ELIZABETH	NJ		03/22/2022	6.490		8,019	217,500
3310032020	MIAMI	FL		02/25/2022	5.441		11,111	412,500
3310032221	SHIRLEY	NY		03/09/2022	6.390		3,357	168,000
3310032293	CHICAGO	IL		03/09/2022	5.350		8,389	120,000
3310032442	SANTA CLARA	CA		04/08/2022	5.616		3,448	709,500
3310032520	WATERBURY	CT		08/16/2022	8.589		1,431	75,000
3310032565	LIVINGSTON	NJ		04/20/2022	5.700		25,245	450,000
3310032675	NEW ORLEANS	LA		03/09/2022	6.060		8,836	390,000
3310032781	GLEN MILLS	PA		05/19/2022	7.050		4,158	705,000
3310032856	LOUISBURG	NC		11/01/2022	7.500		39,471	120,000
3310032899	CHARLOTTE	NC		03/09/2022	7.300		37,687	390,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310032909	CAMDEN	NJ		05/19/2022	6.160		553	40,500
3310032973	KUNKLETOWN	PA		03/09/2022	6.510		1,464	87,600
3310032988	LIVINGSTON	NJ		06/15/2022	5.875		35,640	427,500
3310033076	EWING TOWNSHIP	NJ		04/01/2022	6.920		16,179	97,500
3310033150	ENCINO	CA		03/22/2022	5.700		13,365	960,000
3310033176	STREETSBORO	OH		03/17/2022	7.300		5,417	51,900
3310033286	CHICAGO	IL		03/17/2022	5.700		3,282	142,500
3310033391	ROSLYN HEIGHTS	NY		04/01/2022	6.090		53,291	467,850
3310033552	POMONA	NY		04/01/2022	5.700		9,131	277,500
3310033608	CHICAGO	IL		06/07/2022	6.050		2,228	163,500
3310033632	CHICAGO	IL		04/08/2022	6.690		8,836	102,000
3310033664	CATSKILL	NY		06/29/2022	6.043		13,243	138,000
3310033728	CHICAGO	IL		04/01/2022	6.760		11,019	69,000
3310033734	CHICAGO	IL		04/01/2022	6.760		6,950	102,000
3310033754	TRENTON	NJ		08/08/2022	8.330		6,623	69,000
3310033789	CHICAGO	IL		04/29/2022	6.650		18,132	75,000
3310033812	BROOKFIELD	IL		04/01/2022	8.040		5,156	105,000
3310033840	SOUTH RICHMOND HILL	NY		04/29/2022	6.250		2,124	285,000
3310033858	MONTVILLE	NJ		03/17/2022	5.700		12,415	255,900
3310033903	CRANFORD	NJ		04/01/2022	6.490		3,119	267,000
3310033936	PHILADELPHIA	PA		04/20/2022	7.550		11,435	103,500
3310033937	LIVINGSTON	NJ		04/01/2022	5.525		51,233	585,000
3310034078	MILFORD	DE		04/08/2022	6.800		90,299	270,000
3310034194	MAHWAH	NJ		06/15/2022	6.050		9,526	269,400
3310034215	DETROIT	MI		04/01/2022	6.480		1,040	25,500
3310034263	DEER PARK	NY		06/29/2022	5.700		9,237	180,000
3310034294	DETROIT	MI		04/20/2022	6.480		2,833	39,000
3310034295	MEMPHIS	TN		06/15/2022	6.390		3,911	35,100
3310034346	PHILADELPHIA	PA		06/15/2022	6.800		2,026	72,000
3310034440	DETROIT	MI		04/29/2022	5.875		1,025	75,000
3310034501	EAST LANSING	MI		04/29/2022	6.330		8,932	129,000
3310034525	LEVITTOWN	NY		04/08/2022	5.700		4,752	198,000
3310034568	MASSAPEQUA	NY		04/14/2022	5.966		27,753	276,000
3310034606	BRANCHVILLE	NJ		08/16/2022	6.690		10,878	124,200
3310034696	DAYTON	OH		09/08/2022	6.320		559	60,000
3310034845	BROOKLYN	NY		05/19/2022	6.015		92,569	690,000
3310034977	LYNCHBURG	VA		05/19/2022	6.790		1,363	54,600
3310035029	PHILADELPHIA	PA		06/15/2022	7.300		3,408	68,700
3310035096	JEFFERSON	NJ		04/20/2022	6.690		6,560	87,000
3310035135	MARKHAM	IL		05/19/2022	6.690		6,014	57,000
3310035169	HICKSVILLE	NY		06/15/2022	5.700		98,093	390,000
3310035263	CHICAGO	IL		04/29/2022	7.050		1,642	165,000
3310035277	MOUNDVILLE	AL		05/19/2022	7.550		2,735	46,500
3310035292	CHICAGO	IL		04/29/2022	6.690		7,202	114,000
3310035296	CHICAGO	IL		05/19/2022	6.690		5,736	66,000
3310035330	OAKLAND	CA		04/29/2022	5.700		2,943	603,300
3310035360	SUSQUEHANNA	PA		05/19/2022	6.780		6,415	40,500
3310035449	PATERSON	NJ		08/01/2022	7.300		7,997	126,900
3310035527	FARMINGDALE	NY		06/07/2022	6.050		2,943	243,000
3310035619	PHILADELPHIA	PA		05/19/2022	7.550		8,434	67,500
3310035783	CHICAGO	IL		06/29/2022	6.920		3,267	95,100
3310035798	PLATTEKILL	NY		06/07/2022	5.889		13,731	157,500
3310035821	PLATTEKILL	NY		06/07/2022	5.889		15,520	162,000
3310035833	WEST NEW YORK	NJ		06/15/2022	6.290		17,954	228,000
3310035904	PHILADELPHIA	PA		06/07/2022	7.290		950	65,400

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3310036020	HOUSTON	TX		07/07/2022	6.050		3,230	125,400
3310036021	HOUSTON	TX		07/07/2022	6.050		2,935	125,400
3310036068	ST. LOUIS	MO		06/23/2022	6.015		3,781	90,000
3310036093	GLEN COVE	NY		06/15/2022	6.320		5,495	206,700
3310036096	BIG SPRING	TX		06/23/2022	7.050		3,484	51,600
3310036141	DAYTON	OH		05/19/2022	6.760		4,095	55,500
3310036200	GARDEN CITY	GA		06/15/2022	7.800		6,577	75,000
3310036235	CHICAGO	IL		08/01/2022	7.050		6,435	201,000
3310036275	BOCA RATON	FL		07/07/2022	6.550		87,167	1,650,000
3310036327	LOS ANGELES	CA		06/29/2022	6.050		21,087	933,900
3310036361	NEW PROVIDENCE	NJ		06/07/2022	6.540		19,305	187,500
3310036380	WATERBURY	CT		06/07/2022	6.220		6,779	104,100
3310036382	LAKE ARIEL	PA		08/01/2022	7.550		9,578	95,700
3310036394	WASHINGTON	DC		06/07/2022	6.300		18,158	510,000
3310036397	JACKSON	GA		06/15/2022	6.550		3,147	108,600
3310036402	HARTFORD	CT		06/29/2022	7.070		18,090	292,500
3310036447	ST. ALBANS	NY		06/07/2022	6.550		50,653	369,000
3310036459	NEW ORLEANS	LA		06/07/2022	6.015		2,257	115,500
3310036471	PAPAIKOU	HI		06/15/2022	6.270		13,107	127,500
3310036577	JERSEY CITY	NJ		06/23/2022	6.043		58,953	493,500
3310036598	CLANTON	AL		07/14/2022	6.720		8,538	43,200
3310036609	SEEKONK	MA		06/15/2022	7.030		36,308	187,500
3310036629	PHILADELPHIA	PA		06/15/2022	6.570		14,150	72,000
3310036676	HUNTINGTON STATION	NY		09/28/2022	7.800		22,275	360,000
3310036686	IRVINGTON	NJ		06/15/2022	6.220		14,909	135,000
3310036702	INDIANAPOLIS	IN		06/07/2022	7.200		4,724	88,500
3310036703	INDIANAPOLIS	IN		06/07/2022	7.200		6,947	88,500
3310036731	ORANGE	NJ		06/15/2022	7.090		3,568	250,500
3310036768	INDIANAPOLIS	IN		06/07/2022	7.200		1,353	93,000
3310036781	ALEXANDRIA	VA		07/25/2022	5.665		83,992	697,500
3310036796	BALTIMORE	MD		08/16/2022	6.820		612	52,500
3310036808	IRVINGTON	NJ		08/08/2022	7.050		22,750	180,000
3310036813	ATLANTA	GA		08/16/2022	6.800		9,710	150,000
3310036819	BALTIMORE	MD		06/07/2022	7.090		7,228	73,050
3310036861	CHICAGO	IL		06/07/2022	6.570		7,128	87,000
3310036867	IRVINGTON	NJ		06/15/2022	6.050		2,905	160,200
3310036880	COOPER CITY	FL		06/15/2022	6.720		10,045	264,000
3310036898	DOVER	MA		07/14/2022	6.050		70,389	480,000
3310036899	LOS ANGELES	CA		06/29/2022	6.043		92,580	870,000
3310036918	CHICAGO	IL		08/16/2022	8.330		2,005	103,500
3310036927	FITCHBURG	MA		06/15/2022	6.460		5,698	106,500
3310036940	MONTCLAIR	NJ		06/15/2022	6.800		1,871	262,500
3310036942	DETROIT	MI		07/14/2022	6.630		2,789	69,000
3310036958	BERGENFIELD	NJ		06/15/2022	6.630		7,485	198,600
3310036992	EAST MEADOW	NY		06/29/2022	6.770		2,866	217,500
3310037021	HILLSIDE	NJ		07/14/2022	6.550		4,232	196,500
3310037051	MAMARONECK	NY		08/26/2022	7.050		1,040	289,500
3310037054	CLINTON TOWNSHIP	NJ		06/29/2022	6.750		13,486	138,000
3310037060	BAYONET POINT	FL		06/15/2022	6.670		10,989	120,000
3310037103	MANHASSET	NY		07/07/2022	7.170		27,250	615,000
3310037193	EAST STROUDSBURG	PA		06/15/2022	6.050		7,484	153,000
3310037195	BELLEVUE	WA		07/07/2022	6.300		70,105	960,000
3310037200	AVONDALE	LA		09/28/2022	7.170		13,376	53,100
3310037221	ANDERSON	SC		08/16/2022	6.920		23,819	140,100
3310037231	WOODBURY	NY		08/16/2022	6.300		25,652	491,100

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3310037255	CHICAGO	IL		06/29/2022	6.750		11,171	182,550
3310037285	DETROIT	MI		07/25/2022	7.000		1,434	64,500
3310037308	HOUSTON	TX		07/07/2022	6.050		17,502	129,000
3310037314	UNION BEACH	NJ		06/15/2022	6.710		7,449	159,000
3310037331	MILFORD MILL	MD		07/25/2022	6.750		28,824	150,000
3310037353	HICKSVILLE	NY		06/29/2022	6.720		2,147	197,100
3310037380	CATSKILL	NY		09/08/2022	7.500		17,582	144,900
3310037382	MONTICELLO	NY		09/28/2022	7.500		2,285	85,800
3310037400	CHICAGO HEIGHTS	IL		06/23/2022	6.920		3,166	50,400
3310037405	RANCHO MIRAGE	CA		06/23/2022	5.700		32,447	382,500
3310037408	FORT WASHINGTON	MD		06/15/2022	7.550		20,360	135,600
3310037412	BROOKLYN	NY		08/26/2022	6.043		63,292	1,470,000
3310037497	PHILADELPHIA	PA		06/23/2022	7.650		12,590	105,000
3310037504	CHICAGO	IL		08/08/2022	6.920		5,411	78,000
3310037505	CALUMET CITY	IL		08/01/2022	8.750		9,333	64,950
3310037510	DETROIT	MI		08/16/2022	7.500		2,152	76,500
3310037520	GARY	IN		09/08/2022	7.170		891	31,500
3310037543	CHICAGO	IL		06/23/2022	6.920		4,901	90,000
3310037558	CHICAGO	IL		07/14/2022	6.920		5,935	103,500
3310037570	VICTOR	ID		09/28/2022	7.500		51,335	810,000
3310037581	SEASIDE HEIGHTS	NJ		08/01/2022	7.550		57,963	510,000
3310037584	COOPER CITY	FL		07/14/2022	6.820		5,239	288,000
3310037586	ROCHESTER	NY		07/07/2022	7.580		7,642	54,900
3310037592	PEMBERTON	NJ		07/14/2022	6.450		1,782	31,500
3310037603	WINTER PARK	FL		07/07/2022	6.008		58,045	825,000
3310037631	HONOLULU	HI		07/07/2022	6.043		21,607	465,000
3310037685	MILLVILLE	NJ		08/26/2022	7.050		16,381	66,000
3310037702	NEWARK	NJ		07/14/2022	6.720		4,039	97,500
3310037705	NEWARK	NJ		07/14/2022	6.720		5,146	135,000
3310037716	SAINT LOUIS	MO		08/01/2022	8.050		10,108	123,000
3310037769	CHICAGO	IL		06/23/2022	6.720		14,507	75,000
3310037782	SUITLAND	MD		08/01/2022	7.050		13,984	159,000
3310037832	PITTSBURGH	PA		07/14/2022	6.720		3,203	61,800
3310037835	MIAMI	FL		07/14/2022	6.500		9,709	465,000
3310037838	CHICAGO	IL		07/25/2022	8.400		3,029	128,400
3310037848	FRANKLINVILLE	NJ		11/10/2022	7.500		20,567	75,000
3310037868	INTERLAKEN	NJ		07/25/2022	6.550		45,471	337,500
3310037869	TRENTON	NJ		07/14/2022	7.550		6,415	358,500
3310037893	ELKRIDGE	MD		07/25/2022	6.750		30,024	192,000
3310037895	CHICAGO	IL		10/12/2022	7.770		4,113	208,500
3310037897	LAKE WORTH	FL		08/26/2022	6.620		22,662	117,000
3310037898	LAKE WORTH	FL		08/26/2022	6.620		13,232	117,000
3310037926	MUSKEGON	MI		08/08/2022	7.550		6,216	60,300
3310037933	JERSEY CITY	NJ		07/25/2022	7.050		153,356	526,200
3310037934	BROOKLYN	NY		06/29/2022	6.450		49,155	735,000
3310037942	CHICAGO	IL		08/01/2022	8.000		594	88,800
3310037946	BROOKLYN	NY		07/07/2022	6.015		26,136	600,000
3310037950	BROWNS MILLS	NJ		07/14/2022	7.050		3,716	68,100
3310037986	BELLEVILLE	NJ		06/29/2022	6.920		11,308	174,000
3310037993	MIAMI GARDENS	FL		08/16/2022	7.500		6,430	144,600
3310037997	NEWARK	NJ		08/08/2022	8.295		21,616	175,500
3310038013	PLAINFIELD	NJ		07/14/2022	6.820		4,707	120,000
3310038027	INDIANAPOLIS	IN		07/14/2022	6.460		7,865	110,700
3310038029	UNION CITY	NJ		06/23/2022	5.686		29,700	244,500
3310038042	NEWARK	NJ		08/01/2022	6.870		10,180	138,000

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3310038057	NEWARK	NJ		08/26/2022	6.550		10,476	132,300
3310038060	CHICAGO	IL		07/14/2022	7.030		1,485	109,500
3310038083	CHICAGO	IL		07/14/2022	7.030		4,455	105,000
3310038095	ATLANTIC CITY	NJ		09/21/2022	8.330		19,491	214,500
3310038119	PASSAIC	NJ		07/25/2022	7.030		9,960	210,000
3310038127	PLAINFIELD	NJ		07/14/2022	6.750		4,298	126,000
3310038129	ALEXANDER	NC		08/16/2022	6.015		2,386	93,900
3310038130	CHICAGO	IL		07/07/2022	7.170		13,781	78,000
3310038131	CENTRAL VALLEY	NY		09/28/2022	8.050		39,841	171,000
3310038173	ROCHELLE PARK	NJ		08/16/2022	7.990		19,186	235,200
3310038181	PAHOA	HI		11/01/2022	8.400		8,139	72,000
3310038189	PHILADELPHIA	PA		07/14/2022	6.720		3,098	66,000
3310038191	NEW ORLEANS	LA		07/25/2022	6.770		3,293	120,900
3310038204	CHICAGO	IL		08/01/2022	8.000		8,197	216,000
3310038215	PALM COAST	FL		08/01/2022	8.050		23,673	135,000
3310038217	PALM COAST	FL		08/01/2022	8.050		23,953	131,700
3310038218	PALM COAST	FL		08/01/2022	8.050		22,091	164,100
3310038219	PALM COAST	FL		08/01/2022	8.050		13,452	157,500
3310038223	NEW HYDE PARK	NY		08/08/2022	6.920		33,264	405,000
3310038235	CHICAGO	IL		08/16/2022	8.330		8,702	93,000
3310038241	MILWAUKEE	WI		07/25/2022	7.300		6,503	48,000
3310038247	JERSEY CITY	NJ		08/01/2022	8.169		4,384	385,500
3310038254	PHILADELPHIA	PA		08/08/2022	7.300		5,659	73,800
3310038256	LOS ANGELES	CA		07/07/2022	6.300		16,394	505,800
3310038268	MONROE	NY		08/08/2022	7.500		14,451	192,000
3310038275	TEANECK	NJ		10/12/2022	8.337		8,608	265,500
3310038294	RIDGWAY	PA		08/26/2022	7.030		4,021	42,000
3310038312	HAMPTON BAYS	NY		07/14/2022	7.030		60,846	302,100
3310038316	PARSIPPANY	NJ		09/21/2022	6.720		4,896	202,500
3310038319	LOS ANGELES	CA		07/25/2022	6.050		71,687	840,000
3310038339	PITTSBURGH	PA		07/14/2022	7.420		6,666	75,000
3310038342	JOSHUA TREE	CA		08/26/2022	7.450		29,071	295,500
3310038344	DETROIT	MI		07/25/2022	6.820		11,511	144,000
3310038421	CHICAGO	IL		07/25/2022	6.920		2,792	94,500
3310038444	PALM COAST	FL		08/01/2022	8.050		6,681	131,100
3310038468	ROYAL OAK	MI		07/14/2022	8.050		3,828	190,500
3310038473	MILWAUKEE	WI		07/14/2022	6.300		13,847	116,400
3310038494	DETROIT	MI		08/16/2022	7.050		2,023	63,000
3310038505	CHICAGO	IL		08/08/2022	7.320		12,741	90,000
3310038511	MIAMI SHORES	FL		08/08/2022	6.900		28,236	1,500,000
3310038518	MONTCLAIR	NJ		07/14/2022	6.710		77,964	675,000
3310038530	CHICAGO	IL		08/01/2022	7.320		14,172	90,000
3310038531	ALBANY	NY		07/25/2022	6.940		6,767	123,000
3310038535	EAST ORANGE	NJ		08/26/2022	8.519		23,238	158,400
3310038584	SARANAC LAKE	NY		09/08/2022	8.330		6,656	84,000
3310038589	CHICAGO	IL		08/26/2022	8.519		28,369	120,000
3310038594	BROOKLYN	NY		07/25/2022	7.270		87,661	750,000
3310038595	CITY OF ORANGE	NJ		07/14/2022	7.050		10,937	196,650
3310038602	HOLLAND	MI		08/08/2022	8.519		11,550	131,700
3310038616	JERSEY CITY	NJ		08/01/2022	7.050		23,156	402,000
3310038617	JERSEY CITY	NJ		08/01/2022	7.050		18,003	402,000
3310038634	PALM COAST	FL		08/08/2022	8.050		6,915	129,000
3310038637	PALM COAST	FL		08/08/2022	8.050		8,901	124,500
3310038638	PALM COAST	FL		08/08/2022	8.050		13,868	129,000
3310038643	CHICAGO	IL		08/01/2022	7.220		1,565	90,000

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	2	3					Additional	
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3310038655	IRVINGTON	NJ		08/08/2022	7.950		5,554	84,000
3310038662	ANDERSON	SC		08/08/2022	8.050		2,315	43,500
3310038665	MILWAUKEE	WI		07/14/2022	7.220		9,563	244,500
3310038671	PALM DESERT	CA		07/14/2022	6.300		11,753	511,500
3310038672	PHILADELPHIA	PA		09/21/2022	8.169		9,535	96,000
3310038680	THIELLS	NY		07/07/2022	6.540		23,559	186,000
3310038720	CHICAGO	IL		08/01/2022	7.500		1,126	103,500
3310038724	LINCOLNSHIRE	IL		08/16/2022	7.550		2,791	353,100
3310038726	CHICAGO	IL		08/26/2022	7.500		14,969	58,500
3310038739	DENTON	NC		08/01/2022	7.040		27,409	93,000
3310038749	LEVITTOWN	NY		09/08/2022	7.050		28,234	292,500
3310038753	DAYTON	OH		07/25/2022	7.220		15,281	58,500
3310038760	BERGENFIELD	NJ		08/26/2022	7.050		69,795	412,500
3310038773	ORLANDO	FL		07/14/2022	7.000		4,060	111,000
3310038774	BROOKLYN	NY		08/08/2022	7.270		4,312	438,000
3310038789	NEWARK	NJ		08/08/2022	7.270		5,212	111,000
3310038802	NEWARK	NJ		08/01/2022	7.930		45,771	217,500
3310038823	JERSEY CITY	NJ		08/01/2022	7.000		16,335	549,000
3310038838	PHILADELPHIA	PA		07/14/2022	8.484		3,861	82,200
3310038852	NEW VIENNA	OH		09/08/2022	8.330		10,223	67,500
3310038853	KENMORE	NY		10/12/2022	7.500		446	72,000
3310038860	BROOKLYN	NY		08/08/2022	7.040		14,494	432,000
3310038880	NEW PORT RICHEY	FL		08/26/2022	7.000		34,958	120,000
3310038888	SANFORD	FL		07/25/2022	7.800		4,267	88,500
3310038940	FLORAL PARK	NY		08/16/2022	7.050		4,783	249,600
3310038947	OSSINING	NY		08/01/2022	7.000		8,910	180,000
3310038951	RAHWAY	NJ		07/14/2022	7.040		7,871	103,500
3310038973	LINDEN	NJ		08/01/2022	7.000		5,361	139,500
3310038981	EAST ORANGE	NJ		08/01/2022	7.930		2,031	175,500
3310038982	BRONX	NY		08/16/2022	8.169		7,128	195,000
3310038985	WORCESTER	MA		07/25/2022	7.940		9,010	126,300
3310039036	HILTON HEAD ISLAND	SC		09/21/2022	7.300		19,304	679,770
3310039040	TRENTON	NJ		09/08/2022	8.169		238	51,900
3310039109	CLARKSVILLE	TN		07/25/2022	7.500		5,717	48,000
3310039137	WATERBURY	CT		08/01/2022	7.930		597	117,000
3310039147	SMITH RIVER	CA		08/01/2022	7.550		5,576	90,000
3310039149	SCRANTON	PA		08/16/2022	8.000		13,330	192,000
3310039160	WEISER	ID		08/01/2022	7.770		4,768	92,700
3310039162	WASHINGTON	DC		08/08/2022	8.337		15,414	132,000
3310039165	EAST ORANGE	NJ		08/26/2022	8.519		18,770	174,000
3310039179	ROOSEVELT	NY		08/16/2022	7.040		16,157	180,600
3310039182	COOPER CITY	FL		08/01/2022	8.519		5,554	324,000
3310039201	COOPER CITY	FL		09/21/2022	8.519		1,788	262,500
3310039205	WESTMINSTER	MD		08/16/2022	7.550		33,446	186,000
3310039219	TRENTON	NJ		09/28/2022	8.337		1,919	103,500
3310039226	WASHINGTON	DC		08/01/2022	8.519		8,235	151,500
3310039263	PECOS	TX		10/19/2022	8.743		13,116	111,300
3310039272	BELLEVILLE	IL		09/08/2022	8.050		5,845	41,700
3310039307	CHICAGO	IL		08/08/2022	7.990		12,385	91,500
3310039310	CHICAGO	IL		08/16/2022	7.550		4,455	75,000
3310039357	WEST BABYLON	NY		08/16/2022	7.550		2,641	163,050
3310039359	TRENTON	NJ		09/08/2022	8.512		995	58,500
3310039361	LYNCHBURG	VA		08/08/2022	8.000		5,608	47,700
3310039381	PHILADELPHIA	PA		08/01/2022	8.000		13,155	195,000
3310039384	CHATTANOOGA	TN		08/16/2022	8.330		14,802	76,500

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3310039389	UPPER SADDLE RIVER	NJ		08/01/2022	8.330		15,593	495,000
3310039407	MANVILLE	NJ		09/28/2022	8.484		22,971	126,000
3310039432	HIGHLAND	IN		08/26/2022	7.500		12,838	115,500
3310039437	LOUISBURG	NC		11/10/2022	7.500		40,542	119,400
3310039471	HAZEL CREST	IL		08/01/2022	8.519		4,710	52,500
3310039475	GLEN RIDGE	NJ		08/08/2022	8.519		10,454	490,500
3310039505	CHICAGO	IL		08/16/2022	7.500		9,589	102,900
3310039506	CHICAGO	IL		09/08/2022	8.589		23,138	195,000
3310039567	EAST ORANGE	NJ		08/16/2022	7.550		1,901	141,000
3310039575	WHITEHOUSE	TX		09/08/2022	8.330		5,280	73,500
3310039576	FRAMINGHAM	MA		08/08/2022	7.500		10,573	210,000
3310039608	FRANKLINVILLE	NJ		08/26/2022	7.550		12,720	78,000
3310039613	COPIAGUE	NY		09/21/2022	8.000		11,963	179,700
3310039627	WHARTON	NJ		08/08/2022	8.484		15,616	180,000
3310039636	NEWARK	NJ		08/26/2022	8.519		16,365	174,000
3310039645	MIDDLETOWN	NY		08/26/2022	8.330		5,577	105,000
3310039654	HANOVER	VA		10/12/2022	9.450		8,779	105,000
3310039655	TRABUCO CANYON	CA		08/08/2022	7.500		8,525	366,900
3310039662	PHILADELPHIA	PA		09/21/2022	8.659		5,557	105,000
3310039663	NEW ORLEANS	LA		08/08/2022	7.050		20,143	330,000
3310039678	ST. ALBANS	NY		08/16/2022	7.500		2,138	232,500
3310039734	RANCHO MIRAGE	CA		08/16/2022	7.550		37,661	375,000
3310039740	HEMPSTEAD	NY		08/26/2022	8.330		19,602	255,000
3310039752	BROOKLYN	NY		08/01/2022	8.330		18,150	237,000
3310039765	TOMS RIVER	NJ		11/01/2022	8.645		7,407	96,000
3310039773	WEST CREEK	NJ		08/26/2022	7.550		3,695	105,000
3310039784	DELTONA	FL		08/16/2022	8.330		1,138	81,000
3310039805	WOODBRIDGE TOWNSHIP	NJ		08/16/2022	8.330		20,304	151,500
3310039813	MIAMI	FL		08/26/2022	7.500		2,600	253,500
3310039842	LOUISA	VA		08/16/2022	8.330		14,850	87,000
3310039851	STATEN ISLAND	NY		10/19/2022	7.800		16,446	171,000
3310039874	CHICAGO	IL		08/08/2022	8.659		4,471	72,300
3310039878	HILLSIDE	NJ		08/08/2022	8.169		14,220	174,000
3310039892	LOS ANGELES	CA		08/16/2022	7.500		38,693	765,000
3310039911	DETROIT	MI		10/12/2022	8.330		750	42,900
3310039965	CHICAGO	IL		10/12/2022	8.330		3,420	69,000
3310039966	CHICAGO	IL		08/26/2022	8.000		14,224	82,500
3310039971	CHICAGO	IL		08/16/2022	8.519		5,104	79,500
3310039984	LEVITTOWN	NY		08/08/2022	7.500		52,577	271,350
3310039989	CHICAGO	IL		08/26/2022	8.554		4,349	100,500
3310040009	CHICAGO	IL		09/08/2022	8.330		25,859	81,000
3310040012	ST. LOUIS	MO		09/08/2022	8.519		2,111	51,600
3310040036	BROOKLYN	NY		08/16/2022	8.589		3,842	249,000
3310040037	HAMMONTON	NJ		10/19/2022	8.673		4,752	63,000
3310040041	WASHINGTON	DC		08/16/2022	8.330		16,357	585,900
3310040043	WASHINGTON	DC		08/16/2022	8.330		11,620	589,800
3310040047	VINELAND	NJ		08/08/2022	8.554		3,623	84,000
3310040049	LAS VEGAS	NV		10/12/2022	8.589		2,079	139,500
3310040063	PHILADELPHIA	PA		08/16/2022	8.484		16,599	61,500
3310040078	NEWARK	NJ		08/08/2022	7.500		7,841	181,500
3310040100	HANOVER	MA		09/08/2022	7.990		11,644	190,200
3310040112	SCOTCH PLAINS	NJ		09/08/2022	8.330		31,120	552,000
3310040129	CALIFON	NJ		10/19/2022	8.330		8,137	150,000
3310040130	JERSEY CITY	NJ		08/16/2022	7.550		103,822	524,400
3310040146	MOBILE	AL		09/21/2022	8.337		8,680	78,600

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3310040193	FORSYTH	GA		09/21/2022	7.550		3,423	286,500
3310040200	FORSYTH	GA		09/21/2022	7.550		7,941	294,000
3310040213	BLAIRSTOWN	NJ		08/26/2022	8.330		13,677	118,500
3310040219	CHARLOTTE	NC		08/26/2022	7.550		3,000	112,500
3310040225	PHILADELPHIA	PA		09/08/2022	7.550		734	75,000
3310040226	PHILADELPHIA	PA		09/08/2022	7.550		7,930	66,000
3310040227	DARBY	PA		09/08/2022	7.550		5,753	48,000
3310040228	GARY	IN		09/08/2022	8.925		7,600	58,500
3310040269	ST. PETERSBURG	FL		09/08/2022	7.550		10,454	213,000
3310040273	EASTON	PA		10/12/2022	8.330		4,069	129,000
3310040289	PHILADELPHIA	PA		09/08/2022	8.330		6,451	46,950
3310040291	JACKSONVILLE	FL		08/16/2022	8.589		1,136	142,500
3310040341	FORSYTH	GA		09/21/2022	7.550		11,738	282,000
3310040363	MIDWEST CITY	OK		10/12/2022	8.575		3,139	39,750
3310040368	DEPTFORD	NJ		08/26/2022	7.550		9,123	90,000
3310040382	PITTSBURGH	PA		09/08/2022	8.484		3,104	45,000
3310040384	FORSYTH	GA		10/12/2022	7.550		10,046	237,000
3310040387	FORSYTH	GA		10/12/2022	7.550		17,870	282,000
3310040460	WEST NYACK	NY		09/21/2022	7.500		15,399	168,000
3310040467	RIVERDALE	IL		09/28/2022	8.330		3,935	45,900
3310040472	HARTFORD	CT		09/08/2022	8.169		3,653	75,900
3310040479	HOUSTON	TX		08/26/2022	8.050		27,247	435,000
3310040482	EAST CHICAGO	IN		09/21/2022	8.330		3,069	58,500
3310040495	CHICAGO	IL		08/26/2022	8.554		6,468	85,500
3310040504	ALLENDALE	NJ		10/12/2022	7.550		10,083	239,700
3310040508	WOODRUFF	SC		09/08/2022	8.589		17,778	48,600
3310040509	PACOLET	SC		09/08/2022	8.589		19,788	47,400
3310040525	NEW BRITAIN	CT		09/08/2022	7.500		13,514	63,000
3310040531	SADDLE BROOK	NJ		10/12/2022	7.500		19,271	240,300
3310040536	HOLLYWOOD	FL		08/26/2022	7.500		11,078	330,000
3310040550	COLUMBIA	SC		09/21/2022	8.330		9,208	35,310
3310040552	PLAINFIELD	NJ		08/26/2022	8.330		2,444	126,000
3310040554	BROOKLYN	NY		09/08/2022	7.550		32,076	990,000
3310040558	BOWDON	GA		09/28/2022	8.519		18,834	66,000
3310040560	PHILADELPHIA	PA		08/26/2022	8.330		37,259	130,500
3310040561	HONOLULU	HI		08/26/2022	7.500		17,768	450,000
3310040564	SALEM	NH		08/26/2022	7.990		13,862	130,200
3310040609	LITTLE FALLS	NJ		10/19/2022	8.484		4,794	171,000
3310040667	CATSKILL	NY		08/26/2022	7.800		9,768	127,500
3310040688	TAMPA	FL		08/26/2022	8.330		7,311	118,500
3310040737	PALM BEACH GARDENS	FL		08/26/2022	8.330		3,866	210,000
3310040738	DETROIT	MI		09/21/2022	8.589		1,663	45,000
3310040747	BALTIMORE	MD		09/28/2022	8.330		13,186	78,000
3310040764	SALEM	NJ		09/21/2022	8.330		5,887	58,500
3310040770	CHICAGO	IL		09/08/2022	8.330		6,969	96,000
3310040780	MILLVILLE	NJ		09/21/2022	7.550		19,008	39,000
3310040791	WESTBURY	NY		10/12/2022	8.000		60,620	390,000
3310040797	PARKVILLE	MD		10/12/2022	7.550		37,745	165,000
3310040799	PARKVILLE	MD		10/12/2022	7.550		44,053	165,000
3310040801	ATLANTA	GA		09/21/2022	7.500		15,697	135,600
3310040812	FAR ROCKAWAY	NY		08/26/2022	8.519		13,959	172,500
3310040819	BATON ROUGE	LA		09/08/2022	7.550		10,195	82,050
3310040821	LANSING	MI		09/08/2022	8.659		5,236	54,000
3310040831	WYANDANCH	NY		08/26/2022	7.550		1,385	220,800
3310040851	PITMAN	NJ		09/21/2022	7.550		10,944	75,000

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3310040854	CHICAGO	IL		10/12/2022	8.169		16,751	138,000
3310040855	WOODBURY	NJ		09/21/2022	7.550		18,627	78,000
3310040864	BROWNS MILLS	NJ		11/01/2022	8.020		12,125	64,500
3310040871	CHICAGO	IL		09/08/2022	8.589		27,914	93,600
3310040901	PITTSTON	PA		09/21/2022	8.330		11,843	72,900
3310040922	PENSACOLA	FL		08/26/2022	8.575		2,915	81,000
3310040931	SAN ANTONIO	TX		09/28/2022	8.330		81,459	360,000
3310040949	PLAINFIELD	NJ		10/19/2022	8.330		21,681	189,000
3310040962	WEST ORANGE	NJ		09/08/2022	8.519		1,530	115,500
3310040982	GARY	IN		09/28/2022	8.659		7,018	46,800
3310041001	DETROIT	MI		09/08/2022	8.659		3,566	69,000
3310041003	BALTIMORE	MD		09/21/2022	8.169		13,801	73,500
3310041006	MIDDLETOWN	NY		10/12/2022	8.519		59,619	225,000
3310041014	IRVINGTON	NJ		10/19/2022	8.330		30,790	210,000
3310041027	MILLVILLE	NJ		10/12/2022	7.550		21,383	72,900
3310041036	PATCHOGUE	NY		10/12/2022	8.337		2,954	135,000
3310041121	HATTIESBURG	MS		09/28/2022	8.050		9,798	75,900
3310041127	PLAINFIELD	NJ		10/12/2022	8.330		1,235	123,000
3310041131	BALTIMORE	MD		10/12/2022	8.659		14,188	118,500
3310041146	CARMEL HAMLET	NY		11/01/2022	8.330		9,370	115,500
3310041154	CLEARWATER	FL		09/21/2022	7.500		37,046	136,500
3310041163	CLEARWATER	FL		09/21/2022	7.500		32,470	136,500
3310041178	CHICAGO	IL		10/19/2022	8.792		12,029	193,500
3310041196	BROOKLYN	NY		10/12/2022	8.519		13,072	229,500
3310041218	LONG BRANCH	NJ		09/28/2022	8.050		73,555	600,000
3310041229	PHILADELPHIA	PA		10/19/2022	7.550		13,521	61,500
3310041235	BEDFORD	IN		11/01/2022	8.239		2,079	55,500
3310041267	IRVINGTON	NJ		09/21/2022	7.550		20,933	151,500
3310041269	CINCINNATI	OH		10/12/2022	8.330		6,712	118,500
3310041274	PHILADELPHIA	PA		11/10/2022	8.400		13,577	70,200
3310041284	WESTWEGO	LA		09/21/2022	8.040		5,391	67,500
3310041285	BELLMORE	NY		09/08/2022	8.337		20,137	254,100
3310041299	CHICAGO	IL		09/21/2022	8.659		30,591	100,500
3310041300	ATLANTIC CITY	NJ		11/01/2022	8.519		5,036	51,000
3310041305	PENNSVILLE	NJ		10/12/2022	7.550		16,482	82,500
3310041320	HAZEL CREST	IL		09/21/2022	8.519		11,361	84,000
3310041335	SALEM	NJ		10/19/2022	8.050		9,349	296,700
3310041344	DAYTON	OH		11/10/2022	8.519		3,707	69,000
3310041351	HEMPSTEAD	NY		09/28/2022	7.550		8,019	219,000
3310041366	GREENWOOD LAKE	NY		10/12/2022	8.330		23,760	264,000
3310041369	OAKLAND	NJ		11/01/2022	8.337		3,594	120,000
3310041403	UNIVERSITY HEIGHTS	OH		09/21/2022	8.330		5,376	88,500
3310041405	WEST ORANGE	NJ		09/08/2022	8.000		1,253	228,000
3310041412	MALVERNE	NY		10/12/2022	7.550		14,552	199,500
3310041427	VINELAND	NJ		10/12/2022	7.550		23,653	101,100
3310041442	DETROIT	MI		09/21/2022	8.519		9,724	42,000
3310041457	SUN CITY CENTER	FL		09/08/2022	8.330		1,674	102,000
3310041458	SUN CITY CENTER	FL		09/08/2022	8.330		1,992	102,000
3310041459	PHILADELPHIA	PA		10/12/2022	8.659		3,058	108,000
3310041469	BROOKLYN	NY		09/28/2022	8.750		10,291	405,000
3310041474	SAN ANTONIO	TX		11/01/2022	8.330		7,081	93,000
3310041482	WILLINGBORO	NJ		09/21/2022	8.484		8,514	117,300
3310041517	ATLANTA	GA		11/01/2022	8.575		7,660	108,000
3310041520	CHICAGO	IL		10/19/2022	8.337		15,167	106,500
3310041534	NORTH HOLLYWOOD	CA		09/21/2022	7.800		41,042	635,700

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310041546	PARK FOREST	IL		09/21/2022	8.519		15,035	61,200
3310041547	CHICAGO	IL		10/12/2022	8.330		23,620	72,000
3310041548	WEST BABYLON	NY		10/19/2022	7.550		1,941	165,150
3310041549	ABSECON	NJ		09/21/2022	8.484		16,335	132,000
3310041557	VALLEY STREAM	NY		09/21/2022	7.550		5,130	186,750
3310041573	MARLBORO	NY		11/01/2022	8.000		22,869	180,000
3310041583	CHICAGO	IL		09/21/2022	8.519		8,643	87,000
3310041587	BRIDGEPORT	CT		10/19/2022	8.000		8,511	156,000
3310041598	MARLBORO	NY		10/19/2022	8.000		17,746	180,000
3310041603	JERSEY CITY	NJ		11/10/2022	8.225		12,117	285,300
3310041604	WEST ISLIP	NY		11/01/2022	7.500		29,219	243,000
3310041624	LOS ANGELES	CA		10/19/2022	7.050		66,652	912,000
3310041631	BROOKLYN	NY		09/21/2022	7.550		50,342	660,000
3310041635	FONTANA	CA		10/12/2022	7.950		41,550	276,000
3310041658	SHIRLEY	NY		10/19/2022	7.550		17,820	165,000
3310041665	SCHENECTADY	NY		10/12/2022	7.550		12,105	54,600
3310041670	HEMPSTEAD	NY		10/12/2022	8.330		4,782	144,600
3310041675	WILTON MANORS	FL		10/19/2022	8.323		38,669	372,000
3310041677	STONE PARK	IL		10/19/2022	8.834		13,900	82,500
3310041697	ATLANTA	TX		10/19/2022	7.550		1,289	76,200
3310041704	BEAVERCREEK	OH		10/12/2022	7.550		3,072	82,500
3310041708	CUTLER BAY	FL		10/12/2022	7.500		22,275	309,000
3310041733	STATEN ISLAND	NY		11/10/2022	8.519		16,567	142,500
3310041770	BALTIMORE	MD		09/21/2022	8.330		7,361	107,100
3310041778	COVINGTON	GA		09/21/2022	8.575		6,274	60,000
3310041784	CHICAGO	IL		10/19/2022	8.589		5,230	114,000
3310041803	JERSEY CITY	NJ		10/19/2022	7.550		84,317	563,700
3310041805	SHAWNEE	OK		09/28/2022	8.330		4,672	55,500
3310041814	MASSAPEQUA PARK	NY		11/10/2022	8.330		6,353	214,500
3310041823	NEW ORLEANS	LA		11/01/2022	8.040		24,002	120,000
3310041832	NEWARK	NJ		09/21/2022	8.316		65,254	201,000
3310041840	LEHIGH ACRES	FL		11/10/2022	8.694		9,831	87,000
3310041843	CLEVELAND	OH		11/01/2022	8.519		6,118	66,000
3310041844	OSSINING	NY		10/12/2022	8.484		7,470	147,000
3310041857	WOODLAND PARK	CO		11/01/2022	8.050		67,911	325,500
3310041865	DETROIT	MI		10/19/2022	8.519		1,387	47,400
3310041879	THIBODAUX	LA		11/10/2022	8.568		18,433	56,700
3310041886	GAINESVILLE	TX		10/19/2022	8.323		3,284	57,300
3310041897	CHICAGO	IL		10/12/2022	8.589		16,207	104,400
3310041908	CHICAGO	IL		09/21/2022	8.589		23,529	108,000
3310041912	BOSTON	MA		10/19/2022	7.550		12,340	225,000
3310041925	CARBONDALE	PA		10/19/2022	8.659		2,739	51,000
3310041926	PHILLIPSBURG	NJ		09/28/2022	8.330		16,035	114,000
3310041927	BETHPAGE	NY		09/21/2022	7.500		21,206	225,000
3310041931	NEW CITY	NY		10/19/2022	7.550		31,185	367,500
3310041944	MIDDLETOWN	NJ		10/12/2022	7.800		9,515	172,800
3310041970	GREAT NECK	NY		10/19/2022	8.400		61,598	1,250,100
3310041974	PALM SPRINGS	CA		10/12/2022	7.800		14,850	668,100
3310041979	ELIZABETH	NJ		10/19/2022	7.770		34,541	183,000
3310041981	PHILADELPHIA	PA		11/10/2022	9.009		3,620	39,600
3310041984	CLEVELAND	OH		09/28/2022	8.330		8,170	43,800
3310041989	MASSAPEQUA PARK	NY		11/01/2022	7.550		5,079	216,600
3310041996	NORTH PLAINFIELD	NJ		10/12/2022	7.500		22,579	183,000
3310041997	ARROYO GRANDE	CA		10/19/2022	7.550		19,750	363,900
3310042009	TAUNTON	MA		10/12/2022	8.589		8,019	240,600

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3310042031	MIDDLETOWN	NY		10/19/2022	8.330		22,019	106,500
3310042045	EUSTIS	FL		11/01/2022	8.309		27,046	81,000
3310042047	EUSTIS	FL		11/01/2022	8.309		28,065	81,000
3310042057	PHILADELPHIA	PA		10/19/2022	7.990		57,058	195,000
3310042088	NEWARK	NJ		10/19/2022	8.330		6,396	180,000
3310042089	NEWARK	NJ		10/19/2022	8.330		18,857	183,000
3310042103	PITTSBURGH	PA		11/01/2022	9.359		6,077	96,000
3310042112	PHILADELPHIA	PA		09/28/2022	8.519		2,792	48,000
3310042121	YPSILANTI	MI		10/19/2022	8.330		11,810	106,200
3310042122	WILLINGBORO	NJ		11/10/2022	8.659		1,678	85,500
3310042127	HUNTINGTON STATION	NY		11/10/2022	7.550		8,010	173,400
3310042133	MASSAPEQUA	NY		10/19/2022	8.330		9,954	247,500
3310042140	PARKLAND	FL		10/19/2022	7.800		9,237	360,000
3310042170	BOGOTA	NJ		11/10/2022	8.673		7,574	210,000
3310042171	BOGOTA	NJ		11/01/2022	8.673		11,138	210,000
3310042190	TORRINGTON	CT		11/10/2022	8.659		7,360	84,000
3310042200	WOODMERE	NY		11/10/2022	8.351		48,263	727,500
3310042222	BROOKLYN	NY		11/01/2022	8.673		2,376	234,000
3310042234	PLAINFIELD	NJ		10/12/2022	7.950		11,761	123,300
3310042238	CHICAGO	IL		10/19/2022	8.330		8,271	75,000
3310042252	LUTHERVILLE TIMONIUM	MD		11/01/2022	7.500		6,059	144,000
3310042254	LEVITTOWN	NY		10/12/2022	8.330		81,957	322,500
3310042288	BEVERLY HILLS	FL		10/12/2022	7.550		891	76,200
3310042292	PUNTA GORDA	FL		11/10/2022	8.225		16,335	147,000
3310042303	JERSEY CITY	NJ		10/12/2022	8.330		8,226	183,000
3310042347	PALM SPRINGS	CA		10/12/2022	7.500		19,117	253,800
3310042360	BRONX	NY		10/19/2022	8.169		6,386	240,000
3310042372	ST. PETERSBURG	FL		10/19/2022	7.550		13,929	106,500
3310042373	BAYONNE	NJ		11/01/2022	8.330		6,534	175,500
3310042375	DOLTON	IL		10/12/2022	8.050		5,517	69,600
3310042381	LOS ANGELES	CA		11/10/2022	7.800		35,768	690,000
3310042392	SUGARLOAF	CA		10/19/2022	8.575		2,673	111,600
3310042404	SCHENECTADY	NY		11/10/2022	8.834		2,484	75,600
3310042416	IRVINGTON	NJ		10/12/2022	8.519		8,580	105,000
3310042419	ELMER	NJ		10/19/2022	7.550		2,332	82,500
3310042426	CHICAGO	IL		10/19/2022	8.519		8,450	177,000
3310042467	JACKSONVILLE	FL		10/19/2022	8.659		7,841	45,000
3310042479	TRENTON	NJ		11/01/2022	8.659		2,198	63,000
3310042505	MATTAPOISETT	MA		11/01/2022	8.659		34,096	450,000
3310042534	PHILADELPHIA	PA		11/10/2022	8.519		9,801	75,600
3310042562	VISTA	CA		10/19/2022	8.169		15,762	369,000
3310042563	NORTH MIDDLETOWN	NJ		11/10/2022	8.040		13,365	123,600
3310042565	CINCINNATI	OH		11/01/2022	8.827		6,221	103,500
3310042600	ROOSEVELT	NY		10/19/2022	8.337		17,891	177,000
3310042610	DETROIT	MI		10/19/2022	8.589		238	45,600
3310042619	LINDENHURST	NY		11/01/2022	8.000		7,574	157,350
3310042640	MONSEY	NY		10/12/2022	7.550		17,419	346,500
3310042743	SALISBURY	NC		11/01/2022	8.519		15,533	73,200
3310042775	MAYS LANDING	NJ		11/10/2022	8.225		26,195	87,000
3310042809	POMONA	CA		11/10/2022	8.169		5,827	225,000
3310042827	CHICAGO	IL		11/01/2022	7.800		5,346	112,500
3310042835	HAMILTON	OH		10/19/2022	8.575		8,435	61,500
3310042862	VALLEY PARK	MO		11/10/2022	8.050		6,216	64,500
3310042884	MANSFIELD	OH		02/27/2023	8.040	402,955		881,700
3310042885	MANSFIELD	OH		02/27/2023	8.040	417,879		831,300

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3310042886	MANSFIELD	OH		02/27/2023	8.040	388,031		794,400
3310042919	PHILADELPHIA	PA		10/19/2022	8.659		12,370	73,500
3310042920	PATERSON	NJ		10/19/2022	8.351		22,572	105,000
3310042933	DETROIT	MI		10/19/2022	8.757		7,813	52,800
3310042982	WANTAGH	NY		10/19/2022	8.575		19,305	328,500
3310042983	LORAIN	OH		11/01/2022	8.939		876	43,800
3310042993	WEST HAVEN	CT		10/19/2022	8.673		11,354	99,900
3310043001	MERRICK	NY		11/01/2022	8.680		25,200	183,900
3310043009	CHICAGO	IL		11/01/2022	8.869		18,219	105,000
3310043023	BALTIMORE	MD		11/10/2022	8.519		1,951	69,000
3310043071	COUNTRY CLUB HILLS	IL		11/10/2022	8.904		14,033	144,000
3310043119	COLUMBIA	MO		11/10/2022	8.925		6,764	120,000
3310043150	BRICK TOWNSHIP	NJ		11/01/2022	8.673		31,705	603,000
3310043201	CHICAGO	IL		11/10/2022	8.673		17,820	447,000
3310043293	SAINT JAMES	NY		11/10/2022	8.666		11,100	388,050
3310043299	CHICAGO	IL		11/10/2022	8.722		146,926	415,350
3310043305	MANCHESTER TOWNSHIP	NJ		11/10/2022	8.659		3,119	67,800
3310043351	JAMAICA	NY		11/10/2022	8.659		14,850	274,500
3310043397	PORT CHESTER	NY		11/10/2022	8.673		8,316	217,500
3310043401	CHICAGO	IL		11/10/2022	8.757		2,287	75,000
3310043426	EAST ORANGE	NJ		11/10/2022	8.890		7,773	114,600
3310043430	HAVERTOWN	PA		11/10/2022	8.365		2,407	167,100
3310043470	DELTONA	FL		11/01/2022	8.687		3,380	102,000
3310043506	PHILADELPHIA	PA		11/01/2022	8.680		5,417	165,000
3310043522	EAST ORANGE	NJ		11/10/2022	8.659		7,015	150,000
3310043536	UNIVERSITY HEIGHTS	OH		11/10/2022	8.890		3,163	57,000
3310043560	LIVINGSTON	NJ		11/10/2022	8.519		38,514	420,000
3310043570	PHILADELPHIA	PA		11/01/2022	8.680		14,375	82,200
3310043577	WEST HEMPSTEAD	NY		11/01/2022	8.743		10,520	192,000
3310043584	SALEM	NJ		11/10/2022	8.687		2,918	61,500
3310043598	OLD MONROE	MO		11/10/2022	8.050		17,977	71,400
3310043604	RANCHO MIRAGE	CA		11/10/2022	8.050		7,514	701,100
3310043610	DETROIT	MI		11/10/2022	8.890		4,362	52,500
3310043632	SAN DIEGO	CA		11/01/2022	8.190		4,000	627,000
3310043638	JOSHUA TREE	CA		01/10/2023	7.990	47,199	90,724	262,500
3310043811	BURLINGTON	NJ		11/10/2022	8.694		14,553	120,000
3310043827	PATERSON	NJ		11/10/2022	8.225		22,593	147,000
3310043939	YONKERS	NY		02/13/2023	8.040	278,438		502,500
3310043966	NORTHBROOK	IL		01/30/2023	8.379	44,695		570,000
3310044130	STANHOPE	NJ		02/13/2023	8.673	82,596		136,500
3310044192	BALTIMORE	MD		01/10/2023	8.040	10,692		46,500
3310044415	FORSYTH	GA		01/30/2023	8.225	75,318	9,412	234,000
3310044940	NEWARK	NJ		02/27/2023	8.680	66,825		150,000
3310045135	ASBURY PARK	NJ		01/30/2023	8.673	51,233		154,500
3310045248	HUNTINGTON	NY		02/13/2023	8.040	150,713		268,500
3310045268	NEWARK	NJ		02/13/2023	8.050	138,848	13,016	217,500
3310045363	DECATUR	GA		01/30/2023	8.040	48,916		115,800
3310045654	YONKERS	NY		02/13/2023	8.365	166,914		292,500
3310045708	HOLTSVILLE	NY		02/13/2023	8.040	114,939		222,000
3310046046	MAPLEWOOD	NJ		02/13/2023	8.680	96,763		181,500
3310046117	NORTH HOLLYWOOD	CA		02/13/2023	8.323	136,620	10,395	277,500
3310046120	BAY SHORE	NY		02/13/2023	8.365	87,407		156,300
3310046157	LAKE WORTH BEACH	FL		02/13/2023	8.225	70,567	7,841	118,500
3310046159	JERSEY CITY	NJ		02/13/2023	8.673	127,116		222,300
3310046293	LEVITTOWN	NY		01/30/2023	8.365	106,847	20,388	193,350

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3310046332	PATERSON	NJ		02/13/2023	8.680	115,533		171,000
3310046361	WYOMING	MI		01/30/2023	8.050	26,730	4,678	52,200
3310046514	MOUNT VERNON	NY		02/13/2023	8.365	76,181		225,000
3310046533	WATERBURY	CT		02/27/2023	9.100	110,261		204,000
3310046595	LITHONIA	GA		02/13/2023	8.050	42,768		78,900
3310046614	ALBANY	NY		02/13/2023	8.680	48,114		90,600
3310046643	MABANK	TX		03/15/2023	9.450	15,031	19,993	71,400
3310046649	HACKENSACK	NJ		02/13/2023	8.673	110,983		180,000
3310046705	NEW WINDSOR	NY		02/27/2023	8.040	68,162		117,000
3310046729	FAR ROCKAWAY	NY		02/13/2023	8.680	125,297		233,550
3310046868	SHIRLEY	NY		02/27/2023	8.925	66,714		154,500
3310046917	EAST NORTHPORT	NY		02/13/2023	8.365	129,641	4,960	212,400
3310046941	BLOOMING GROVE	NY		02/13/2023	8.680	129,938		187,500
3310046943	CORAM	NY		02/13/2023	8.040	101,574		180,000
3310046953	MARGATE	FL		02/27/2023	8.050	104,693		165,000
3310046955	QUEENS	NY		02/27/2023	8.673	120,151		252,000
3310046960	RIVERSIDE	CA		02/13/2023	8.323	100,980	10,276	166,500
3310046984	NEWBURGH	NY		02/27/2023	8.040	42,917		76,500
3310047051	BEAUFORT	SC		02/27/2023	8.673	64,746		103,500
3310047182	WASHINGTON	DC		02/27/2023	8.050	62,073		145,800
3310047250	DECATUR	GA		02/13/2023	8.673	56,665		88,500
3310047268	BRONX	NY		02/13/2023	8.960	89,100		225,000
3310047326	DOUGLASVILLE	GA		02/27/2023	8.040	46,778		81,000
3310047408	BALTIMORE	MD		03/15/2023	9.443	24,217	2,079	75,000
3310047452	CAPITOL HEIGHTS	MD		02/27/2023	8.050	73,166		113,700
3310047741	HARTFORD	CT		02/27/2023	8.040	145,679		217,500
3310047857	BROWNS MILLS	NJ		02/27/2023	8.680	46,703		90,000
3310047867	ELYRIA	OH		02/27/2023	8.960	17,879		25,800
3310048019	SPRING VALLEY	NY		02/27/2023	8.040	249,924		390,000
3310048031	JONESBORO	GA		02/27/2023	8.050	49,985		82,500
3310048065	CHESTER	NY		02/27/2023	8.040	49,875		82,500
3310048087	MABANK	TX		03/15/2023	9.450	27,631	10,360	71,400
3310048093	HAVERSTRAW	NY		02/27/2023	8.040	110,187		159,000
3310048365	THE BRONX	NY		02/27/2023	8.960	173,745		292,500
3310048412	DOVER	DE		03/15/2023	8.925	36,086		63,000
3310048576	BALTIMORE	MD		03/15/2023	8.925	22,869		51,000
3310048692	COVINGTON	GA		02/27/2023	8.040	44,372		78,000
3310048931	STONE HARBOR	NJ		02/27/2023	8.050	594,000		1,020,000
3320030820	JACKSON	NJ		03/15/2023	8.884	431,957		431,957
3320034254	CHICAGO	IL		02/27/2023	9.162	59,400	20,394	732,000
3320034271	CHICAGO	IL		01/30/2023	9.182	43,659		270,000
3320035858	BELMONT	NC		01/10/2023	9.242	113,186	110,514	1,485,000
3320037583	SEASIDE HEIGHTS	NJ		01/10/2023	8.480	1,128,541	557,845	5,950,000
3320038334	LEHIGH ACRES	FL		02/13/2023	9.156			391,000
3320038375	LEHIGH ACRES	FL		02/13/2023	8.592			391,000
3320038376	LEHIGH ACRES	FL		02/13/2023	9.156			391,000
3320038378	LEHIGH ACRES	FL		02/13/2023	8.592			391,000
3320038379	LEHIGH ACRES	FL		02/13/2023	8.592			391,000
3320038950	BETHPAGE	NY		02/13/2023	8.892	286,110		1,100,000
3320039633	CORONA	NY		01/10/2023	8.882	825,660		1,620,000
3320039913	DETROIT	MI		01/10/2023	9.182	29,755	30,690	170,000
3320040174	FORT WORTH	TX		01/10/2023	8.600	80,113	83,383	313,000
3320040499	MIAMI	FL		01/10/2023	9.014	297,000		490,000
3320040805	YORK	PA		01/30/2023	9.422		11,930	132,000
3320040910	MEDFORD	NY		02/27/2023	9.162	217,721		410,000

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Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320041204	COPIAGUE	NY		02/27/2023	8.844	128,700		749,000
3320041228	BAY SHORE	NY		02/13/2023	8.862	100,267		639,500
3320041327	PHILADELPHIA	PA		01/10/2023	8.612	128,552	13,415	285,000
3320041396	MAPLEWOOD	NJ		01/30/2023	8.912	97,498	1,179,744	2,980,000
3320041480	HEMPSTEAD	NY		01/10/2023	8.915	290,021	53,981	565,500
3320041627	WASHINGTON	DC		01/10/2023	8.636	546,975		1,250,000
3320041839	LEHIGH ACRES	FL		01/10/2023	9.194			363,000
3320041883	CHICAGO	IL		01/10/2023	9.422	54,381	21,364	190,000
3320041915	MONSEY	NY		01/10/2023	8.912	696,960		1,180,000
3320041959	LOUISVILLE	OH		02/27/2023	9.162	52,351		93,000
3320042107	LEHIGH ACRES	FL		01/30/2023	9.194		13,322	285,000
3320042108	SARASOTA	FL		01/30/2023	8.912	535,725	143,307	4,100,000
3320042194	JOSHUA TREE	CA		01/10/2023	8.492	421,344		1,230,000
3320042210	SARASOTA	FL		02/13/2023	8.892	649,737		4,850,000
3320042213	LIVINGSTON	NJ		01/10/2023	9.194	302,940	192,060	1,420,000
3320042214	SARASOTA	FL		02/13/2023	8.892	527,175	122,760	4,865,000
3320042236	FRANKLIN SQUARE	NY		01/10/2023	8.609	560,390		1,231,500
3320042266	BROOKLYN	NY		02/27/2023	8.874	673,200		1,020,000
3320042270	TOLEDO	OH		01/10/2023	8.480	1,148,697	209,741	2,450,000
3320042282	LONG BRANCH	NJ		01/10/2023	8.642	736,313		1,450,000
3320042318	FREEHOLD	NJ		01/10/2023	8.612	208,172		450,000
3320042380	CLEVELAND	OH		01/10/2023	9.164	34,650		75,000
3320042444	WILLINGBORO	NJ		01/10/2023	8.864	124,344		300,000
3320042470	MIDDLETOWN	NY		01/10/2023	8.882	246,312		375,000
3320042539	REHOBOTH BEACH	DE		01/10/2023	8.924	36,281		530,000
3320042625	BRIDGEPORT	CT		01/10/2023	9.044		36,036	452,000
3320042627	SAN ANTONIO	TX		01/30/2023	9.044	123,750		235,000
3320042665	MONROE	NY		01/30/2023	8.912	369,027	724,697	2,000,000
3320042691	JERSEY CITY	NJ		01/10/2023	9.044	245,025		450,000
3320042728	POMPANO BEACH	FL		01/10/2023	8.876	668,250		2,305,000
3320042758	CHICAGO	IL		01/10/2023	9.044	178,998	68,145	430,000
3320042762	PHILADELPHIA	PA		01/10/2023	9.164			330,000
3320042794	PAHOA	HI		01/30/2023	8.642		96,322	1,175,000
3320042825	SAN DIEGO	CA		01/10/2023	8.576	495,000	24,624	2,060,000
3320042828	NEW BRITAIN	CT		01/10/2023	8.876	189,338	19,008	371,000
3320042874	MONROE	NY		01/10/2023	8.894	492,525		780,000
3320042880	MANSFIELD	OH		02/27/2023	8.616	1,940,153		3,716,000
3320042912	BALTIMORE	MD		01/10/2023	9.542	116,325		285,000
3320042916	CLEVELAND	OH		01/10/2023	8.642	31,185		114,000
3320042932	FORSYTH	GA		01/10/2023	8.636	339,585	100,161	780,000
3320042990	GLEN COVE	NY		01/10/2023	9.176	322,636	17,923	738,000
3320042992	BELLWOOD	IL		01/10/2023	8.972	110,237		310,000
3320042995	MCHENRY	IL		01/10/2023	9.176	376,200		1,050,000
3320043013	MILLER PLACE	NY		01/10/2023	9.172	366,686	10,464	607,000
3320043014	RED BANK	NJ		01/10/2023	9.044	279,555	50,880	538,000
3320043028	MOUNT VERNON	NY		01/10/2023	9.044	466,295	13,999	730,000
3320043041	NEWTON	NJ		01/10/2023	9.044	182,309	26,230	443,000
3320043107	MASTIC	NY		03/15/2023	9.298	339,768		339,768
3320043122	BUENA	NJ		01/10/2023	8.642	67,320	43,660	288,000
3320043123	GREENWICH	NJ		01/10/2023	8.642	54,450	89,335	225,000
3320043194	FORSYTH	GA		01/10/2023	8.636	303,423	79,185	782,000
3320043210	HEWITT	NJ		01/10/2023	9.044	2,856,178	242,220	4,730,000
3320043219	ALBANY	NY		01/10/2023	9.176	465,770		1,715,000
3320043239	BALTIMORE	MD		01/30/2023	9.242	47,302		235,000
3320043245	ROSELLE	NJ		01/10/2023	9.314	246,807		405,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320043249	SAVANNAH	GA		01/10/2023	9.344	51,480	14,924	190,000
3320043288	SANDUSKY	OH		01/30/2023	9.464	60,053		250,000
3320043307	SPARTA TOWNSHIP	NJ		01/10/2023	8.894	202,257		440,000
3320043325	SKANEATELES	NY		01/10/2023	8.899	325,700	136,224	853,000
3320043346	PATERSON	NJ		01/10/2023	9.134	356,400		625,000
3320043353	COLUMBUS	GA		01/30/2023	9.422	46,778		138,000
3320043359	BROWNS MILLS	NJ		01/10/2023	8.636	133,650	42,460	290,000
3320043374	PHILADELPHIA	PA		01/10/2023	8.786	164,934		520,000
3320043384	LONG BRANCH	NJ		01/10/2023	9.194	320,300	50,653	588,000
3320043390	BALTIMORE	MD		01/10/2023	8.912	144,342		253,000
3320043391	BALTIMORE	MD		01/10/2023	8.912	144,342		255,000
3320043393	BALTIMORE	MD		01/10/2023	8.912	162,830		260,000
3320043413	CHICAGO	IL		01/10/2023	9.392	68,112	21,288	265,000
3320043433	SCRANTON	PA		01/10/2023	9.422	45,820	23,937	222,000
3320043445	CHICAGO	IL		01/10/2023	9.362	249,480	19,641	655,000
3320043448	CAPITOL HEIGHTS	MD		01/10/2023	8.942	144,783		354,000
3320043462	MILFORD	MA		01/30/2023	8.642	219,285	89,100	445,000
3320043476	ENFIELD	CT		01/10/2023	8.942	144,045		250,000
3320043478	LODI	NY		01/10/2023	9.422	19,800		185,000
3320043517	WEST NEW YORK	NJ		01/30/2023	9.314	182,160		368,000
3320043523	WARREN	NJ		01/10/2023	8.636	303,782		601,000
3320043564	LOS ANGELES	CA		01/10/2023	8.480	3,094,387	99,552	6,400,000
3320043565	SMITHTOWN	NY		01/30/2023	9.182	490,050	54,064	1,028,000
3320043595	LITHONIA	GA		01/10/2023	8.792	164,873		290,000
3320043602	WESTBURY	NY		01/10/2023	9.422	181,987	45,763	610,000
3320043607	NEWARK	NJ		01/10/2023	9.236	1,887,701		3,400,000
3320043612	DETROIT	MI		01/10/2023	9.518	42,120	12,811	210,000
3320043614	DETROIT	MI		01/10/2023	9.194	72,765	36,990	334,000
3320043618	PHILADELPHIA	PA		01/30/2023	9.182	119,691		430,000
3320043628	WEST NEW YORK	NJ		01/10/2023	8.924	344,817		790,000
3320043629	WEST BABYLON	NY		01/10/2023	8.894	312,741	20,061	596,500
3320043637	JOSHUA TREE	CA		01/30/2023	8.624	215,414	127,992	1,175,000
3320043639	JOSHUA TREE	CA		01/30/2023	8.624	148,346	159,650	1,275,000
3320043649	DETROIT	MI		02/13/2023	9.372	72,248	9,524	275,000
3320043707	EUSTIS	FL		01/30/2023	9.194		212,482	1,080,000
3320043723	BALTIMORE	MD		01/10/2023	9.194	253,301	12,375	430,000
3320043753	SARASOTA	FL		02/27/2023	8.892	612,563		9,450,000
3320043761	RICHMOND	IN		01/30/2023	9.842	42,341		72,000
3320043765	MOUNT EPHRAIM	NJ		02/13/2023	8.772	129,195	43,138	257,000
3320043769	POCONO PINES	PA		01/10/2023	9.194	164,340		920,000
3320043784	TRENTON	NJ		03/15/2023	9.160	75,240		75,240
3320043787	NEWARK	NJ		01/10/2023	9.194	420,750		640,000
3320043817	WINDSOR	CT		01/10/2023	8.942	96,773		150,000
3320043823	TABOR CITY	NC		02/27/2023	9.162	11,880	17,078	165,000
3320043859	CHICAGO	IL		01/10/2023	9.548	143,055	60,097	372,500
3320043863	NORTHBROOK	IL		01/30/2023	8.924	148,985		1,800,000
3320043883	JERSEY CITY	NJ		01/10/2023	9.242	618,503		1,080,000
3320043898	OJAI	CA		01/10/2023	8.492	1,535,738		2,750,000
3320043900	MORRISTOWN	NJ		01/10/2023	9.464	502,796		800,000
3320043908	NORTHBROOK	IL		01/10/2023	8.924	123,750	25,235	1,900,000
3320043913	MIAMI BEACH	FL		01/10/2023	9.242	1,190,475		2,070,000
3320043931	BUTLER	PA		01/30/2023	9.422	9,900		143,500
3320043934	EAST PATCHOGUE	NY		01/10/2023	9.188	196,763	10,395	700,000
3320043945	NORTHBROOK	IL		01/30/2023	8.924	148,985		1,900,000
3320043955	NORTHBROOK	IL		01/30/2023	8.924	148,985		1,900,000

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3320043958	DELAND	FL		01/10/2023	9.194	59,895		185,000
3320043989	DIX HILLS	NY		01/10/2023	9.194	702,900	64,350	1,275,000
3320043999	TAMPA	FL		01/10/2023	9.236	123,750		680,000
3320044014	BRENTWOOD	NY		01/10/2023	9.188	287,793		525,000
3320044029	COLUMBUS	GA		01/30/2023	9.044	68,780	1,832	136,000
3320044033	HOUSTON	TX		01/10/2023	9.194	130,536	12,690	315,000
3320044054	NEW WINDSOR	NY		02/27/2023	9.372	235,620	47,657	445,000
3320044075	IRVINGTON	NJ		02/13/2023	9.162	224,512	63,212	530,000
3320044079	PATERSON	NJ		01/10/2023	9.422	259,875		462,000
3320044082	ST. PETERSBURG	FL		01/10/2023	8.636	552,420	7,920	940,000
3320044116	CHARLOTTE	NC		01/10/2023	8.942	239,085	41,923	1,155,000
3320044123	RANDOLPH	NJ		02/13/2023	9.156	209,385		510,000
3320044156	NEWARK	NJ		01/10/2023	9.182	264,330		430,000
3320044157	NEWARK	NJ		01/10/2023	9.182	118,800		770,000
3320044158	NEWARK	NJ		01/10/2023	9.182	69,300		740,000
3320044159	NEWARK	NJ		01/10/2023	9.182	69,300		760,000
3320044162	NEWARK	NJ		01/10/2023	9.182	204,930		450,000
3320044166	SHOW LOW	AZ		01/10/2023	9.044	485,100	33,283	1,000,000
3320044199	NAPLES	FL		02/13/2023	8.616			520,000
3320044207	ORLANDO	FL		01/30/2023	9.422	47,217	81,982	360,000
3320044208	SOUTH BRUNSWICK TOWN	NJ		01/10/2023	9.152	328,680		580,000
3320044212	EAST HAMPTON	NY		01/30/2023	8.912	1,081,512	209,720	2,500,000
3320044216	BRENTWOOD	NY		01/30/2023	8.912	298,040		500,000
3320044224	ORLANDO	FL		02/13/2023	9.402	75,558	40,219	375,000
3320044225	ORLANDO	FL		02/13/2023	9.402	68,574	44,855	337,000
3320044229	HAZEL CREST	IL		01/10/2023	9.392	55,440		80,000
3320044236	NASHVILLE	TN		01/30/2023	9.422	1,437,133		3,100,000
3320044238	TOBYHANNA	PA		01/30/2023	9.182	41,342		239,000
3320044250	EAST ORANGE	NJ		01/10/2023	9.182	328,611	55,490	630,000
3320044260	HEMPSTEAD	NY		01/10/2023	9.182	276,433	7,451	491,000
3320044274	MILLVILLE	NJ		02/13/2023	8.766	123,849		260,000
3320044341	BROOKLYN	NY		02/13/2023	8.616	2,258,982		8,050,000
3320044342	MATAWAN	NJ		02/13/2023	9.024	176,715		495,000
3320044371	NEWPORT	RI		01/10/2023	9.236	652,163	28,155	1,175,000
3320044379	JACKSON	NJ		01/30/2023	8.786	320,760	10,494	478,000
3320044386	STOCKTON	CA		01/30/2023	9.152	230,175		460,000
3320044394	JACKSONVILLE	FL		01/30/2023	9.176	73,260		225,000
3320044405	FORSYTH	GA		01/30/2023	8.792	282,876	17,483	825,000
3320044419	FORSYTH	GA		01/30/2023	8.792	292,465		920,000
3320044422	AKRON	OH		01/10/2023	9.188	52,668		106,000
3320044431	DETROIT	MI		01/30/2023	9.422	45,045	3,560	140,000
3320044445	HAMPTON BAYS	NY		01/30/2023	9.194	178,200		1,299,000
3320044472	ELMHURST	NY		01/30/2023	9.452	598,950		1,100,000
3320044499	PATERSON	NJ		03/15/2023	9.538	92,070		92,070
3320044520	MUNCIE	IN		01/30/2023	9.842	44,550		72,000
3320044530	CHICAGO	IL		02/27/2023	8.766	111,375	26,631	260,000
3320044539	MAPLEWOOD	NJ		01/30/2023	9.194	199,467	183,717	935,000
3320044568	CHATTANOOGA	TN		01/30/2023	9.392	125,334		213,000
3320044574	NEWARK	NJ		01/30/2023	9.182	29,700		700,000
3320044621	IRVINGTON	NJ		01/10/2023	9.044	426,641		670,000
3320044632	FALLS CHURCH	VA		01/30/2023	9.392	334,125		1,860,000
3320044651	YONKERS	NY		03/15/2023	9.040	476,685		476,685
3320044653	SOUTH BEND	IN		02/13/2023	8.772	66,825	10,915	146,000
3320044656	BALTIMORE	MD		02/13/2023	8.772	28,512	33,502	195,000
3320044668	NEWARK	NJ		01/30/2023	9.182	294,030		625,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320044673	KINGSTON	PA		01/10/2023	9.464	157,361		240,000
3320044674	CUYAHOGA FALLS	OH		02/27/2023	9.156	67,320		150,000
3320044697	CUYAHOGA FALLS	OH		03/15/2023	9.292	93,407		93,407
3320044717	NEWBURGH	NY		01/30/2023	8.774	174,240		295,000
3320044729	BIRMINGHAM	AL		01/10/2023	9.422	99,230	30,856	210,000
3320044733	FRANKLIN	NJ		01/30/2023	8.792	113,157	63,543	256,500
3320044734	BRENTWOOD	NY		02/27/2023	9.174	334,125		575,000
3320044760	ST. LOUIS	MO		01/30/2023	8.792	14,751		134,000
3320044802	GRANBURY	TX		01/30/2023	9.176	23,791	64,889	185,000
3320044808	DETROIT	MI		01/10/2023	9.422	46,778	11,880	108,000
3320044822	VERNON TOWNSHIP	NJ		02/13/2023	9.402		56,628	387,000
3320044827	NEWARK	NJ		02/13/2023	9.156	60,638		650,000
3320044832	NEWARK	NJ		01/10/2023	9.422	242,550	50,515	550,000
3320044835	FREEHOLD	NJ		01/10/2023	8.642	160,133	29,561	305,000
3320044836	HONOLULU	HI		01/30/2023	8.642	185,130		275,000
3320044850	MAMARONECK	NY		01/30/2023	9.182	504,900		950,000
3320044897	CHESTER	NY		03/15/2023	8.770	109,296		109,296
3320044903	TRENTON	NJ		02/27/2023	9.024	23,958		220,000
3320044914	MUNCIE	IN		01/30/2023	9.842	37,719		73,000
3320044930	STAFFORD SPRINGS	CT		01/30/2023	9.422	140,184	20,295	377,000
3320044943	NEW ORLEANS	LA		02/27/2023	8.772	937,316		2,000,000
3320044951	ANDERSON	IN		02/27/2023	9.600	24,453	13,203	115,000
3320044952	SKANEATELES	NY		02/13/2023	9.162	692,505	304,574	4,301,000
3320044963	BAYTOWN	TX		02/13/2023	9.156	112,200		220,000
3320044989	SANTA ROSA BEACH	FL		02/27/2023	9.342	203,940		2,631,000
3320045001	MANSFIELD	OH		02/27/2023	8.616	1,343,183		2,717,000
3320045005	NEW ALBANY	IN		02/27/2023	8.892	99,000	9,930	201,000
3320045011	NEWARK	NJ		02/27/2023	9.432	173,250		413,000
3320045021	BRICK	NJ		02/13/2023	8.622	160,380		390,000
3320045028	WARREN	MI		01/30/2023	9.362	49,005		135,000
3320045039	AUGUSTA	GA		01/30/2023	9.182	30,294	25,479	128,000
3320045048	WARREN	MI		01/30/2023	9.362	55,836	14,850	102,000
3320045050	NEW ORLEANS	LA		01/30/2023	9.314	76,230		220,000
3320045051	HAMPTON BAYS	NY		02/13/2023	8.916	556,875		923,500
3320045054	WARREN	MI		01/30/2023	9.362	46,926	23,760	102,000
3320045063	BALTIMORE	MD		02/13/2023	8.616	26,743	30,059	380,000
3320045072	WILLINGBORO	NJ		01/30/2023	9.422	154,440		334,000
3320045089	CHICAGO	IL		02/27/2023	9.156	138,006	41,580	475,000
3320045102	SOUTH DENNIS	MA		01/30/2023	9.176	420,142	48,372	793,000
3320045113	MORGANVILLE	NJ		02/13/2023	8.892	172,260		1,300,000
3320045114	MORGANVILLE	NJ		02/13/2023	8.892	172,260		1,300,000
3320045123	SCOTCH PLAINS	NJ		01/30/2023	9.152	270,339	38,146	533,000
3320045129	ELKRIDGE	MD		02/27/2023	9.162	9,462		720,000
3320045141	WEST ISLIP	NY		02/27/2023	9.342	277,200	42,966	550,000
3320045146	BUFFALO	NY		01/30/2023	9.242	88,358	8,378	260,000
3320045147	CINCINNATI	OH		01/30/2023	9.392	83,412		385,000
3320045165	DOLTON	IL		01/30/2023	9.236	57,518		175,000
3320045176	EAST ORANGE	NJ		01/30/2023	9.392	150,480	56,430	423,000
3320045177	BAYONNE	NJ		02/27/2023	9.024	423,225		830,000
3320045225	NEWARK	NJ		01/10/2023	9.182	276,210		625,000
3320045234	JAMAICA	NY		01/30/2023	9.422	480,150	50,886	920,000
3320045245	BROOKLYN	NY		01/30/2023	9.422	1,158,300		1,950,000
3320045249	LAUREL HOLLOW	NY		01/30/2023	8.636	553,534		2,500,000
3320045264	JERSEY CITY	NJ		02/27/2023	8.622	381,917		1,575,000
3320045294	CHARLOTTE	NC		01/30/2023	9.242	248,738	14,391	1,109,000

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Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320045296	LAKEWOOD	NJ		02/13/2023	8.622	503,415	45,045	800,000
3320045334	TRENTON	NJ		01/30/2023	8.912	81,972	22,711	200,000
3320045338	NEWARK	NJ		02/13/2023	9.162	166,370		520,000
3320045357	WINTER HAVEN	FL		02/13/2023	9.402	59,937	57,734	330,000
3320045375	NORTH AUGUSTA	SC		01/30/2023	9.176	183,026	4,950	273,000
3320045408	PAULSBORO	NJ		02/13/2023	8.772	106,029		255,000
3320045413	DETROIT	MI		01/30/2023	9.422	43,236	15,749	115,000
3320045422	INDIANA	PA		01/30/2023	9.422	11,880	10,858	158,000
3320045453	NEWARK	NJ		02/13/2023	9.162	155,925	41,283	440,000
3320045460	BRIDGEPORT	CT		02/13/2023	9.402	204,930		455,000
3320045474	DETROIT	MI		01/30/2023	9.422	56,859	1,418	135,000
3320045476	CLIFTON	NJ		01/30/2023	9.176	372,339		650,000
3320045480	SOUTHAMPTON	NJ		02/13/2023	8.622	102,465	40,149	255,000
3320045481	CLIFTON	NJ		01/30/2023	9.044	374,418		650,000
3320045492	MUSKOGEE	OK		01/30/2023	9.176	42,570		125,000
3320045494	MUSKOGEE	OK		01/30/2023	9.176	71,280		205,000
3320045498	PITTSBURGH	PA		02/13/2023	9.162	21,780	9,900	200,000
3320045501	RIVIERA BEACH	FL		02/13/2023	9.162	652,163		1,300,000
3320045503	CARTHAGE	TX		02/13/2023	9.156	142,560	13,365	251,000
3320045523	CALUMET CITY	IL		02/13/2023	9.156	49,847		202,000
3320045563	SAN ANTONIO	TX		02/13/2023	8.922	5,842,799		12,950,000
3320045565	TRENTON	NJ		01/30/2023	9.044	79,200		225,000
3320045567	BELLMORE	NY		02/13/2023	9.162	270,270		1,141,500
3320045585	UNIVERSITY HEIGHTS	OH		02/27/2023	8.754	100,223		264,000
3320045601	KINGSTON	NY		01/30/2023	9.176	134,640	42,570	425,000
3320045602	KINGSTON	NY		01/30/2023	9.176	189,338	107,663	525,000
3320045604	HAMBURG	NJ		01/30/2023	9.182	109,148	27,027	352,000
3320045630	CHICAGO	IL		02/13/2023	9.402	54,549	35,417	245,000
3320045649	DETROIT	MI		02/27/2023	9.402	56,232	4,297	145,000
3320045652	CHICAGO	IL		01/30/2023	9.422	48,263		165,000
3320045658	TRENTON	NJ		01/30/2023	8.912	60,588		175,000
3320045660	CHICAGO	IL		02/27/2023	9.342	126,225		365,000
3320045671	TRENTON	NJ		01/30/2023	9.044	79,200		217,000
3320045692	BALTIMORE	MD		02/13/2023	9.402	86,200	6,757	330,000
3320045694	BROWNS MILLS,	NJ		02/13/2023	8.772	160,380		280,000
3320045695	ROOSEVELT	NJ		02/27/2023	8.772	149,688		400,000
3320045700	WEST ORANGE	NJ		01/30/2023	8.636	331,650		860,000
3320045713	WASHINGTON	DC		02/27/2023	9.156	690,525		1,650,000
3320045719	BALTIMORE	MD		02/13/2023	8.892	87,120		195,000
3320045721	BALTIMORE	MD		02/13/2023	8.892	114,365	11,920	195,000
3320045722	BALTIMORE	MD		02/13/2023	8.892	87,120		195,000
3320045724	BALTIMORE	MD		02/13/2023	8.892	91,773		203,000
3320045729	BAY SHORE	NY		02/27/2023	9.162	228,951	26,579	520,000
3320045771	MONTICELLO	NY		01/30/2023	8.636	112,860		268,000
3320045778	PASSAIC	NJ		01/30/2023	9.182	311,355		530,000
3320045779	NEWARK	NJ		02/27/2023	8.616	275,319	130,086	650,000
3320045780	GAINESVILLE	FL		03/15/2023	9.736	84,125		84,125
3320045788	IRVINGTON	NJ		02/13/2023	9.162	168,300	17,771	485,000
3320045802	LOS ANGELES	CA		01/30/2023	8.744	1,081,080		2,075,000
3320045812	RICHMOND	VA		02/13/2023	9.162	98,010		193,000
3320045815	BOCA RATON	FL		02/27/2023	8.892	848,653		1,504,000
3320045819	CHICAGO	IL		01/30/2023	9.422	187,110		610,000
3320045823	AUSTIN	TX		01/30/2023	9.392	144,788	1,799	375,000
3320045835	NEWARK	NJ		02/13/2023	9.162	294,030	64,770	2,040,000
3320045836	EAST SETAUKET	NY		02/27/2023	9.156	334,125		550,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320045845	DETROIT	MI		01/30/2023	9.182	104,894	7,677	285,000
3320045848	HAMPSTEAD	NC		01/30/2023	9.176	165,132	112,118	794,000
3320045852	HOUSTON	TX		02/13/2023	9.156	68,805	28,017	215,000
3320045865	FORT MYERS	FL		02/13/2023	8.772	94,941		315,000
3320045867	WESTON	CT		02/27/2023	9.156	250,645	184,439	1,895,000
3320045871	FORT MYERS BEACH	FL		01/30/2023	9.422	408,128	29,972	1,060,000
3320045876	BROOKLYN	NY		02/27/2023	8.772	1,220,175		2,650,000
3320045877	DETROIT	MI		01/30/2023	9.182	43,560	19,798	220,000
3320045894	BROOKLYN	NY		01/30/2023	9.182	500,742		900,000
3320045911	CLEVELAND	OH		02/13/2023	9.156	56,110	11,778	199,500
3320045930	INDIANAPOLIS	IN		02/13/2023	9.372	42,982		350,000
3320045946	TAVERNIER	FL		02/27/2023	8.616	454,410	20,159	880,000
3320045957	HUNTINGTON STATION	NY		02/27/2023	9.174	391,595	42,224	630,000
3320045965	JEFFERSON	NJ		01/30/2023	9.182	88,358		400,000
3320045970	RED BANK	NJ		02/13/2023	8.622	119,988		946,000
3320045973	HARTSDALE	NY		02/27/2023	9.162	375,730		745,000
3320045984	CHICAGO	IL		02/13/2023	9.156	131,175	17,820	322,000
3320046002	BALTIMORE	MD		02/13/2023	9.822	75,438	15,512	155,000
3320046007	EWING TOWNSHIP	NJ		01/30/2023	9.182	75,735		290,000
3320046014	FAIRVIEW	NC		02/13/2023	9.372	235,620	118,760	573,000
3320046016	MATAWAN	NJ		02/13/2023	9.294	261,360	24,755	460,000
3320046019	UPLAND	CA		01/30/2023	8.882	426,195		775,000
3320046023	NEW ORLEANS	LA		02/13/2023	9.156	204,294	65,588	420,000
3320046027	EGG HARBOR TOWNSHIP	NJ		02/27/2023	9.402	147,010		260,000
3320046029	WEST BEND	WI		01/30/2023	8.792	92,565		400,000
3320046031	CHICAGO	IL		02/27/2023	9.342		92,700	474,000
3320046034	CHARLESTON	SC		01/30/2023	9.176	185,625	62,659	400,000
3320046042	FRESH MEADOWS	NY		02/13/2023	9.156	410,083	84,645	1,750,000
3320046067	TRENTON	NJ		01/30/2023	9.044	79,200	37,125	195,000
3320046070	REDFORD CHARTER TOWN	MI		02/13/2023	9.162	71,057		200,000
3320046082	ATHENS	GA		03/15/2023	9.058	4,119,167		4,119,167
3320046097	GIBSONTON	FL		02/13/2023	9.402		54,244	703,000
3320046101	COLUMBIA	MD		02/27/2023	9.162	52,272		700,000
3320046106	WARREN	MI		01/30/2023	9.422	79,002		114,000
3320046115	INDIANAPOLIS	IN		02/13/2023	9.162	71,280	26,285	194,000
3320046126	CLEVELAND	TX		02/27/2023	9.342	65,600		312,500
3320046130	TRENTON	NJ		02/27/2023	9.024	58,806	59,004	205,000
3320046142	PHILADELPHIA	PA		02/13/2023	9.162	131,175	19,738	345,000
3320046146	BERGENFIELD	NJ		02/27/2023	8.772	481,140	31,894	750,000
3320046151	BETHEL	NY		01/30/2023	9.242	225,720		456,000
3320046156	EAST ORANGE	NJ		02/13/2023	9.156	172,656		410,000
3320046186	PLEASANTVILLE	NJ		01/30/2023	9.362	150,757	7,170	260,000
3320046189	CHICAGO	IL		02/27/2023	8.922	33,190		320,000
3320046191	CHICAGO	IL		02/13/2023	9.402	79,101	28,329	200,000
3320046202	CHICAGO	IL		02/13/2023	9.156	59,400	51,351	225,000
3320046208	BLAKESLEE	PA		02/13/2023	8.772	164,249	7,692	285,000
3320046209	CHINQUAPIN	NC		03/15/2023	9.658	64,994		64,994
3320046221	DAYTON	OH		02/27/2023	9.342		38,314	380,000
3320046224	ENGLEWOOD	NJ		01/30/2023	9.182	271,805	41,580	482,000
3320046229	GARNERVILLE	NY		02/27/2023	8.616	351,104		565,000
3320046237	NEWBURGH	NY		01/30/2023	9.842	201,960	63,964	500,000
3320046242	DAYTON	OH		01/30/2023	9.362	19,800	56,648	230,000
3320046259	JAMAICA	NY		01/30/2023	8.636	366,300	92,070	710,000
3320046263	PALM SPRINGS	CA		02/13/2023	8.862	908,820		1,760,000
3320046264	CALABASAS	CA		02/27/2023	8.472	1,782,000		2,850,000

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3320046265	LOS ANGELES	CA		02/13/2023	8.472	891,495		1,565,000
3320046282	LAWRENCE	NJ		02/13/2023	9.822	91,328		230,000
3320046286	LAWNSIDE	NJ		02/13/2023	8.772	175,527		350,000
3320046305	SPOTSWOOD	NJ		02/13/2023	9.162	133,650		380,000
3320046319	CHICAGO	IL		01/30/2023	9.314	83,160		416,000
3320046335	ISLIP	NY		01/30/2023	9.314	467,775	55,091	1,140,000
3320046336	AMSTERDAM	NY		01/30/2023	9.422	31,185	31,581	113,000
3320046347	TRENTON	NJ		02/13/2023	9.024	43,758	57,420	180,000
3320046354	WEST BABYLON	NY		02/13/2023	8.892	294,030	72,270	542,500
3320046364	MABANK	TX		02/27/2023	9.822	13,248	72,220	187,000
3320046377	CHICAGO	IL		02/27/2023	8.772	180,923	10,146	539,000
3320046381	CHICAGO	IL		02/13/2023	9.162	58,905	12,887	350,000
3320046384	REDLANDS	CA		02/13/2023	8.430	94,240	31,996	630,000
3320046393	ALVIN	TX		01/30/2023	9.392	163,236	98,022	450,000
3320046396	CENTRAL ISLIP	NY		02/13/2023	9.162	218,295	54,252	480,000
3320046397	ALBANY	NY		02/13/2023	9.162	16,830		300,000
3320046399	TRENTON	NJ		01/30/2023	9.182	131,670		195,000
3320046405	POMONA	NY		01/30/2023	9.176	420,156		775,000
3320046407	LUZERNE	PA		02/13/2023	10.206	78,389	15,492	185,000
3320046423	TICONDEROGA	NY		02/27/2023	9.162	93,743	7,425	200,000
3320046426	TRENTON	NJ		02/13/2023	9.162	173,102	25,146	370,000
3320046430	INDIANAPOLIS	IN		02/13/2023	9.162	103,950		318,000
3320046454	TEANECK	NJ		01/30/2023	9.182	231,413		522,000
3320046462	NEWBURGH	NY		02/27/2023	9.402	2,305,710		4,900,000
3320046465	MOBILE	AL		01/30/2023	9.182	29,183		216,000
3320046467	MOBILE	AL		01/30/2023	9.182	29,700		203,000
3320046469	ATLANTA	GA		02/13/2023	9.162	154,661		640,000
3320046479	CATSKILL	NY		02/27/2023	9.156	199,505		375,000
3320046480	CATSKILL	NY		02/27/2023	9.156	203,594		385,000
3320046481	KINGSTON	NY		02/27/2023	9.156	133,205		430,000
3320046482	KINGSTON	NY		02/13/2023	9.156	231,215	35,785	525,000
3320046483	KINGSTON	NY		02/13/2023	9.156	222,305		550,000
3320046488	AKRON	OH		02/27/2023	9.402	36,432		106,000
3320046498	JEFFERSON	NJ		02/13/2023	9.162	56,826		375,000
3320046511	HEMPSTEAD	NY		01/30/2023	9.176	281,903	49,587	595,000
3320046518	CHICAGO	IL		02/13/2023	9.372	87,467	17,282	280,000
3320046529	JERSEY CITY	NJ		02/13/2023	9.162	297,000		1,565,000
3320046532	JERSEY CITY	NJ		02/27/2023	8.622	504,687		1,796,000
3320046534	WESTWOOD	NJ		02/13/2023	8.754	355,608		1,200,000
3320046535	PHILADELPHIA	PA		02/13/2023	9.162	65,093	71,250	305,000
3320046537	VALLEY STREAM	NY		02/27/2023	9.162	490,644	18,018	760,000
3320046545	NIAGARA FALLS	NY		01/30/2023	9.692	83,160		140,000
3320046554	CHESTER	PA		02/27/2023	9.402	31,581		130,000
3320046558	PATERSON	NJ		02/27/2023	9.162	266,310		580,000
3320046561	BRIDGEWATER	NJ		03/15/2023	9.538	207,554		207,554
3320046565	CARLSTADT	NJ		02/13/2023	9.162	249,480		580,000
3320046567	EUSTIS	FL		02/27/2023	9.156			392,000
3320046568	PHILADELPHIA	PA		02/27/2023	9.342	48,510	22,235	275,000
3320046578	ARANSAS PASS	TX		02/27/2023	9.156	56,430		177,000
3320046579	PHILADELPHIA	PA		02/27/2023	9.162	44,387	12,375	245,000
3320046580	BURLINGTON	NJ		01/30/2023	9.182	125,384		290,000
3320046602	FAYETTEVILLE	GA		02/13/2023	8.622	171,072		439,000
3320046605	CALUMET CITY	IL		02/13/2023	9.600	64,448		215,000
3320046613	EAST ORANGE	NJ		02/13/2023	9.156	201,960		475,000
3320046617	MOUNT EPHRAIM	NJ		02/13/2023	8.622	157,707	38,725	330,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320046620	SCOTCH PLAINS	NJ		01/30/2023	9.422	222,750		835,000
3320046621	FORT LAUDERDALE	FL		01/30/2023	9.452	352,910	18,055	659,000
3320046648	ORLANDO	FL		02/27/2023	9.402	95,040	22,757	370,000
3320046650	WASHINGTON	NJ		02/13/2023	9.156	111,375	79,200	360,000
3320046665	WILLINGBORO	NJ		02/13/2023	9.156	176,715	24,498	350,000
3320046670	MILLVILLE	NJ		02/27/2023	8.772	98,010		255,000
3320046676	COVINGTON	GA		02/13/2023	8.922	161,543	8,316	263,000
3320046677	MEDFORD	NY		02/13/2023	9.162	279,863	33,127	541,000
3320046682	PLAINFIELD	NJ		02/13/2023	9.132	347,455		602,000
3320046684	MIDDLE ISLAND	NY		01/30/2023	8.912	280,665	43,065	522,000
3320046686	POMPANO BEACH	FL		02/27/2023	9.462	312,890	15,653	545,000
3320046703	COVINGTON	KY		02/27/2023	9.162	91,823		407,000
3320046708	BALTIMORE	MD		02/27/2023	8.892	98,010	54,450	236,000
3320046715	GARDEN CITY	NY		02/27/2023	8.892	521,235	25,826	900,500
3320046748	CLEVELAND	OH		02/27/2023	9.402	22,330	31,216	189,000
3320046769	PHILADELPHIA	PA		02/27/2023	9.156	248,032	71,284	690,000
3320046786	PHILADELPHIA	PA		02/13/2023	9.294	111,330		420,000
3320046803	JERSEY CITY	NJ		02/13/2023	9.156	388,021	54,608	735,000
3320046806	BELLPORT	NY		02/13/2023	9.162	261,621	45,065	469,500
3320046813	BROWNS MILLS	NJ		02/27/2023	9.162	121,092		282,000
3320046825	EAST QUOGUE	NY		02/27/2023	8.892	382,912		718,500
3320046840	BROOKLYN	NY		02/27/2023	9.162	820,463	15,345	2,000,000
3320046845	GARY	IN		02/27/2023	9.402	89,942	25,145	170,000
3320046846	PASSAIC	NJ		02/27/2023	9.162	364,320	30,009	820,000
3320046851	FAIRBORN	OH		01/30/2023	9.362	109,395		180,000
3320046854	HARVEY	IL		03/15/2023	9.736	15,880		15,880
3320046856	ST. LOUIS	MO		02/27/2023	9.162	72,765		156,000
3320046859	JACKSON	MS		02/13/2023	9.162	87,867	20,295	201,000
3320046867	DIX HILLS	NY		03/15/2023	9.508	653,400		653,400
3320046869	HOLBROOK	NY		02/13/2023	9.162	304,920		677,500
3320046875	INDIANAPOLIS	IN		03/15/2023	9.292	351,915		351,915
3320046887	HARTFORD	CT		02/27/2023	9.156	168,300	6,801	350,000
3320046894	CHICAGO	IL		02/27/2023	8.922	116,325		355,000
3320046902	CHICAGO	IL		02/27/2023	9.342	74,250	44,204	325,000
3320046904	MIAMI	FL		02/13/2023	9.156	296,480	64,746	768,000
3320046908	DETROIT	MI		02/27/2023	9.528	39,600	10,541	392,000
3320046921	COLUMBUS	OH		02/13/2023	9.402	88,358	3,636	280,000
3320046923	DAYTON	OH		02/27/2023	9.342			375,000
3320046951	CHICAGO	IL		02/13/2023	9.372	169,074	23,336	315,000
3320046957	TRENTON	NJ		02/13/2023	9.606	89,100	24,324	181,000
3320046959	SHOHOLA	PA		02/27/2023	9.162	108,940		418,000
3320046963	BALTIMORE	MD		02/27/2023	9.402	34,056	24,750	210,000
3320046968	NEPTUNE	NJ		02/13/2023	9.822	306,900	38,610	669,000
3320046970	BRENTWOOD	NY		02/13/2023	9.162	259,875	36,769	525,500
3320046971	SHIRLEY	NY		02/27/2023	9.162	203,643		460,000
3320046981	BALTIMORE	MD		02/27/2023	8.892	47,768		230,000
3320046983	PLAINFIELD	NJ		02/13/2023	9.162	272,201	29,809	485,000
3320046989	EWING	NJ		02/27/2023	8.772	191,565		370,000
3320046990	DIX HILLS	NY		02/27/2023	9.162	549,079		1,200,000
3320047000	PURLING	NY		02/27/2023	9.162	214,830		650,000
3320047003	LOS ANGELES	CA		02/27/2023	8.622	1,163,869		2,720,000
3320047006	CHICAGO	IL		03/15/2023	9.298	114,642		114,642
3320047012	NEW ORLEANS	LA		02/27/2023	8.622	142,560		495,000
3320047030	EAST BRUNSWICK	NJ		02/13/2023	9.132	434,792	26,730	1,066,000
3320047039	PEARL	MS		02/27/2023	9.156	87,447	28,256	209,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320047041	BROOKLYN	NY		02/27/2023	9.156	743,985		1,180,000
3320047044	NEWARK	NJ		02/13/2023	9.156	133,650		750,000
3320047048	BALDWIN	NY		02/27/2023	9.162	442,411		730,000
3320047050	PLAINVIEW	NY		02/27/2023	9.156	732,600		1,690,000
3320047067	CHICAGO	IL		02/27/2023	8.616	124,740		310,000
3320047075	MARIETTA	GA		02/13/2023	8.622	169,062		390,000
3320047079	TORRINGTON	CT		02/27/2023	9.402	68,459		210,000
3320047083	FAYETTEVILLE	NC		02/27/2023	9.156	837,144		1,208,000
3320047089	BRUNSWICK	GA		02/27/2023	9.372	356,400		840,000
3320047098	HAYS	KS		02/27/2023	9.162	58,559		112,000
3320047101	CHICAGO	IL		02/13/2023	9.402	77,755	39,651	288,250
3320047102	MIDDLEBOROUGH	MA		02/13/2023	9.162	205,920		445,000
3320047122	NASHVILLE	TN		02/27/2023	9.402	792,000		3,300,000
3320047131	GLENDORA	NJ		02/27/2023	8.772	179,977	38,348	344,000
3320047133	DEPTFORD	NJ		02/27/2023	8.772	89,100		260,000
3320047134	CHICAGO	IL		02/27/2023	9.294	178,200	50,332	480,000
3320047138	BRIDGEPORT	CT		02/27/2023	9.132	332,825	83,502	630,000
3320047152	KANSAS CITY	MO		02/27/2023	9.156	111,870		190,000
3320047170	DETROIT	MI		02/27/2023	9.402		65,023	165,000
3320047174	SWANSEA	IL		03/15/2023	9.352	108,346		108,346
3320047193	TRENTON	NJ		03/15/2023	9.028	90,882		90,882
3320047226	BAY SHORE	NY		02/27/2023	9.162	153,846	17,325	395,000
3320047228	CHICAGO	IL		02/27/2023	9.402	71,775	53,088	355,800
3320047229	MYRTLE BEACH	SC		02/13/2023	8.892	302,940		715,000
3320047232	MASTIC	NY		02/27/2023	8.616	172,508		450,000
3320047234	PORT CHARLOTTE	FL		02/13/2023	9.156	147,015	1,832	495,000
3320047235	VALLEY STREAM	NY		02/27/2023	9.402	198,010		677,000
3320047239	OZONE PARK	NY		02/27/2023	9.402	348,235		789,000
3320047244	BALTIMORE	MD		02/27/2023	8.892	85,833		203,000
3320047275	ISLIP TERRACE	NY		02/27/2023	9.162	351,940		600,000
3320047278	JERSEY CITY	NJ		02/13/2023	9.162	243,911	50,128	725,000
3320047281	UNIONDALE	NY		02/27/2023	9.162	325,215		620,000
3320047283	PARK FOREST	IL		02/27/2023	9.606	55,440	11,583	200,000
3320047311	VIRGINIA BEACH	VA		02/27/2023	9.156	190,575	30,359	420,000
3320047312	IRVINGTON	NJ		02/27/2023	8.616	122,062		445,000
3320047322	EASTON	PA		02/27/2023	8.622	133,645		323,000
3320047336	AUGUSTA	GA		02/27/2023	9.156		16,269	145,000
3320047354	LUMBERTON	NJ		02/27/2023	8.616	221,760		450,000
3320047362	MASPETH	NY		02/27/2023	9.156	475,200		955,000
3320047365	PHILADELPHIA	PA		02/27/2023	9.162	67,815		255,000
3320047369	PHILADELPHIA	PA		02/27/2023	9.402	31,180	6,930	240,000
3320047372	NEWARK	NJ		02/13/2023	9.162	172,508	51,183	423,000
3320047379	WEST BABYLON	NY		02/13/2023	8.892	306,950		600,000
3320047388	SHAFTER	CA		02/27/2023	9.042	148,649	9,045	440,000
3320047419	PHILADELPHIA	PA		03/15/2023	9.298	189,041		189,041
3320047434	MONTGOMERY	TX		02/27/2023	9.162	68,760		332,000
3320047451	FAYETTEVILLE	NC		03/15/2023	9.292	83,754		83,754
3320047453	FAYETTEVILLE	NC		02/27/2023	9.156	118,206		204,000
3320047458	GREENWICH	CT		02/27/2023	9.156	504,900		2,675,000
3320047472	AMHERST	NY		02/27/2023	9.432	110,484		300,000
3320047476	GREENVILLE	NC		02/27/2023	9.162	69,300		200,000
3320047480	BUFFALO	NY		02/27/2023	9.372	107,414		180,000
3320047487	PHILADELPHIA	PA		03/15/2023	9.430	143,055	35,442	143,055
3320047496	IRVINGTON	NJ		02/27/2023	9.162	162,360		350,000
3320047498	POLAND	OH		02/27/2023	9.432	119,790		220,000

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3320047500	BIRMINGHAM	AL		02/27/2023	9.978	43,259		125,000
3320047505	MILWAUKEE	WI		02/27/2023	10.278	58,041		110,000
3320047506	JERSEY CITY	NJ		03/15/2023	8.770	297,000		297,000
3320047509	MILWAUKEE	WI		02/27/2023	10.278	42,007		75,000
3320047511	MILWAUKEE	WI		02/27/2023	10.200	62,256		97,000
3320047518	LAKE HAVASU CITY	AZ		03/15/2023	9.298	176,735		176,735
3320047521	LAKE HAVASU CITY	AZ		03/15/2023	9.298	48,263	128,008	48,263
3320047531	CHICAGO	IL		02/27/2023	9.372	198,990		430,000
3320047547	PARK FOREST	IL		02/27/2023	9.900	72,765		196,000
3320047557	DETROIT	MI		02/27/2023	10.056	82,368		128,000
3320047563	CHICAGO	IL		03/15/2023	9.814	71,358		71,358
3320047564	OGDENSBURG	NJ		02/27/2023	9.024	156,371		360,000
3320047568	EAST NORTHPORT	NY		03/15/2023	9.538	387,090		387,090
3320047573	SLIDELL	LA		02/27/2023	8.622	87,120	13,860	215,000
3320047582	JOLIET	IL		02/27/2023	9.402	81,180		160,000
3320047588	LAKE HAVASU CITY	AZ		03/15/2023	9.298	176,270		176,270
3320047593	MILLVILLE	NJ		02/27/2023	8.622	63,256		118,000
3320047595	MILLVILLE	NJ		02/27/2023	8.622	63,256		123,000
3320047597	SAN ANTONIO	TX		03/15/2023	9.538	71,793	3,561	71,793
3320047604	HALLANDALE BEACH	FL		02/27/2023	10.128	257,895	19,167	490,000
3320047611	LAKE HAVASU CITY	AZ		03/15/2023	9.298	137,439	48,693	137,439
3320047612	DETROIT	MI		03/15/2023	9.775	9,464	21,000	9,464
3320047616	EWING TOWNSHIP	NJ		02/27/2023	9.072	194,387		380,000
3320047629	ALBANY	NY		02/27/2023	9.162	47,494	17,866	193,000
3320047630	HOPATCONG	NJ		02/27/2023	9.600	184,437	17,024	365,000
3320047638	DETROIT	MI		03/15/2023	9.814	31,066		31,066
3320047641	CHICAGO	IL		03/15/2023	9.958	95,337		95,337
3320047649	DOVER	DE		02/27/2023	9.201	166,320		490,000
3320047658	PHILADELPHIA	PA		02/27/2023	8.958	179,314		302,000
3320047668	AUGUSTA	GA		02/27/2023	9.462	136,323	10,454	291,000
3320047675	HOUMA	LA		02/27/2023	9.402	37,804		198,000
3320047690	BROOKLYN	NY		03/15/2023	8.770	939,263		939,263
3320047695	COUNTRY CLUB HILLS	IL		02/27/2023	9.756	87,046		272,000
3320047698	AMBRIDGE	PA		03/15/2023	9.736	53,856	29,700	53,856
3320047703	NORTH BIRMINGHAM	AL		02/27/2023	9.402	71,891		250,000
3320047710	WINSLOW TOWNSHIP	NJ		02/27/2023	9.162	223,677		465,000
3320047734	LORAIN	OH		02/27/2023	9.606	49,081		85,000
3320047742	LAKE PARK	GA		03/15/2023	9.508	99,643		99,643
3320047747	GEORGETOWN	SC		02/27/2023	9.978	65,637		216,000
3320047770	DALLAS	TX		03/15/2023	9.736	140,580		140,580
3320047774	BALTIMORE	MD		03/15/2023	8.770	87,120	6,799	87,120
3320047783	ELMSFORD	NY		03/15/2023	9.964	587,379	24,750	587,379
3320047800	BIRMINGHAM	AL		03/15/2023	10.114	20,376		20,376
3320047804	PITTSBURGH	PA		02/27/2023	9.528	98,456	29,750	185,000
3320047814	BOWIE	MD		02/27/2023	8.616	308,880	47,124	1,150,000
3320047819	CITY OF ORANGE	NJ		03/15/2023	9.292	277,200		277,200
3320047835	NEW ORLEANS	LA		03/15/2023	9.538	45,194		45,194
3320047854	FAYETTEVILLE	NC		02/27/2023	9.156	102,465		170,000
3320047864	STOW	MA		03/15/2023	9.538	287,719		287,719
3320047872	TROY	NY		02/27/2023	9.162	49,550	4,950	180,000
3320047873	CHICAGO	IL		02/27/2023	9.402	54,644	10,484	310,000
3320047878	ROUND LAKE BEACH	IL		03/15/2023	9.508	53,460		53,460
3320047881	EUCLID	OH		02/27/2023	9.156	88,100	10,420	175,000
3320047884	WORCESTER	MA		03/15/2023	10.000	332,640		332,640
3320047885	TRENTON	NJ		02/27/2023	9.462	79,943	14,956	182,000

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3320047887	ROOSEVELT	NY		02/27/2023	9.162	230,856		650,000
3320047889	SICKLERVILLE	NJ		02/27/2023	9.372	182,655	13,489	340,000
3320047892	HOMEWOOD	IL		02/27/2023	9.402	120,188		260,000
3320047897	PALMETTO	FL		02/27/2023	9.156	642,633	57,169	1,068,000
3320047902	JERSEY CITY	NJ		02/27/2023	8.892	706,860		1,200,000
3320047909	DETROIT	MI		02/27/2023	9.156	73,755		178,000
3320047916	PHILADELPHIA	PA		02/27/2023	10.200	61,848		200,000
3320047921	CITY OF ORANGE	NJ		02/27/2023	9.162	289,575	11,516	510,000
3320047934	TRENTON	NJ		03/15/2023	9.028	71,528		71,528
3320047941	OLYPHANT	PA		02/27/2023	9.402	55,539		150,000
3320047951	VANCOUVER	WA		02/27/2023	9.432	126,225		255,000
3320047965	PITTSBURGH	PA		03/15/2023	8.770	44,055		44,055
3320047968	HARTFORD	CT		02/27/2023	9.162	243,243	9,742	418,000
3320047970	ISSAQUAH	WA		02/27/2023	9.156	517,523		975,000
3320047978	CHICAGO	IL		02/27/2023	9.156	160,727		290,000
3320047982	HUNTINGTON	WV		03/15/2023	9.958	643,500		643,500
3320048012	WYANDANCH	NY		02/27/2023	8.892	265,977	38,943	440,000
3320048029	SOUTH RIVER	NJ		02/27/2023	9.162	221,206		370,000
3320048045	ST. PETERSBURG	FL		02/27/2023	9.162	785,194	77,963	4,250,000
3320048046	FULTON	TX		02/27/2023	9.156	105,188		320,000
3320048051	EAST ORANGE	NJ		02/27/2023	9.372	311,845		635,000
3320048053	BROOKLYN	NY		03/15/2023	9.268	492,278		492,278
3320048056	INDIANAPOLIS	IN		02/27/2023	9.402	56,282		227,000
3320048064	MASTIC	NY		02/27/2023	8.892	200,470	115,533	510,000
3320048066	CHICAGO	IL		02/27/2023	9.162	133,645	9,702	370,000
3320048084	MABANK	TX		03/15/2023	9.958	122,129		122,129
3320048085	MABANK	TX		03/15/2023	9.958	49,326	53,637	49,326
3320048089	MABANK	TX		03/15/2023	9.958	95,754	31,348	95,754
3320048090	MABANK	TX		03/15/2023	9.958	78,488	43,818	78,488
3320048091	MABANK	TX		03/15/2023	9.958	83,235	24,673	83,235
3320048092	DETROIT	MI		02/27/2023	9.372	48,263		130,000
3320048094	CHICAGO	IL		02/27/2023	9.372	56,420		280,000
3320048101	HENDERSON	NC		02/27/2023	9.900	75,537		195,000
3320048116	POWDER SPRINGS	GA		02/27/2023	9.372	130,680		330,000
3320048119	ELGIN	IL		02/27/2023	9.018	270,270		390,000
3320048139	MASSAPEQUA	NY		02/27/2023	9.402	285,863		640,000
3320048162	WATERBURY	CT		03/15/2023	8.770	980,100		980,100
3320048252	LOMBARD	IL		02/27/2023	9.024	197,753		330,000
3320048254	ELMWOOD PARK	IL		03/15/2023	9.160	180,091		180,091
3320048256	WARREN	OH		02/27/2023	9.372	23,034		100,000
3320048257	BRIDGEVIEW	IL		02/27/2023	9.342	155,678	12,499	260,000
3320048269	HOUSTON	TX		02/27/2023	9.162	54,104		100,000
3320048273	CLEVELAND	OH		02/27/2023	9.372	39,353	7,574	110,000
3320048274	WANTAGH	NY		02/27/2023	8.892	192,456		742,500
3320048284	SAN ANTONIO	TX		02/27/2023	9.342	148,500		400,000
3320048298	DETROIT	MI		02/27/2023	9.162	48,263	6,683	105,000
3320048302	WOODMERE	NY		02/27/2023	9.162	883,575		1,840,000
3320048312	MERIDIAN	ID		02/27/2023	8.922	234,432		374,000
3320048335	SURFSIDE BEACH	TX		02/27/2023	9.156	509,108		1,034,000
3320048336	JACKSONVILLE	NC		03/15/2023	9.292	56,381		56,381
3320048353	CHICAGO	IL		03/15/2023	9.508	168,691	11,261	168,691
3320048381	NEWARK	NJ		02/27/2023	9.162	176,715	7,920	464,000
3320048414	MARION	OH		03/15/2023	9.538	21,780		21,780
3320048453	PATERSON	NJ		02/27/2023	9.372	278,784	46,926	567,000
3320048464	BRENTWOOD	NY		02/27/2023	9.156	277,200		540,000

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3320048475	BALTIMORE	MD		02/27/2023	8.892	115,474	51,480	255,000
3320048486	MCMINNVILLE	TN		03/15/2023	9.292	114,048		114,048
3320048493	PORTSMOUTH	VA		03/15/2023	9.352	106,722		106,722
3320048505	FAYETTEVILLE	NC		03/15/2023	9.292	143,550	26,730	143,550
3320048511	FLORENCE	NJ		02/27/2023	9.162	44,550		515,000
3320048521	TRENTON	NJ		03/15/2023	8.770	92,253		92,253
3320048558	MARTINSBURG	WV		03/15/2023	9.058	127,710		127,710
3320048568	CHICAGO	IL		03/15/2023	9.508	89,595	6,089	89,595
3320048598	SNOW HILL	MD		03/15/2023	9.292	50,854		50,854
3320048599	DETROIT	MI		02/27/2023	9.402	79,943		240,000
3320048600	SALISBURY	MD		03/15/2023	9.292	107,712		107,712
3320048601	SALISBURY	MD		03/15/2023	9.292	149,688		149,688
3320048603	SALISBURY	MD		03/15/2023	9.292	143,352		143,352
3320048617	BRIDGETON	NJ		02/27/2023	9.156	172,508		418,000
3320048622	CHICAGO	IL		03/15/2023	8.770	173,745	34,650	173,745
3320048624	CHICAGO	IL		03/15/2023	9.478	159,885		159,885
3320048628	DETROIT	MI		03/15/2023	8.770	49,500		49,500
3320048653	NORTH CHESTERFIELD	VA		03/15/2023	9.742	162,855		162,855
3320048654	JERSEY CITY	NJ		03/15/2023	9.538	370,260		370,260
3320048672	PITTSBURGH	PA		03/15/2023	8.770	49,005		49,005
3320048699	JERSEY CITY	NJ		03/15/2023	9.292	365,305	12,276	365,305
3320048725	BALTIMORE	MD		02/27/2023	8.892	66,825		195,000
3320048726	BALTIMORE	MD		02/27/2023	8.892	66,825	34,511	195,000
3320048727	BALTIMORE	MD		02/27/2023	8.892	66,825		195,000
3320048728	BALTIMORE	MD		02/27/2023	8.892	66,825		195,000
3320048729	BALTIMORE	MD		02/27/2023	8.892	66,825	39,917	195,000
3320048730	BALTIMORE	MD		02/27/2023	8.892	66,825		195,000
3320048733	BRENTWOOD	NY		02/27/2023	8.892	338,580		575,500
3320048745	PATCHOGUE	NY		03/15/2023	9.028	238,097	24,453	238,097
3320048755	SAN MARTIN	CA		03/15/2023	9.238	705,578		705,578
3320048762	ELKTON	MD		03/15/2023	9.292	155,183		155,183
3320048821	MUSKEGON	MI		03/15/2023	9.964	41,184		41,184
3320048827	ISLIP	NY		03/15/2023	9.028	375,111		375,111
3320048838	KEARNY	NJ		03/15/2023	9.430	297,184		297,184
3320048858	MONROE	NY		03/15/2023	8.770	637,560		637,560
3320048865	PARK FOREST	IL		03/15/2023	8.770	63,360	16,508	63,360
3320048881	CONCORD	NC		03/15/2023	9.538	163,350		163,350
3320048919	WILSON	NC		03/15/2023	9.538	43,860		43,860
3320048924	PALM SPRINGS	CA		03/15/2023	8.770	1,158,295		1,158,295
3320048932	NEWTON	NJ		03/15/2023	9.430	116,008		116,008
3320048958	CLEVELAND	OH		03/15/2023	9.508	44,550	39,600	44,550
3320049027	NEWARK	NJ		02/27/2023	9.156	236,110		543,000
3320049033	BRICK	NJ		03/15/2023	9.478	166,320		166,320
3320049036	DINGMANS FERRY	PA		03/15/2023	9.298	79,200		79,200
3320049037	BRICK	NJ		03/15/2023	9.478	166,320		166,320
3320049038	BELLMORE	NY		03/15/2023	9.298	364,320		364,320
3320049055	ELMHURST	IL		03/15/2023	9.736	467,033		467,033
3320049098	NEWARK	NJ		03/15/2023	9.298	449,955		449,955
3320049105	PHILADELPHIA	PA		02/27/2023	9.216	69,424		290,000
3320049145	CORAM	NY		03/15/2023	9.298	343,030	18,216	343,030
3320049155	HAUPPAUGE	NY		03/15/2023	9.028	407,880		407,880
3320049185	FAYETTEVILLE	NC		03/15/2023	9.292	85,833		85,833
3320049259	PORT JEFFERSON	NY		03/15/2023	9.298	333,333		333,333
3320049268	JAMAICA	NY		03/15/2023	9.538	284,511		284,511
3320049324	MIAMI GARDENS	FL		03/15/2023	9.538	237,600	11,088	237,600

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320049360	BELLPORT	NY		03/15/2023	9.298	260,865		260,865
3320049423	CHICAGO	IL		03/15/2023	9.508	98,515		98,515
3320049469	TROY	NY		03/15/2023	9.298	106,920		106,920
3320049510	JERSEY CITY	NJ		03/15/2023	8.770	1,372,643	88,525	1,372,643
3320049559	WEST HAVEN	CT		03/15/2023	9.508	189,338		189,338
3320049611	AUGUSTA	GA		03/15/2023	9.298	35,551		35,551
3320049711	NEWARK	NJ		03/15/2023	9.292	374,215		374,215
3320049745	PORT NECHES	TX		03/15/2023	9.430	101,277		101,277
3320050160	QUEENS	NY		03/15/2023	9.298	933,075		933,075
4010040346	LOUISVILLE	KY		02/02/2023	8.189	206,188		287,000
4010041669	HAUPPAUGE	NY		02/02/2023	8.709	701,536		955,000
4010042472	WOODSTOWN	NJ		03/22/2023	8.014	759,634		990,000
4010043008	DENVILLE	NJ		02/02/2023	7.712	1,041,718		1,476,000
4010043124	HAUPPAUGE	NY		02/02/2023	8.182	397,180		590,000
4010043168	HAUPPAUGE	NY		02/02/2023	7.480	225,310		340,000
4010043477	CENTER POINT	AL		03/22/2023	7.847	312,914		434,000
4010044076	ST. LOUIS	MO		03/22/2023	8.065	180,159		276,000
4010044097	SCRANTON	PA		03/22/2023	7.950	367,766		516,000
4010044254	HAUPPAUGE	NY		02/02/2023	8.262	1,363,560		1,760,000
4010044711	GREENWICH	CT		02/02/2023	8.720	463,707		640,000
4010044766	EL PASO	TX		02/02/2023	7.651	513,695		774,000
4010044975	ORCHARD LAKE	MI		03/22/2023	7.990	1,226,691		1,599,000
4010044997	BALTIMORE	MD		03/22/2023	7.587	286,513		500,000
4010045149	KANSAS CITY	MO		03/22/2023	8.600	873,357		1,145,500
4010045173	GRANDVIEW	MO		03/22/2023	8.015	1,012,472		1,404,000
4010045233	INDEPENDENCE	OH		02/02/2023	7.919	415,934		650,000
4010045383	HAUPPAUGE	NY		02/02/2023	7.773	558,471		729,000
4010045410	HAUPPAUGE	NY		02/02/2023	7.619	1,580,039		2,405,000
4010045575	HAUPPAUGE	NY		02/02/2023	6.500	1,157,532		1,785,000
4010045620	LOUISVILLE	KY		03/22/2023	8.620	800,035		1,039,000
4010045840	DENVILLE	NJ		02/02/2023	7.739	619,384		815,000
4010045878	NEW ORLEANS	LA		02/02/2023	8.846	140,622		207,900
4010045915	TRENTON	NJ		03/22/2023	8.119	380,363		525,000
4010045916	STATESVILLE	NC		03/22/2023	7.382	882,668		1,449,350
4010046062	PHILADELPHIA	PA		03/22/2023	7.650	303,998		395,000
4010046064	INDEPENDENCE	OH		02/02/2023	8.669	1,143,502		1,566,000
4010046098	HAUPPAUGE	NY		02/02/2023	7.770	1,069,106		1,408,000
4010046212	COLUMBUS	OH		03/22/2023	7.064	255,937		526,000
4010046213	DENVILLE	NJ		02/02/2023	8.029	183,699		305,000
4010046246	JACKSON	TN		03/22/2023	7.505	860,195		1,409,000
4010046291	BEVERLY HILLS	FL		03/22/2023	7.958	582,059		811,500
4010046310	HAUPPAUGE	NY		02/02/2023	8.300	1,937,814		2,327,000
4010046328	HAUPPAUGE	NY		02/02/2023	8.296	1,929,746		2,320,000
4010046416	TRENTON	NJ		03/22/2023	8.663	351,383		485,000
4010046507	HAUPPAUGE	NY		02/02/2023	8.456	1,875,936		2,255,000
4010046675	TRENTON	NJ		03/22/2023	7.622	305,471		404,000
4010046844	CLEVELAND	OH		03/22/2023	8.202	336,314		435,000
4010047071	CHICAGO	IL		03/22/2023	7.600	574,614		745,000
4010047314	TRENTON	NJ		03/22/2023	8.650	645,377		837,000
4010047330	STATESVILLE	NC		03/22/2023	7.369	766,934		1,249,500
4010047426	BALTIMORE	MD		03/22/2023	7.990	725,556		940,000
4010047432	DETROIT	MI		03/22/2023	8.632	483,141		629,000
4010047437	BALTIMORE	MD		03/22/2023	7.865	725,621		940,000
4010047797	WARREN	MI		03/22/2023	8.083	605,395		787,000
4010047947	MEMPHIS	TN		03/22/2023	8.183	376,020		490,500

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4010048014	WATERBURY	CT		03/22/2023	7.945	1,009,427		1,315,000
4010048050	TRENTON	NJ		03/22/2023	7.350	800,684		1,121,000
4010048071	CENTRAL ISLIP	NY		03/22/2023	7.990	1,626,244		2,095,000
4010048163	OTISVILLE	NY		03/22/2023	7.825	1,515,546		2,115,000
4010048318	WATERBURY	CT		03/22/2023	7.915	345,431		450,000
4020425715	BRIDGEPORT	CT		02/01/2023	7.460	1,916,448		3,070,000
4020448113	LOUISVILLE	KY		03/27/2023	8.150	1,562,218		2,847,000
4020476603	MEDIA	PA		03/27/2023	7.010	2,139,680		3,237,000
100087120	HOUSTON	TX		01/06/2023	8.750	195,910		245,000
100088328	VERO BEACH	FL		01/06/2023	7.875	604,791		783,000
100088329	LA HABRA HEIGHTS	CA		01/06/2023	7.375	968,195		2,100,000
100088330	PERKASIE	PA		01/06/2023	7.875	313,330		388,000
100088331	CHANDLER	AZ		01/06/2023	9.500	567,055		675,000
100088332	SALISBURY	MD		01/06/2023	9.000	209,597		265,000
100088333	MOORE	TX		01/06/2023	10.000	207,337		255,000
100088334	ORANGE	CA		01/06/2023	8.125	2,406,746		3,075,000
100088335	DELRAY BEACH	FL		01/06/2023	8.500	424,973		550,000
100088336	RIVERSIDE	CA		01/06/2023	8.625	244,909		573,000
100088337	TAYLORS	SC		01/06/2023	9.625	200,038		270,000
100088338	HALEIWA	HI		01/06/2023	8.250	1,721,733		3,850,000
100088339	MIAMI BEACH	FL		01/06/2023	7.875	2,362,342		2,950,000
100088340	WILDOMAR	CA		01/06/2023	8.250	483,838		615,000
100088341	BEAUMONT	CA		01/06/2023	8.250	463,328		575,000
100088342	LOS ANGELES	CA		01/06/2023	8.125	1,326,918		1,750,000
100088343	MANSFIELD	TX		01/06/2023	9.750	370,463		510,000
100088344	MESA	AZ		01/06/2023	8.500	395,347		485,000
100088346	PASADENA	CA		01/06/2023	8.875	519,346		680,000
100088347	OCOEE	FL		01/06/2023	10.125	525,421		600,000
100088349	RHOME	TX		01/06/2023	8.750	579,231		729,500
100088350	LOS ANGELES (VAN NUYS AREA)	CA		01/06/2023	8.250	650,412		810,000
100088351	PROSPER	TX		01/06/2023	8.625	733,931		1,115,000
100088353	PLEASANT GROVE	UT		01/06/2023	8.250	487,919		585,000
100088354	HOLIDAY	FL		01/06/2023	9.250	222,132		268,000
100088355	MARYVILLE	TN		01/06/2023	9.875	294,946		400,000
100088356	POWDER SPRINGS	GA		01/06/2023	8.250	609,464		930,000
100088358	CONWAY	SC		01/06/2023	9.875	203,225		244,000
100088359	GEORGETOWN	TX		01/06/2023	8.625	350,298		390,000
100088360	CEDAR HILL	TX		01/06/2023	9.500	604,449		725,000
100088361	REYNOLDSBURG	OH		01/06/2023	9.375	268,518		365,000
100088363	ROSEVILLE	CA		01/06/2023	8.375	577,026		709,000
100088365	PALM SPRINGS	CA		01/06/2023	8.875	859,484		1,100,000
100088367	PALM SPRINGS	CA		01/06/2023	7.875	149,576		210,000
100088368	SEATTLE	WA		01/06/2023	8.875	1,127,353		1,545,000
100088369	DOUGLASVILLE	GA		01/06/2023	8.875	275,593		350,000
100088372	GWYNN OAK	MD		01/06/2023	8.625	191,242		255,000
100088374	SEVIERVILLE	TN		01/06/2023	8.250	1,149,796		1,720,000
100088376	MIAMI	FL		01/06/2023	7.375	273,915		370,000
100088378	ANNAPOLIS	MD		01/06/2023	7.750	285,571		490,000
100088380	KISSIMMEE	FL		01/06/2023	8.375	479,417		595,000
100088381	MAKAWAO	HI		01/06/2023	7.875	890,360		1,500,000
100088383	SEDONA	AZ		01/06/2023	7.750	716,045		978,000
100088384	READING	PA		01/06/2023	9.250	228,704		309,000
100088385	MIAMI	FL		01/06/2023	8.750	153,699		220,000
100088390	FORT MITCHELL	AL		01/06/2023	8.375	215,868		285,000
100088391	ROCK HILL	SC		01/06/2023	10.250	211,074		280,000

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100088392	COLLINSVILLE	IL		01/06/2023	9.375	152,443		183,250
100088393	INGLEWOOD	CA		01/06/2023	8.250	900,468		1,375,000
100088394	ISLE OF PALMS	SC		01/06/2023	8.125	1,546,710		2,325,000
100088395	ROCK HILL	SC		01/06/2023	10.250	330,509		450,000
100088396	HINES	OR		01/06/2023	9.000	184,662		289,000
100089050	BUFORD	GA		01/06/2023	9.500	1,232,935		1,450,000
100089052	PLUMAS LAKE	CA		01/06/2023	8.750	342,405		435,000
100089053	DESERT HOT SPRINGS	CA		01/06/2023	7.875	394,142		700,000
100089054	COPPEROPOLIS	CA		01/06/2023	8.500	618,810		1,150,000
100089055	CICERO	IL		01/06/2023	8.875	174,437		300,000
100089056	FORT MYERS	FL		01/06/2023	8.875	370,796		484,000
100089059	PALM SPRINGS	CA		01/06/2023	8.750	2,349,303		3,099,000
100089060	BELL CANYON	CA		01/06/2023	8.500	1,238,371		1,700,000
100089061	WATERFORD	MI		01/06/2023	11.125	173,743		245,000
100089062	PALM SPRINGS	CA		01/06/2023	8.875	1,036,594		1,492,000
100089063	FRISCO	CO		01/06/2023	9.625	1,689,169		2,069,000
100089064	PALATINE	IL		01/06/2023	10.625	333,858		408,000
100089065	TAYLORS	SC		01/06/2023	9.500	232,377		279,000
100089067	OAKHURST	NJ		01/06/2023	8.500	555,178		865,000
100089069	MINIER	IL		01/06/2023	10.750	257,275		308,000
100089070	SEVIERVILLE	TN		01/06/2023	9.000	428,280		641,000
100089071	CEDAR HILL	TX		01/06/2023	8.375	403,748		700,000
100089072	LAKE ELSINORE	CA		01/06/2023	8.750	483,190		625,000
100089073	HOMER GLEN	IL		01/06/2023	9.750	1,196,784		1,700,000
100089074	TAMPA	FL		01/06/2023	9.125	1,971,711		2,450,000
100089075	SIMPSONVILLE	SC		01/06/2023	8.875	369,886		450,000
100089076	NICEVILLE	FL		01/06/2023	8.875	443,295		590,000
100089085	MODESTO	CA		01/06/2023	8.875	159,281		205,000
100089094	PHOENIX	AZ		01/06/2023	8.750	626,222		820,000
100089097	EASLEY	SC		01/06/2023	8.875	102,172		142,000
100089100	EASLEY	SC		01/06/2023	8.875	102,069		140,000
100089101	FORT WORTH	TX		01/06/2023	8.250	265,011		345,000
100089111	ORLANDO	FL		01/06/2023	9.625	239,137		323,000
100089223	LA PUENTE	CA		01/26/2023	7.125	552,911		1,000,000
100089224	VANCOUVER	WA		01/26/2023	7.500	585,207		775,000
100089225	LAS VEGAS	NV		01/26/2023	9.625	1,242,268		1,350,000
100089226	LAKESIDE	CA		01/26/2023	7.875	573,942		680,000
100089227	RENO	NV		01/26/2023	7.250	1,454,934		1,825,000
100089228	EAGLE	ID		01/26/2023	8.125	264,264		575,000
100089229	WEST SACRAMENTO	CA		01/26/2023	7.250	237,298		625,000
100089230	FRESNO	CA		01/26/2023	7.500	458,768		555,000
100089231	CORNELIUS	OR		01/26/2023	7.750	175,967		469,000
100089232	NORTH PALM BEACH	FL		01/26/2023	7.875	327,254		425,000
100089233	DIAMOND BAR	CA		01/26/2023	6.999	2,466,773		3,800,000
100089234	LOMITA	CA		01/26/2023	7.750	633,876		775,000
100089235	MILFORD	CT		01/26/2023	8.125	573,566		720,000
100089236	KENT	WA		01/26/2023	7.250	729,757		908,000
100089237	PARADISE VALLEY	AZ		01/26/2023	8.875	2,599,238		4,200,000
100089238	FLANDERS	NJ		01/26/2023	8.125	653,677		850,000
100089239	COLONIA	NJ		01/26/2023	9.125	736,621		850,000
100089240	KISSIMMEE	FL		01/26/2023	7.500	396,119		495,000
100089241	PONDER	TX		01/26/2023	8.250	320,299		380,000
100089242	FINDLAY	OH		01/26/2023	8.500	258,041		355,000
100089243	FULSHEAR	TX		01/26/2023	7.875	292,031		355,000
100089244	MIAMI	FL		01/26/2023	8.250	408,934		475,000

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100089245	UPPER MARLBORO	MD		01/26/2023	8.875	527,683		650,000
100089246	CRESSKILL	NJ		01/26/2023	8.625	816,348		1,015,000
100089247	CHINO	CA		01/26/2023	8.125	566,506		700,000
100089248	NEW BRITAIN	CT		01/26/2023	8.375	295,317		360,000
100089249	CHICAGO	IL		01/26/2023	8.500	162,943		205,000
100089250	STOCKTON	CA		01/26/2023	7.999	500,596		625,000
100089251	BRIDGEPORT	CT		01/26/2023	8.375	480,515		650,000
100089252	STOCKTON	CA		01/26/2023	7.749	866,603		1,150,000
100089253	GARLAND	TX		01/26/2023	7.500	432,888		542,000
100089254	SLIDELL	LA		01/26/2023	8.375	301,112		388,000
100089255	CLOSTER	NJ		01/26/2023	8.000	797,035		1,052,000
100089256	RALEIGH	NC		01/26/2023	8.125	1,431,612		1,936,000
100089257	ST. PETERSBURG	FL		01/26/2023	8.999	228,660		300,000
100089259	COLORADO SPRINGS	CO		01/26/2023	9.125	380,989		485,000
100089260	SACRAMENTO	CA		01/26/2023	7.874	287,335		373,000
100089261	ALLONS	TN		01/26/2023	9.125	213,318		324,000
100089262	TEMPLE TERRACE	FL		01/26/2023	9.125	145,122		186,000
100089263	SUN VALLEY	CA		01/26/2023	8.875	814,786		1,075,000
100089264	ELGIN	IL		01/26/2023	8.250	292,933		444,000
100089265	EL PASO	TX		01/26/2023	9.250	236,973		300,000
100089266	MACHESNEY PARK	IL		01/26/2023	9.500	197,968		282,000
100089267	MERCED	CA		01/26/2023	9.750	587,498		785,000
100089268	OAK PARK	MI		01/26/2023	9.625	134,589		230,000
100089269	BLACKLICK	OH		01/26/2023	8.875	281,711		395,000
100089270	ALEDO	TX		01/26/2023	9.875	337,704		525,000
100089271	LOS ANGELES	CA		01/26/2023	7.999	604,175		7,260,000
100089272	WATKINS	CO		01/26/2023	8.875	353,872		540,000
100089273	PHILADELPHIA	PA		01/26/2023	9.000	213,089		310,000
100089274	LAGUNA NIGUEL	CA		01/26/2023	8.000	1,162,026		1,418,000
100089275	ROSENBERG	TX		01/26/2023	9.250	293,802		407,000
100089276	NEW BOSTON	MI		01/26/2023	9.375	168,434		295,000
100089277	PLANT CITY	FL		01/26/2023	9.249	194,073		250,000
100089278	LITTLE ELM	TX		01/26/2023	9.124	173,798		460,000
100089279	SARASOTA	FL		01/26/2023	8.250	576,144		710,000
100089280	RICHMOND	CA		01/26/2023	7.125	301,889		820,000
100089281	LITTLETON	CO		01/26/2023	7.875	910,222		1,160,000
100089282	AUSTIN	TX		01/26/2023	9.750	497,946		625,000
100089283	CHELTENHAM	PA		01/26/2023	7.875	237,887		345,000
100089284	FORT WORTH	TX		01/26/2023	9.375	617,882		795,000
100089285	FREDERICK	MD		01/26/2023	8.250	316,282		420,000
100089286	PALM DESERT	CA		01/26/2023	8.250	500,501		700,000
100089287	SEQUIM	WA		01/26/2023	8.250	241,972		430,000
100089288	ALTO	NM		01/26/2023	7.250	256,064		635,000
100089289	LONG BEACH	CA		01/26/2023	8.375	502,768		720,000
100089290	JOSHUA TREE	CA		01/26/2023	7.500	464,143		680,000
100089291	SMITHVILLE	TX		01/26/2023	9.125	360,757		425,000
100089292	LONG BEACH	CA		01/26/2023	8.375	248,029		320,000
100089293	DUMONT	NJ		01/26/2023	7.999	430,224		575,000
100089294	ROSEVILLE	CA		01/26/2023	8.000	323,024		408,000
100089295	SPENCERVILLE	MD		01/26/2023	7.750	503,878		665,000
100089296	MANOR	TX		01/26/2023	8.374	330,538		405,000
100089297	HENDERSON	NV		01/26/2023	9.625	550,388		699,900
100089559	LOS ANGELES	CA		01/30/2023	8.375	1,870,316		2,300,000
100089562	CASTAIC	CA		01/30/2023	8.625	1,094,187		1,340,000
100089566	BARTO	PA		01/30/2023	8.750	397,899		555,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100089571	GARDEN GROVE	CA		01/30/2023	9.375	256,728		915,000
100089573	SANTA CLARITA	CA		01/30/2023	8.875	631,850		815,000
100089574	NEWPORT BEACH	CA		01/30/2023	8.750	3,070,494		4,250,000
100089576	MIAMI	FL		01/30/2023	10.625	1,255,316		1,550,000
100089580	MIAMI GARDENS	FL		01/30/2023	9.750	448,036		515,000
100089581	ORLANDO	FL		01/30/2023	9.375	793,884		975,000
100089582	LA QUINTA	CA		01/30/2023	9.625	1,007,380		1,300,000
100089583	KISSIMMEE	FL		01/30/2023	8.750	708,247		874,000
100089585	CELEBRATION	FL		01/30/2023	9.250	2,356,976		3,000,000
100089586	TAMPA	FL		01/30/2023	10.000	592,001		725,000
100089588	CELEBRATION	FL		01/30/2023	8.875	558,782		688,000
100089589	CELEBRATION	FL		01/30/2023	8.500	542,236		660,000
100089590	JACKSONVILLE	FL		01/30/2023	10.625	303,599		361,000
100089594	IMPERIAL	CA		01/30/2023	11.125	185,584		292,500
100089595	GILBERT	AZ		01/30/2023	10.000	787,331		1,000,000
100089596	BANNER ELK	NC		01/30/2023	9.250	365,005		450,000
100089597	LOS ANGELES (GRANADA HILLS ARE	CA		01/30/2023	8.125	1,674,898		2,065,000
100089598	AUBURN	WA		01/30/2023	11.000	536,824		603,000
100089599	DENVER	CO		01/30/2023	10.375	432,898		515,000
100089600	CYPRESS	TX		01/30/2023	9.500	588,493		865,000
100089601	BOCA RATON	FL		01/30/2023	9.750	536,266		650,000
100089602	YORBA LINDA	CA		01/30/2023	8.500	945,270		1,328,000
100089603	PALOS HILLS	IL		01/30/2023	9.500	291,468		360,000
100089605	MURRIETA	CA		01/30/2023	8.375	464,307		600,000
100089606	HOLLYWOOD	FL		01/30/2023	10.375	208,687		255,000
100089607	REDDING	CA		01/30/2023	8.375	349,634		425,000
100089608	LOOMIS	CA		01/30/2023	8.500	1,403,810		2,155,000
100089612	MANSFIELD	TX		01/30/2023	10.000	451,797		575,000
100089613	FORT LAUDERDALE	FL		01/30/2023	9.125	145,118		200,000
100089614	OGDEN	IL		01/30/2023	11.625	106,579		128,000
100089615	BRADENTON	FL		01/30/2023	8.875	392,338		478,000
100089618	ORLANDO	FL		01/30/2023	8.625	273,158		332,000
100089620	PARK CITY	UT		01/30/2023	9.375	428,699		550,000
100089621	LA MESA	CA		01/30/2023	9.000	519,433		800,000
100089622	TORRANCE	CA		01/30/2023	10.000	856,979		1,080,000
100089623	SURPRISE	AZ		01/30/2023	10.250	403,062		555,000
100089624	BORDENTOWN	NJ		01/30/2023	8.375	465,145		770,000
100089626	PALM COAST	FL		01/30/2023	9.375	272,034		345,000
100089627	TOWSON	MD		01/30/2023	10.750	403,536		475,000
100089630	VACAVILLE	CA		01/30/2023	9.625	431,394		540,000
100089632	LONG BEACH	CA		01/30/2023	9.875	967,712		1,200,000
100089635	BONSALL	CA		01/30/2023	8.625	1,660,480		2,200,000
100089636	GILBERT	AZ		01/30/2023	9.750	1,063,100		1,225,000
100089638	GILLETTE	WY		01/30/2023	10.000	167,811		202,000
100089639	KNOXVILLE	TN		01/30/2023	9.875	598,343		695,000
100089643	HOLLYWOOD	FL		01/30/2023	10.375	310,400		386,000
100089942	WEST CALDWELL	NJ		01/26/2023	8.875	210,257		549,900
100089943	MISSION VIEJO	CA		01/26/2023	9.000	1,755,015		2,200,000
100089944	ALAMO HEIGHTS	TX		01/26/2023	9.999	450,181		605,000
100089945	NORFOLK	VA		01/26/2023	8.875	438,805		525,000
100089946	SAINT CLOUD	FL		01/26/2023	9.500	516,541		616,000
100089947	LAS VEGAS	NV		01/26/2023	8.500	295,168		355,000
100089948	SCOTTSDALE	AZ		01/26/2023	9.250	1,319,093		1,700,000
100089949	TEHACHAPI	CA		01/26/2023	10.000	398,279		485,000
100089950	SAN JOSE	CA		01/26/2023	8.500	1,367,790		2,070,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100089951	PLAINFIELD	IN		01/26/2023	9.250	267,134		335,000
100089952	AUBURNDALE	FL		01/26/2023	10.625	278,750		311,000
100089953	SCOTTSDALE	AZ		01/26/2023	9.875	503,270		703,000
100089955	GALVESTON	TX		01/26/2023	8.500	144,714		178,800
100089956	GALVESTON	TX		01/26/2023	8.500	121,705		150,000
100089957	MAYWOOD	CA		01/26/2023	9.500	501,846		690,000
100089958	LONG BEACH	CA		01/26/2023	9.749	801,454		1,225,000
100089959	MESA	AZ		01/26/2023	8.500	307,655		420,000
100089960	WALLINGTON	NJ		01/26/2023	8.500	486,723		660,000
100089961	OAKLAND	CA		01/26/2023	9.250	379,736		655,000
100089962	MERIDEN	CT		01/26/2023	9.375	179,992		230,000
100089963	NEWARK	NJ		01/26/2023	8.625	453,926		620,000
100089964	MILWAUKEE	WI		01/26/2023	8.500	157,681		200,000
100089965	SANTA MONICA	CA		01/26/2023	8.875	326,398		2,200,000
100089966	BRUNSWICK	ME		01/26/2023	9.250	437,109		618,500
100089967	BRIGHTON	MA		01/26/2023	9.375	133,193		450,000
100089968	KISSIMMEE	FL		01/26/2023	9.375	158,164		395,000
100089969	MERRITT ISLAND	FL		01/26/2023	9.375	537,664		760,000
100089970	KATY	TX		01/26/2023	9.125	236,931		320,000
100089971	CHULA VISTA	CA		01/26/2023	8.999	598,976		835,000
100089972	OKEECHOBEE	FL		01/26/2023	8.249	166,931		233,000
100089973	BOCA RATON	FL		01/26/2023	9.375	128,196		338,000
100089974	WAUKESHA	WI		01/26/2023	8.875	268,662		339,000
100089975	CHATTANOOGA	TN		01/26/2023	8.875	122,686		159,000
100089976	GALVESTON	TX		01/26/2023	8.625	336,699		468,000
100089977	CONROE	TX		01/26/2023	11.500	349,336		464,900
100089978	ANAHEIM	CA		01/13/2023	7.999	1,606,025		2,000,000
100089979	KISSIMMEE	FL		01/13/2023	7.499	86,355		210,000
100089981	PONTE VEDRA	FL		01/13/2023	9.375	553,786		690,000
100089982	PONTE VEDRA BEACH	FL		01/13/2023	6.875	1,660,445		2,182,531
100089983	MANHATTAN	KS		01/13/2023	7.750	165,513		220,000
100089984	MADERA	CA		01/13/2023	9.375	624,056		760,000
100089985	OCALA	FL		01/13/2023	7.999	486,754		606,755
100089986	PLEASANT PRAIRIE	WI		01/13/2023	11.250	258,724		449,000
100089987	WINTER GARDEN	FL		01/13/2023	6.125	188,745		305,885
100089988	WARRIOR	AL		01/13/2023	8.125	130,073		160,000
100089989	CLOVIS	CA		01/13/2023	9.250	426,873		550,000
100089990	HOMER	IL		01/13/2023	10.125	196,033		220,000
100089991	FREMONT	OH		01/13/2023	11.250	107,203		155,000
100089992	LAWTON	OK		01/13/2023	10.999	415,463		465,000
100089993	BROOKLYN CENTER	MN		01/13/2023	8.250	117,320		170,000
100089994	SALINAS	CA		01/13/2023	9.625	408,907		615,000
100089995	NUEVO	CA		01/13/2023	6.750	145,504		620,000
100089996	DETROIT	MI		01/13/2023	11.125	214,850		310,000
100089997	ALPHARETTA	GA		01/13/2023	11.125	361,664		450,000
100089998	HOLIDAY	FL		01/13/2023	9.500	256,111		340,000
100089999	LONG BEACH	CA		01/13/2023	6.375	322,373		695,000
100090000	MIAMI	FL		01/13/2023	9.375	447,444		575,000
100090001	NAPLES	FL		01/13/2023	6.125	924,470		1,799,000
100090002	LOGANVILLE	GA		01/13/2023	11.625	1,134,867		1,700,000
100090003	SANTA ROSA	CA		01/13/2023	5.875	284,450		600,000
100090004	RED BANK	NJ		01/13/2023	10.875	372,769		525,000
100090005	WAPATO	WA		01/13/2023	10.875	168,817		235,000
100090007	LAS VEGAS	NV		01/13/2023	7.375	411,029		518,829
100090008	ASTORIA	OR		01/13/2023	11.625	269,336		450,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090009	BURLINGTON	VT		01/13/2023	4.375	245,043		422,000
100090010	MAGNA	UT		01/13/2023	10.300	137,674		340,000
100090011	MORRISTOWN	NJ		01/13/2023	7.875	1,046,698		1,855,000
100090012	SANTA MARIA	CA		01/13/2023	7.250	296,498		910,000
100090013	SAN DIEGO	CA		01/13/2023	9.500	331,876		480,000
100090014	MULBERRY	FL		01/13/2023	9.750	153,874		200,000
100090015	PHOENIX	AZ		01/13/2023	11.375	254,541		342,000
100090016	HENDERSON	NV		01/13/2023	8.125	2,613,854		3,767,607
100090017	PAHRUMP	NV		01/13/2023	8.625	153,050		229,990
100090018	DENVER	CO		01/13/2023	7.875	461,262		570,000
100090019	TAMPA	FL		01/13/2023	7.625	150,378		250,000
100090020	ENGLEWOOD	CO		01/13/2023	8.375	185,459		494,500
100090021	AGOURA HILLS	CA		01/13/2023	7.750	250,545		1,160,000
100090022	BROOMFIELD	CO		01/13/2023	12.375	371,098		522,000
100090023	NAPLES	FL		01/13/2023	10.125	565,070		691,030
100090024	TAMPA	FL		01/13/2023	7.875	168,812		210,000
100090025	SAINT CLOUD	MN		01/13/2023	7.250	189,632		268,000
100090026	CLEVELAND	OH		01/13/2023	8.375	102,509		125,000
100090027	LINDSAY	CA		01/13/2023	9.125	382,456		499,000
100090028	HOLLYWOOD	FL		01/13/2023	7.875	412,844		603,000
100090029	PORT CHARLOTTE	FL		01/13/2023	7.375	265,954		385,000
100090030	LAKE POINT	UT		01/13/2023	7.875	548,252		745,000
100090031	NEW SMYRNA BEACH	FL		01/13/2023	8.375	244,876		369,410
100090032	LAKE WALES	FL		01/13/2023	7.375	227,671		355,000
100090033	RIVERVIEW	FL		01/13/2023	8.125	267,205		376,000
100090034	HUNTINGTON BEACH	CA		01/13/2023	7.875	999,796		1,250,000
100090035	OAKLAND	CA		01/13/2023	9.500	379,041		1,380,000
100090036	SAN LEANDRO	CA		01/13/2023	7.625	609,919		940,000
100090037	MURRELLS INLET	SC		01/13/2023	8.250	1,613,363		2,063,000
100090038	LAS VEGAS	NV		01/13/2023	8.500	183,293		254,888
100090039	WAITSBURG	WA		01/13/2023	8.000	172,721		243,000
100090040	SALT LAKE CITY	UT		01/13/2023	9.500	202,927		410,000
100090041	BELLEVILLE	NJ		01/13/2023	8.000	413,942		550,000
100090042	LAVEEN	AZ		01/13/2023	8.875	772,176		950,000
100090043	MIAMI GARDENS	FL		01/13/2023	8.625	259,645		500,000
100090044	POMPANO BEACH	FL		01/13/2023	7.500	160,533		360,000
100090045	WEST ORANGE	NJ		01/13/2023	8.375	246,967		325,000
100090046	BRISTOL	CT		01/13/2023	8.750	169,223		275,000
100090047	LAKE WORTH	FL		01/13/2023	9.125	380,862		470,000
100090048	MERCED	CA		01/13/2023	8.499	255,923		334,000
100090049	KENNESAW	GA		01/13/2023	10.000	318,941		433,000
100090050	BALTIMORE	MD		01/13/2023	8.374	104,796		128,750
100090051	SANTA ROSA	CA		01/13/2023	7.500	199,331		1,050,000
100090052	SAN JOSE	CA		01/13/2023	9.500	565,690		850,000
100090053	BLACKSTONE	MA		01/13/2023	10.625	281,200		401,000
100090054	POMONA	CA		01/13/2023	8.999	265,876		372,000
100090055	WETHERSFIELD	CT		01/13/2023	7.999	289,417		400,000
100090056	VENICE	CA		01/13/2023	8.749	1,273,374		2,000,000
100090057	WILMETTE	IL		01/13/2023	8.375	1,279,404		1,167,485
100090058	CAPE CORAL	FL		01/13/2023	7.750	177,529		405,000
100090059	SILVER SPRINGS	FL		01/13/2023	9.000	655,315		985,000
100090060	ATLANTA	GA		01/13/2023	9.750	170,542		210,000
100090061	LAURENS	SC		01/13/2023	8.250	518,259		650,000
100090062	SUNNY ISLES BEACH	FL		01/13/2023	8.125	761,750		1,075,000
100090063	ORLANDO	FL		01/13/2023	9.375	231,470		265,000

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Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090064	MOUNT PLEASANT	SC		01/13/2023	8.375	356,545		550,000
100090065	KEY WEST	FL		01/13/2023	7.750	376,461		510,000
100090066	WESTPORT	CT		01/13/2023	8.750	555,748		700,000
100090067	HOMESTEAD	FL		01/13/2023	9.750	936,238		1,325,000
100090068	POWDER SPRINGS	GA		01/13/2023	8.750	610,374		1,075,000
100090069	PATERSON	NJ		01/13/2023	9.625	337,420		475,000
100090070	FORT WASHINGTON	PA		01/13/2023	7.875	344,123		685,000
100090071	DELTONA	FL		01/13/2023	10.875	199,252		290,000
100090072	AVENTURA	FL		01/13/2023	7.999	489,639		680,000
100090073	PLANO	TX		01/13/2023	8.500	282,137		345,000
100090074	SONOMA	CA		01/13/2023	9.625	625,724		770,000
100090075	LAS VEGAS	NV		01/13/2023	10.375	438,226		480,000
100090076	STEPHENVILLE	TX		01/13/2023	8.624	724,822		1,100,000
100090077	SACRAMENTO	CA		01/13/2023	8.875	335,860		435,000
100090078	CINCINNATI	OH		01/13/2023	10.250	168,491		182,000
100090079	COMMERCE CITY	CO		01/13/2023	8.250	309,014		385,900
100090080	CORAL GABLES	FL		01/13/2023	7.249	744,595		1,615,000
100090081	CAREFREE	AZ		01/13/2023	8.250	774,200		1,025,000
100090082	PARADISE VALLEY	AZ		01/13/2023	8.625	1,528,683		5,250,000
100090083	YORK	PA		01/13/2023	8.500	370,252		487,500
100090084	LYNNWOOD	WA		01/13/2023	8.375	621,974		768,750
100090085	HOLLYWOOD	FL		01/13/2023	8.500	706,815		935,000
100090086	WEST VALLEY CITY	UT		01/13/2023	9.625	349,032		560,000
100090087	HOMESTEAD	FL		01/13/2023	8.500	161,600		385,000
100090088	SHERWOOD	OR		01/13/2023	9.249	689,099		847,000
100090089	BLUFFDALE	UT		01/13/2023	9.875	1,490,781		2,035,300
100090090	GOLETA	CA		01/13/2023	9.000	760,879		1,150,000
100090091	FELTON	CA		01/13/2023	8.500	762,068		1,005,000
100090092	CHICAGO	IL		01/13/2023	8.750	176,994		250,000
100090093	HASTINGS	FL		01/13/2023	9.500	137,246		185,000
100090094	OPELIKA	AL		01/13/2023	10.500	98,632		142,125
100090095	TOMBALL	TX		01/13/2023	9.750	506,542		660,000
100090096	PORTLAND	OR		01/13/2023	10.625	433,666		600,000
100090097	MIAMI	FL		01/13/2023	10.250	505,056		640,000
100090098	SUGAR LAND	TX		01/13/2023	10.249	740,499		2,350,000
100090099	CERES	CA		01/13/2023	9.750	588,425		765,000
100090100	CONYERS	GA		01/13/2023	10.249	188,279		265,000
100090101	HOUSTON	TX		01/13/2023	9.875	230,129		290,000
100090102	KANSAS CITY	MO		01/13/2023	8.750	436,747		576,000
100090103	LONG BEACH	WA		01/13/2023	8.999	266,230		450,000
100090104	CHICAGO	IL		01/13/2023	9.750	118,235		160,000
100090105	CONSHOHOCKEN	PA		01/13/2023	10.500	741,297		807,000
100090106	MOSES LAKE	WA		01/13/2023	9.750	226,652		299,900
100090107	SOQUEL	CA		01/13/2023	9.250	306,078		1,650,000
100090108	FORT MILL	SC		01/13/2023	9.125	294,447		354,000
100090109	HOUSTON	TX		01/13/2023	9.750	125,828		165,000
100090110	HEMET	CA		01/13/2023	9.375	396,813		485,000
100090111	ALEXANDRIA	VA		01/13/2023	10.124	171,758		212,000
100090112	TYBEE ISLAND	GA		01/13/2023	9.124	1,471,541		1,840,000
100090113	BREMERTON	WA		01/13/2023	9.250	359,670		460,000
100090114	AVONDALE	AZ		01/13/2023	10.750	232,896		450,000
100090115	SAN MARCOS	CA		01/13/2023	9.000	1,067,724		1,385,000
100090116	LONG BEACH	CA		01/13/2023	9.250	1,009,388		1,475,000
100090117	LAKEHILLS	TX		01/13/2023	9.375	364,158		799,000
100090118	NEW BRAUNFELS	TX		01/13/2023	8.999	154,706		288,000

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Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090119	CINCINNATI	OH		01/13/2023	9.374	122,111		147,500
100090120	VERNAL	UT		01/13/2023	10.500	374,031		450,000
100090121	CALIMESA	CA		01/13/2023	9.374	475,240		619,000
100090122	MIAMI GARDENS	FL		01/13/2023	10.375	444,503		570,000
100090123	MULBERRY	FL		01/13/2023	9.375	186,960		250,000
100090124	RICHLAND	WA		01/13/2023	9.250	925,580		1,150,000
100090125	LA MIRADA	CA		01/13/2023	8.875	667,697		820,000
100090126	PORTLAND	OR		01/13/2023	10.750	335,151		430,000
100090127	BOERNE	TX		01/13/2023	9.750	1,001,801		1,335,000
100090128	LONDON	KY		01/13/2023	9.625	236,773		288,000
100090129	LAS VEGAS	NV		01/13/2023	9.250	369,419		550,000
100090130	SHELBYVILLE	KY		01/13/2023	10.750	211,430		235,000
100090131	POTOMAC	MD		01/13/2023	9.750	951,499		1,212,111
100090132	GAFFNEY	SC		01/13/2023	10.375	439,220		544,000
100090133	HENDERSON	NV		01/13/2023	7.875	548,613		689,943
100090134	PHOENIX	AZ		01/13/2023	9.875	1,789,192		2,500,000
100090135	PRYOR	OK		01/13/2023	9.000	114,740		158,920
100090136	FRANKFORT	KY		01/13/2023	9.749	113,416		160,000
100090137	ORLANDO	FL		01/13/2023	10.375	299,589		360,000
100090138	FERNANDINA BEACH	FL		01/13/2023	9.125	522,405		686,000
100090140	JACKSONVILLE BEACH	FL		01/13/2023	9.125	414,423		543,000
100090143	ORLANDO	FL		01/13/2023	5.500	120,634		186,000
100090145	ROCKPORT	TX		01/13/2023	10.500	435,594		673,000
100090149	SPOKANE	WA		01/13/2023	9.125	322,626		448,000
100090150	INDIO	CA		01/13/2023	9.875	690,931		950,000
100090151	DALLAS	TX		01/13/2023	10.500	124,763		160,000
100090154	RIVERDALE	MD		01/13/2023	10.000	216,825		290,000
100090155	CLERMONT	FL		01/13/2023	11.375	273,098		355,937
100090157	YUCAIPA	CA		01/13/2023	9.500	187,788		400,000
100090158	OSSINING	NY		01/13/2023	8.000	727,539		980,000
100090159	PAWTUCKET	RI		01/13/2023	9.750	365,256		475,000
100090160	WAYNE	NJ		01/13/2023	11.000	189,929		255,000
100090161	GREELEY	CO		01/13/2023	9.125	195,445		370,000
100090162	ENGLEWOOD	FL		01/13/2023	8.000	270,220		336,000
100090163	MARCO ISLAND	FL		01/13/2023	7.875	554,715		800,000
100090164	HOFFMAN ESTATES	IL		01/13/2023	9.250	130,338		166,000
100090167	ARLINGTON	TX		01/13/2023	8.250	157,962		205,000
100090168	SUNRISE	FL		01/13/2023	4.875	259,895		460,000
100090169	HIALEAH	FL		01/13/2023	10.125	197,360		258,000
100090173	GREENACRES	FL		01/13/2023	7.750	194,274		270,000
100090174	BALTIMORE	MD		01/13/2023	8.250	103,521		135,000
100090178	PASADENA	TX		01/13/2023	7.125	205,560		316,000
100090183	STATEN ISLAND	NY		01/13/2023	8.250	301,889		580,000
100090185	AUGUSTA	GA		01/13/2023	8.874	222,662		275,000
100090187	INDEPENDENCE	VA		01/13/2023	7.750	200,297		285,000
100090188	FAYETTEVILLE	NC		01/13/2023	8.500	251,863		310,000
100090191	HALLANDALE BEACH	FL		01/13/2023	7.500	248,617		580,000
100090192	AUGUSTA	GA		01/13/2023	7.125	243,934		370,000
100090196	DELTONA	FL		01/13/2023	7.875	286,759		380,500
100090197	RALEIGH	NC		01/13/2023	7.875	402,079		535,000
100090199	FREDERICKSBURG	TX		01/13/2023	7.750	918,449		1,350,000
100090201	ANDERSON	SC		01/13/2023	8.375	232,954		285,000
100090202	ANDERSON	SC		01/13/2023	8.375	233,243		285,000
100090204	SOUTH EUCLID	OH		01/13/2023	8.125	155,316		205,000
100090205	MYRTLE BEACH	SC		01/13/2023	9.250	107,185		145,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090206	MYRTLE BEACH	SC		01/13/2023	9.000	165,634		225,000
100090207	MYRTLE BEACH	SC		01/13/2023	9.625	125,648		180,000
100090210	TAMPA	FL		01/13/2023	8.624	174,799		225,000
100090211	SAN ANTONIO	TX		01/13/2023	8.750	127,829		173,000
100090214	HONOLULU	HI		01/13/2023	8.750	197,299		325,000
100090217	SPRING	TX		01/13/2023	9.375	188,981		239,900
100090218	EL CENTRO	CA		01/13/2023	8.000	158,899		250,000
100090219	NASHVILLE	TN		01/13/2023	9.375	184,332		250,000
100090221	LEXINGTON	KY		01/13/2023	9.750	302,636		412,500
100090222	HOUSTON	TX		01/13/2023	9.875	111,873		130,000
100090223	TAMPA	FL		01/13/2023	8.999	184,739		225,000
100090226	ELWOOD	IL		01/13/2023	8.999	198,298		239,500
100090227	SILVER SPRING	MD		01/13/2023	8.250	338,900		495,000
100090228	MIAMI BEACH	FL		01/13/2023	9.000	432,863		625,000
100090229	MIAMI	FL		01/13/2023	8.500	438,499		895,000
100090230	TAMPA	FL		01/13/2023	8.999	454,140		630,000
100090231	TAMPA	FL		01/13/2023	9.875	141,398		181,500
100090233	GREER	SC		01/13/2023	8.999	133,482		170,000
100090235	NEW BRITAIN	CT		01/13/2023	8.625	210,101		405,000
100090236	CHICAGO	IL		01/13/2023	8.375	175,193		286,000
100090237	SIMPSONVILLE	SC		01/13/2023	9.500	126,810		153,900
100090240	CAPE CORAL	FL		01/13/2023	10.125	263,295		357,750
100090243	BUMPASS	VA		01/13/2023	8.500	436,426		625,000
100090245	SAN BERNARDINO	CA		01/13/2023	9.750	234,304		445,000
100090248	PENSACOLA	FL		01/13/2023	10.125	99,902		125,000
100090249	LAS VEGAS	NV		01/13/2023	9.875	221,812		300,000
100090250	MISSOURI CITY	TX		01/13/2023	10.250	180,783		280,000
100090251	CAPE CORAL	FL		01/13/2023	10.375	285,262		365,000
100090253	ALBANY	NY		01/13/2023	10.125	203,048		285,000
100090254	CIRCLEVILLE	OH		01/13/2023	10.375	209,122		280,000
100090255	PHOENIX	AZ		01/13/2023	10.250	703,226		980,000
100090263	ARROWBEAR	CA		01/13/2023	10.000	186,866		250,000
100090264	VACAVILLE	CA		01/13/2023	9.875	323,362		737,000
100090265	SUNNY ISLES BEACH	FL		01/13/2023	10.500	384,991		510,000
100090267	MOUNT DORA	FL		01/13/2023	10.500	149,244		185,000
100090268	JACKSONVILLE	FL		01/13/2023	10.000	119,067		145,000
100090271	HOUSTON	TX		01/13/2023	9.625	166,012		227,000
100090274	HOUSTON	TX		01/13/2023	10.625	109,986		135,000
100090275	OCALA	FL		01/13/2023	8.500	216,361		362,900
100090276	MYRTLE BEACH	SC		01/13/2023	10.875	115,079		148,000
100090279	ONTARIO	CA		01/13/2023	8.874	566,769		940,000
100090281	LA QUINTA	CA		01/13/2023	8.875	187,954		305,000
100090282	CITRUS SPRINGS	FL		01/13/2023	8.500	166,329		275,000
100090284	MINNEOLA	FL		01/13/2023	9.750	223,786		300,000
100090286	BOYNTON BEACH	FL		01/13/2023	10.000	179,188		240,000
100090287	OXFORD	NC		01/13/2023	10.499	201,342		250,000
100090288	MYRTLE BEACH	SC		01/13/2023	10.125	138,636		180,000
100090291	PALO ALTO	CA		01/13/2023	7.875	1,249,976		6,250,000
100090292	GARLAND	TX		01/13/2023	9.500	115,780		215,000
100090293	LAS VEGAS	NV		01/13/2023	9.374	129,384		205,000
100090294	TEMPLE CITY	CA		01/13/2023	8.250	1,192,210		2,000,000
100090295	MIAMI	FL		01/13/2023	10.125	321,599		500,000
100090299	HOUSTON	TX		01/13/2023	7.750	275,006		370,000
100090300	GLASSBORO	NJ		01/13/2023	9.375	189,282		265,800
100090301	DAVENPORT	FL		01/13/2023	9.875	227,783		311,000

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100090307	MONTCLAIR	CA		01/06/2023	8.625	475,167		615,000
100090308	CAMAS	WA		01/06/2023	8.375	1,224,259		2,472,000
100090309	ESTERO	FL		01/06/2023	9.750	364,328		495,000
100090311	PITTSBURGH	PA		01/06/2023	8.625	328,501		426,000
100090312	PITTSBURGH	PA		01/06/2023	8.625	354,313		460,000
100090313	PHOENIX	AZ		01/06/2023	7.875	317,443		420,000
100090314	EAST ORANGE	NJ		01/06/2023	9.125	293,884		435,000
100090315	PITTSBURGH	PA		01/06/2023	8.125	477,677		630,000
100090316	OAK RIDGE	TN		01/06/2023	8.875	209,013		259,000
100090317	LEESVILLE	SC		01/06/2023	9.250	280,562		400,000
100090318	YELM	WA		01/06/2023	8.375	321,525		445,000
100090319	REEDSBURG	WI		01/06/2023	9.000	241,510		355,000
100090320	BRIDGEPORT	CT		01/06/2023	8.500	322,016		430,000
100090321	DALLAS	TX		01/06/2023	9.000	264,987		315,000
100090322	TAHOE CITY	CA		01/06/2023	10.375	607,300		790,000
100090323	CAMAS	WA		01/06/2023	8.875	352,961		565,000
100090324	SOUTHAMPTON	PA		01/06/2023	9.000	260,049		350,000
100090325	HAWTHORNE	CA		01/06/2023	9.875	603,686		780,000
100090326	MIDLAND	TX		01/06/2023	8.875	437,430		530,000
100090327	FORT WORTH	TX		01/06/2023	9.000	244,178		330,000
100090347	AURORA	CO		02/03/2023	9.375	997,589		1,265,000
100090349	PEORIA	AZ		02/03/2023	8.375	155,289		441,000
100090352	DALLAS	TX		02/03/2023	8.875	364,085		435,000
100090355	BALDWIN PARK	CA		02/03/2023	8.500	524,839		725,000
100090356	FRANKFORT	KY		02/03/2023	9.250	339,795		399,000
100090359	SCOTTSDALE	AZ		02/03/2023	9.250	718,379		875,000
100090360	PAWLEYS ISLAND	SC		02/03/2023	8.500	134,919		825,000
100090361	CHARLOTTE	NC		02/03/2023	8.500	298,416		390,000
100090363	KISSIMMEE	FL		02/03/2023	9.125	527,205		640,000
100090365	FRIENDSWOOD	TX		02/03/2023	8.875	190,705		250,000
100090366	SAN ANTONIO	TX		02/03/2023	9.250	193,885		247,000
100090368	KANNAPOLIS	NC		02/03/2023	8.750	106,625		300,000
100090369	SURPRISE	AZ		02/03/2023	8.625	128,514		175,000
100090370	SEASIDE HEIGHTS	NJ		02/03/2023	8.750	173,619		220,000
100090373	SAN ANTONIO	TX		02/03/2023	9.250	368,674		560,000
100090374	SEVIERVILLE	TN		02/03/2023	9.000	709,231		950,000
100090734	SAN CLEMENTE	CA		01/09/2023	8.990	1,178,362		1,500,000
100090735	MOUNT VERNON	WA		01/09/2023	8.750	539,581		667,000
100090737	LOS ANGELES	CA		01/09/2023	7.750	592,820		840,000
100090738	SACRAMENTO	CA		01/09/2023	8.500	149,513		200,000
100090739	CATSKILL	NY		01/09/2023	7.990	343,518		460,000
100090740	RIVERSIDE	CA		01/09/2023	8.990	594,078		785,000
100090742	MACOMB	MI		01/09/2023	8.875	267,733		360,000
100090748	HEWLETT	NY		01/09/2023	8.250	624,389		790,000
100090749	HIALEAH	FL		01/09/2023	10.250	514,445		605,000
100090751	LAS VEGAS	NV		01/09/2023	9.750	367,715		445,500
100090755	SCOTTSDALE	AZ		02/28/2023	8.750	992,651		1,350,000
100090756	KATY	TX		02/28/2023	8.125	551,832		1,200,000
100090757	JACKSONVILLE	FL		02/28/2023	9.500	154,414		240,000
100090758	CHICAGO	IL		02/28/2023	9.250	147,688		184,000
100090759	SCOTTSDALE	AZ		02/28/2023	9.875	321,210		400,000
100090760	LEBANON	NJ		02/28/2023	9.500	388,994		497,000
100090762	MOUNT PLEASANT	SC		02/28/2023	8.625	823,390		1,010,000
100090763	FORT LAUDERDALE	FL		02/28/2023	8.750	2,021,499		2,700,000
100090764	BOCA RATON	FL		02/28/2023	7.625	456,549		665,000

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100090765	ANNA	TX		02/28/2023	9.750	384,729		447,000
100090766	MIAMI	FL		02/28/2023	8.000	823,585		1,450,000
100090767	GLENDALE	AZ		02/28/2023	8.625	145,603		447,000
100090768	HARKER HEIGHTS	TX		02/28/2023	11.000	274,934		300,000
100090769	SAN DIEGO	CA		02/28/2023	8.875	1,808,395		2,700,000
100090770	DACULA	GA		02/28/2023	8.625	404,001		465,000
100090771	LOS ANGELES	CA		02/28/2023	9.750	552,201		700,000
100090772	PORT CHARLOTTE	FL		02/28/2023	9.500	279,062		404,500
100090773	NORTH HOLLYWOOD	CA		02/28/2023	8.625	819,118		1,050,000
100090774	IRVINE	CA		02/28/2023	7.500	2,001,936		4,000,000
100090775	TOOELE	UT		02/28/2023	7.875	314,484		400,000
100090776	FRANKLINVILLE	NJ		02/28/2023	8.750	558,685		695,000
100090777	CARLSBAD	CA		02/28/2023	7.750	926,004		1,775,000
100090778	THOUSAND OAKS	CA		02/28/2023	9.125	1,128,619		1,485,000
100090780	MIAMI	FL		02/28/2023	9.375	384,086		475,000
100090781	SANFORD	FL		02/28/2023	8.500	590,909		779,000
100090782	PACIFICA	CA		02/28/2023	9.125	1,026,397		1,250,000
100090783	LAGO VISTA	TX		02/28/2023	8.750	172,226		307,000
100090784	TINLEY PARK	IL		02/28/2023	9.375	317,342		420,000
100090785	CAPE CORAL	FL		02/28/2023	8.500	568,096		699,000
100090789	NOLANVILLE	TX		02/28/2023	8.750	284,909		355,000
100090790	SPRING	TX		02/28/2023	8.625	264,105		355,000
100090791	ESCONDIDO	CA		02/28/2023	8.000	622,047		775,000
100090792	FULSHEAR	TX		02/28/2023	8.250	234,161		350,000
100090793	FRAZIER PARK	CA		02/28/2023	9.125	262,437		355,000
100090838	DALLAS	TX		01/06/2023	8.500	355,231		530,000
100090839	LYNN HAVEN	FL		01/06/2023	8.000	412,124		550,000
100090840	SAINT GEORGE	UT		01/06/2023	7.250	406,003		565,000
100090841	BOUND BROOK	NJ		01/06/2023	8.250	379,606		500,000
100090842	DESTIN	FL		01/06/2023	9.000	245,710		320,000
100090843	CLEARWATER BEACH	FL		01/06/2023	7.750	1,318,775		3,775,000
100090844	TAHOMA	CA		01/06/2023	8.000	423,502		565,000
100090845	LANCASTER	TX		01/06/2023	8.750	200,078		475,000
100090846	FORT WALTON BEACH	FL		01/06/2023	8.625	723,280		950,000
100090847	MEMPHIS	TN		01/06/2023	8.500	332,397		510,000
100090848	PITTSBURG	CA		01/06/2023	9.125	446,958		600,000
100090849	MORRO BAY	CA		01/06/2023	8.500	260,677		900,000
100090850	CAVE CREEK	AZ		01/06/2023	9.625	133,400		547,000
100090851	PITTSBURGH	PA		01/06/2023	7.875	407,497		545,000
100090852	DEERFIELD BEACH	FL		01/06/2023	10.500	120,748		155,000
100090853	COTATI	CA		01/06/2023	9.000	267,878		720,000
100090854	RIVERSIDE	CA		01/06/2023	9.500	700,933		920,000
100090855	(TARZANA AREA) LOS ANGELES	CA		01/06/2023	10.500	1,544,148		1,800,000
100090856	VENTURA	CA		01/06/2023	9.500	285,868		355,000
100090857	NEWARK	NJ		01/06/2023	8.250	420,525		575,000
100090858	MULLICA HILL	NJ		01/06/2023	10.625	475,007		580,000
100090859	GRAND PRAIRIE	TX		01/06/2023	10.125	229,765		285,000
100090860	MIAMI	FL		01/06/2023	6.500	498,200		745,000
100090861	KYLE	TX		01/06/2023	11.375	288,165		357,000
100090862	HONOLULU	HI		01/06/2023	9.125	435,210		712,000
100090863	SMYRNA	GA		01/06/2023	8.875	412,343		575,000
100090864	ORLANDO	FL		01/31/2023	6.625	95,665		590,000
100090865	DOUBLE OAK	TX		01/31/2023	6.875	667,986		925,000
100090866	CHILLICOTHE	IL		01/31/2023	6.875	142,712		235,000
100090867	RANCHO CUCAMONGA	CA		01/31/2023	6.875	907,245		1,197,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090868	LOS ANGELES	CA		01/31/2023	6.500	270,017		525,000
100090869	HILLSBOROUGH	NJ		01/31/2023	6.875	703,153		990,000
100090870	SIMI VALLEY	CA		01/31/2023	6.750	332,327		520,000
100090871	HACIENDA HEIGHTS	CA		01/31/2023	7.000	722,457		925,000
100090872	CITRUS HEIGHTS	CA		01/31/2023	6.750	344,795		469,000
100090873	NORWALK	CA		01/31/2023	7.000	457,746		595,000
100090874	NORTH MYRTLE BEACH	SC		01/31/2023	7.000	537,761		832,000
100090875	SOUTH EASTON	MA		01/31/2023	6.250	745,412		1,150,000
100090876	(WOODLAND HILLS AREA) LOS ANGE	CA		01/31/2023	6.375	737,658		960,000
100090877	BOLINGBROOK	IL		01/31/2023	6.750	160,014		275,000
100090878	LYNWOOD	CA		01/31/2023	6.500	184,523		620,000
100090879	POINCIANA	FL		01/31/2023	6.875	298,610		388,000
100090880	LOS ANGELES	CA		01/31/2023	6.750	576,012		750,000
100090881	HENRICO	VA		01/31/2023	6.875	222,191		385,000
100090882	CHARLOTTE	NC		01/31/2023	6.750	490,333		641,000
100090883	ADELANTO	CA		01/31/2023	6.999	285,691		400,000
100090884	WINDSOR	CT		01/31/2023	6.875	237,519		343,000
100090885	WEST HOLLYWOOD	CA		01/31/2023	6.250	165,011		1,750,000
100090886	FAIRFIELD	CA		01/31/2023	6.625	477,275		720,000
100090887	CHATSWORTH	CA		01/31/2023	6.375	877,195		1,577,800
100090888	AURORA	IL		01/31/2023	7.375	182,548		240,000
100090889	PASADENA	CA		01/31/2023	7.125	815,087		1,100,000
100090890	EAST FALMOUTH	MA		01/31/2023	7.500	541,236		730,000
100090891	GLENCOE	IL		01/31/2023	7.250	1,283,449		1,675,000
100090892	EAST PALO ALTO	CA		01/31/2023	6.500	475,927		1,015,000
100090893	SHAVER LAKE	CA		01/31/2023	6.750	554,024		810,000
100090894	REDONDO BEACH	CA		01/31/2023	6.250	1,457,813		2,205,000
100090895	PALMDALE	CA		01/31/2023	7.250	251,655		350,000
100090896	RICHMOND HILL	GA		01/31/2023	6.875	145,370		630,000
100090897	LOS ANGELES	CA		01/31/2023	6.875	402,577		620,000
100090898	WEST HILLS	CA		01/31/2023	6.875	1,247,812		1,580,000
100090899	SANTA CLARA	CA		01/31/2023	6.625	1,126,458		1,675,000
100090900	CASTAIC	CA		01/31/2023	6.375	458,519		800,000
100090901	LOS ANGELES	CA		01/31/2023	6.375	542,909		805,000
100090902	SHAFTER	CA		01/31/2023	6.375	190,657		375,000
100090903	LEHI	UT		01/31/2023	6.625	593,868		762,000
100090904	CORONADO	CA		01/31/2023	6.625	981,272		1,590,000
100090905	LOS ANGELES	CA		01/31/2023	6.875	322,296		463,000
100090906	DANA POINT	CA		01/31/2023	7.125	374,745		480,000
100090907	MANTECA	CA		01/31/2023	6.499	363,033		570,000
100090908	BOULDER	CO		01/31/2023	6.500	837,195		2,100,000
100090909	INDIAN LAND	SC		01/31/2023	7.375	860,483		1,075,000
100090910	ST AUGUSTINE	FL		01/31/2023	6.875	202,736		261,000
100090911	MORGAN HILL	CA		01/31/2023	7.999	932,105		1,175,000
100090912	SAINT AUGUSTINE	FL		01/31/2023	6.625	341,854		765,000
100090913	DENVER	CO		01/31/2023	6.999	260,385		352,000
100090914	WAIPAHU	HI		01/31/2023	6.625	817,082		1,040,000
100090915	CRESTVIEW	FL		01/31/2023	7.499	181,988		223,000
100090916	KISSIMMEE	FL		01/31/2023	7.499	301,989		380,000
100090917	LOS ANGELES	CA		01/31/2023	6.999	730,583		975,000
100090918	MESA	AZ		01/31/2023	7.499	392,269		545,000
100090919	LOS ANGELES	CA		01/31/2023	6.999	863,996		1,550,000
100090920	CONYERS	GA		01/31/2023	6.375	344,741		595,000
100090921	ANAHEIM	CA		01/31/2023	7.375	542,232		675,000
100090922	CORONA	CA		01/31/2023	6.375	926,000		1,755,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090923	SAN RAMON	CA		01/31/2023	6.750	929,655		2,735,000
100090924	PORTLAND	OR		01/31/2023	7.999	288,784		380,000
100090925	FLEMING ISLAND	FL		01/31/2023	7.375	446,175		560,000
100090926	LAKE HAVASU CITY	AZ		01/31/2023	6.875	399,768		520,000
100090927	WATERFORD	CT		01/31/2023	7.375	152,703		189,000
100090928	OLNEY	MD		01/31/2023	8.875	510,860		729,000
100090929	ONTARIO	CA		01/31/2023	7.499	474,587		620,000
100090930	BALTIMORE	MD		01/31/2023	10.250	137,839		155,000
100090931	SAN BERNARDINO	CA		01/31/2023	8.875	255,182		357,000
100090932	LOS ANGELES	CA		01/31/2023	6.750	740,827		1,200,000
100090933	SAN DIEGO	CA		01/31/2023	9.625	494,136		615,000
100090934	VALENCIA	CA		01/31/2023	6.875	1,364,362		1,875,000
100090935	MARIETTA	GA		01/31/2023	10.125	1,094,753		1,250,000
100090936	GATLINBURG	TN		01/31/2023	7.125	1,013,854		1,300,000
100090937	LAUREL	MD		01/31/2023	8.999	335,190		465,000
100090938	SALEM	MA		01/31/2023	9.999	414,775		480,000
100090939	CALIMESA	CA		01/31/2023	9.250	1,131,260		1,633,000
100090940	AGUA DULCE	CA		01/31/2023	9.875	632,937		775,000
100090941	PHOENIX	AZ		01/31/2023	9.750	580,640		670,000
100090942	MARICOPA	AZ		01/31/2023	10.375	374,474		475,000
100090943	HARRISON	NJ		01/31/2023	10.125	460,566		690,000
100090944	ANAHEIM	CA		01/31/2023	9.499	680,534		865,000
100090945	RANCHO CUCAMONGA	CA		01/31/2023	9.875	821,380		900,000
100090946	PAHRUMP	NV		01/31/2023	9.999	384,545		455,000
100090947	LOS ANGELES	CA		01/31/2023	9.499	728,352		890,000
100090948	MIAMI	FL		01/31/2023	10.125	524,645		620,000
100090949	WALDORF	MD		01/31/2023	9.750	613,924		725,000
100090950	LOS ANGELES	CA		01/31/2023	9.750	414,520		510,000
100090951	SANTA ANA	CA		01/31/2023	8.750	667,677		815,000
100090952	BAKERSFIELD	CA		01/31/2023	9.625	179,242		210,000
100090953	AZUSA	CA		01/31/2023	9.250	600,994		750,000
100090954	EVERETT	WA		01/31/2023	10.250	470,541		580,000
100090955	SANTA ANA	CA		01/31/2023	10.375	479,835		550,000
100090956	LONG BEACH	CA		01/31/2023	8.999	594,591		920,000
100090957	LOS ANGELES	CA		01/31/2023	10.375	938,268		1,100,000
100090958	HUDSON	MA		01/31/2023	8.375	264,742		365,000
100090959	PASADENA	TX		01/31/2023	9.875	194,300		201,000
100090960	APPLE VALLEY	CA		01/31/2023	10.250	339,100		400,000
100090961	ROCKLAND	MA		01/31/2023	8.999	449,468		586,000
100090962	PALMDALE	CA		01/31/2023	8.999	472,719		610,000
100090963	TUCSON	AZ		01/31/2023	8.999	525,839		614,000
100090964	WATERBURY	CT		01/31/2023	10.750	226,272		260,700
100090965	MIAMI	FL		01/31/2023	9.375	535,712		590,000
100090966	CHINA	MI		01/31/2023	7.999	215,426		362,000
100090967	HENDERSON	NV		01/31/2023	8.875	1,053,751		1,300,000
100090968	LOS ANGELES	CA		01/31/2023	9.499	498,614		600,000
100090969	DORAL	FL		01/31/2023	8.999	1,142,376		1,440,000
100090970	OXNARD	CA		01/31/2023	7.750	386,939		675,000
100090971	OCEAN ISLE BEACH	NC		01/31/2023	9.375	270,379		380,000
100090972	NEWTON	MA		01/31/2023	7.999	634,970		780,000
100090973	ALLEN	TX		01/31/2023	8.625	564,731		760,000
100090974	FOREST KNOLLS	CA		01/31/2023	10.375	932,323		1,010,000
100090975	WEST ALLIS	WI		01/31/2023	10.499	216,800		259,000
100090976	LOS ANGELES	CA		01/31/2023	7.999	309,079		670,000
100090977	ENCINITAS	CA		01/31/2023	7.999	918,037		1,900,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100090978	SMYRNA	GA		01/31/2023	10.999	251,953		320,000
100090979	HENRICO	VA		01/31/2023	9.999	229,481		260,000
100090980	VICTORVILLE	CA		01/31/2023	8.499	336,227		395,000
100090981	WESTCHESTER	IL		01/31/2023	8.625	334,826		405,000
100090982	DANBURY	CT		01/31/2023	10.999	394,728		490,000
100090983	HEMET	CA		01/31/2023	9.750	381,681		435,000
100090984	OLYMPIA	WA		01/31/2023	8.625	585,513		715,000
100090985	SHERMAN OAKS	CA		01/31/2023	9.499	1,053,120		1,230,000
100090986	ROCKFORD	IL		01/31/2023	10.625	207,057		227,000
100090987	LOS ANGELES (AREA OF NORTHRIDG	CA		01/31/2023	10.375	1,111,930		1,220,000
100090988	CHULA VISTA	CA		01/31/2023	7.375	572,688		955,000
100090989	SIMI VALLEY	CA		01/31/2023	8.999	496,762		600,000
100090990	SHERWOOD	OR		01/31/2023	7.875	980,519		1,375,000
100090991	LAS VEGAS	NV		01/31/2023	8.999	232,532		315,000
100090992	MOUNT PLEASANT	SC		01/31/2023	9.250	1,436,968		1,765,000
100090993	CHICAGO	IL		01/31/2023	9.250	518,331		635,000
100090994	SHAFTER	CA		01/31/2023	10.625	436,202		519,000
100090995	MISSOURI CITY	TX		01/31/2023	10.499	496,553		611,000
100090996	LOS ANGELES	CA		01/31/2023	7.999	451,250		550,000
100090997	JURUPA VALLEY	CA		01/31/2023	9.625	484,981		525,000
100090998	HAYWARD	CA		01/31/2023	9.999	660,905		717,000
100090999	SEWICKLEY	PA		01/31/2023	8.500	158,698		250,000
100091000	LUTZ	FL		01/31/2023	10.375	1,024,381		1,345,000
100091001	LOS ANGELES	CA		01/31/2023	10.499	890,454		1,002,000
100091002	COMPTON	CA		01/31/2023	10.250	566,104		734,000
100091003	FORT WASHINGTON	MD		01/31/2023	10.750	264,258		344,000
100091004	LOS ANGELES	CA		01/31/2023	8.875	247,101		415,000
100091005	MCALLEN	TX		01/31/2023	10.375	164,769		234,000
100091006	LOS ANGELES	CA		01/31/2023	11.499	956,898		1,250,000
100091007	LOS ANGELES	CA		01/31/2023	7.999	355,989		595,000
100091008	LAS VEGAS	NV		01/31/2023	8.999	418,654		450,000
100091009	EL MONTE	CA		01/31/2023	7.875	456,156		660,000
100091010	STEPHENVILLE	TX		01/31/2023	8.875	180,124		221,000
100091011	LAKEMONT	GA		01/31/2023	8.999	923,869		1,400,000
100091012	CLARENDON	TX		01/31/2023	8.999	147,800		225,000
100091013	MIAMI	FL		01/31/2023	9.250	689,377		1,183,000
100091014	CENTERVILLE	MA		01/31/2023	9.750	465,176		587,500
100091015	CENTERVILLE	MA		01/31/2023	8.999	487,389		642,500
100091016	NORCO	CA		01/31/2023	10.750	1,357,096		1,670,000
100091017	LOS ANGELES	CA		01/31/2023	9.375	692,519		845,000
100091018	SAN DIEGO	CA		01/31/2023	8.625	985,875		1,270,000
100091019	LOS ANGELES	CA		01/31/2023	8.999	487,016		620,000
100091020	MORENO VALLEY	CA		01/31/2023	8.999	643,361		746,000
100091021	PERRIS	CA		01/31/2023	10.499	457,058		515,000
100091022	JACKSONVILLE	FL		01/31/2023	8.750	219,508		286,000
100091023	MORENO VALLEY	CA		01/31/2023	9.499	336,638		417,000
100091024	MORENO VALLEY	CA		01/31/2023	10.625	521,775		570,000
100091025	CENTERVILLE	MA		01/31/2023	10.999	472,295		555,000
100091026	LITTLETON	CO		01/31/2023	9.499	590,111		679,000
100091027	HOCKLEY	TX		01/31/2023	8.499	375,877		461,000
100091028	CLEVELAND	TN		01/31/2023	9.375	447,067		485,000
100091029	MIAMI SHORES	FL		01/31/2023	8.125	1,022,449		1,577,000
100091030	LOS ANGELES	CA		01/31/2023	8.999	461,025		620,000
100091031	WHITTIER	CA		01/31/2023	8.999	767,460		852,000
100091032	LINCOLN CITY	OR		01/31/2023	9.125	562,177		630,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091033	UPLAND	CA		01/31/2023	8.375	1,124,398		1,850,000
100091034	HILLSBORO	OR		01/31/2023	10.250	336,686		410,000
100091035	VISALIA	CA		01/31/2023	9.999	236,036		267,000
100091036	LOS ANGELES	CA		01/31/2023	10.375	715,386		775,000
100091037	ANTIOCH	CA		01/31/2023	9.499	459,120		570,000
100091038	RANCHO CUCAMONGA	CA		01/31/2023	10.875	1,230,771		1,355,000
100091039	DISTRICT HEIGHTS	MD		01/31/2023	9.375	251,447		360,000
100091040	HOBART	IN		01/31/2023	8.625	179,414		225,000
100091041	VISTA	CA		01/31/2023	8.875	698,732		850,000
100091042	SPRINGFIELD	VA		01/31/2023	10.625	650,675		695,500
100091043	RENTON	WA		01/31/2023	8.999	641,586		780,000
100091044	CULVER CITY	CA		01/31/2023	7.750	395,529		690,000
100091045	ORLANDO	FL		01/31/2023	6.999	295,817		428,000
100091046	KISSIMMEE	FL		01/31/2023	9.375	185,332		218,000
100091047	SAN DIEGO	CA		01/31/2023	8.125	740,770		970,000
100091048	CORONA	CA		01/31/2023	9.625	827,478		880,000
100091049	BUENA PARK	CA		01/31/2023	8.125	318,371		875,000
100091050	CROWLEY	TX		01/31/2023	10.499	369,000		433,000
100091051	NEW RIVER	AZ		01/31/2023	11.250	444,684		538,000
100091052	HIALEAH	FL		01/31/2023	9.125	362,306		424,000
100091053	PORTLAND	OR		01/31/2023	8.875	365,859		533,000
100091054	PORTLAND	OR		01/31/2023	8.999	196,834		520,000
100091055	SPRINGFIELD	OR		01/31/2023	9.250	263,180		310,000
100091056	SAN BERNARDINO	CA		01/31/2023	9.375	464,826		595,000
100091057	COLORADO SPRINGS	CO		01/31/2023	9.499	322,602		370,000
100091058	MONTEBELLO	CA		01/31/2023	7.999	520,817		755,000
100091059	FRESNO	CA		01/31/2023	8.625	175,861		250,000
100091060	FORT MYERS	FL		01/31/2023	10.625	635,887		705,000
100091061	FONTANA	CA		01/31/2023	10.625	670,386		729,990
100091062	INDIO	CA		01/31/2023	10.499	591,773		665,000
100091063	HOUSTON	TX		01/31/2023	10.875	330,375		430,000
100091064	VIENNA	VA		01/31/2023	8.625	852,031		1,081,000
100091065	NORWALK	CA		01/31/2023	9.250	607,785		720,000
100091066	SANTA CLARITA	CA		01/31/2023	10.625	729,259		800,000
100091067	LEHIGHTON	PA		01/31/2023	11.250	163,285		200,000
100091068	TACOMA	WA		01/31/2023	9.375	635,577		775,000
100091069	CHICAGO	IL		01/31/2023	8.875	198,719		275,000
100091070	HARTFORD	CT		01/31/2023	9.125	264,168		315,000
100091071	MOORPARK	CA		01/31/2023	8.999	481,574		650,000
100091072	PARK RIDGE	NJ		01/31/2023	8.625	382,490		464,000
100091073	LOS ANGELES	CA		01/31/2023	9.499	690,093		940,000
100091074	MARSTONS MILLS	MA		01/31/2023	9.499	599,010		750,000
100091075	PALMDALE	CA		01/31/2023	8.375	344,806		415,000
100091076	MIAMI	FL		01/31/2023	9.625	751,055		963,000
100091077	VERO BEACH	FL		01/31/2023	8.625	1,260,201		1,509,000
100091078	CALEXICO	CA		01/31/2023	7.999	302,952		450,000
100091079	FALLBROOK AREA	CA		01/31/2023	8.999	900,305		1,160,000
100091080	MIDDLETOWN	MD		01/31/2023	10.750	282,697		310,000
100091081	BOCA RATON	FL		01/31/2023	8.250	1,360,895		1,750,000
100091082	MISSION VIEJO	CA		01/31/2023	9.499	559,470		775,000
100091083	MALDEN	MA		01/31/2023	9.250	617,041		740,000
100091084	FORT WORTH	TX		01/31/2023	10.250	459,245		523,000
100091085	BURRILLVILLE	RI		01/31/2023	10.999	361,935		414,000
100091086	EL CAJON	CA		01/31/2023	10.499	1,106,041		1,200,000
100091087	CHARLOTTE	NC		01/31/2023	11.250	240,458		310,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091088	INGLEWOOD	CA		01/31/2023	9.250	579,950		710,000
100091089	ORLANDO	FL		01/31/2023	8.499	331,970		428,000
100091090	HARMONY	FL		01/31/2023	10.999	364,405		485,000
100091091	LOS ANGELES	CA		01/31/2023	9.499	223,859		490,000
100091092	LA MIRADA	CA		01/31/2023	9.875	687,496		875,000
100091093	ALTADENA	CA		01/31/2023	7.875	978,672		1,480,000
100091094	DELRAY BEACH	FL		01/31/2023	7.499	263,012		369,000
100091095	SANTA CLARITA	CA		01/31/2023	9.250	518,937		650,000
100091096	KENT	WA		01/31/2023	8.875	432,710		550,000
100091097	RIVERSIDE	CA		01/31/2023	10.750	728,507		790,000
100091098	LAKE HAVASU CITY	AZ		01/31/2023	8.875	265,625		335,000
100091099	MOORPARK	CA		01/31/2023	9.250	712,807		812,500
100091100	SANDY SPRINGS	GA		01/31/2023	11.125	480,108		740,000
100091101	SYCAMORE	IL		01/31/2023	9.499	419,227		575,000
100091102	LOS ANGELES	CA		01/31/2023	10.250	706,666		740,000
100091103	LOS ANGELES	CA		01/31/2023	9.999	350,470		620,000
100091104	LAS VEGAS	NV		01/31/2023	10.750	419,166		560,000
100091105	WEST YARMOUTH	MA		01/31/2023	9.375	457,021		555,000
100091106	FONTANA	CA		01/31/2023	7.999	622,896		760,000
100091107	SAN BERNARDINO	CA		01/31/2023	10.625	603,715		670,000
100091108	FRAZIER PARK	CA		01/31/2023	8.499	269,574		370,000
100091109	LOS ANGELES	CA		01/31/2023	9.999	607,559		690,000
100091110	SMYRNA	GA		01/31/2023	10.750	653,828		737,000
100091111	LOS ANGELES	CA		01/31/2023	10.875	1,037,950		1,340,000
100091112	BAKERSFIELD	CA		01/31/2023	11.499	263,229		320,000
100091113	RIVERSIDE	CA		01/31/2023	7.999	350,224		525,000
100091114	NEW FAIRVIEW	TX		01/31/2023	10.499	574,189		611,000
100091115	CICERO	IL		01/31/2023	9.499	213,283		270,000
100091116	ORO VALLEY	AZ		01/31/2023	9.999	1,649,123		1,900,000
100091117	COLUMBIA	TN		01/31/2023	7.999	248,462		301,000
100091118	DOUGLASVILLE	GA		01/31/2023	10.499	334,498		389,000
100091119	DENVER	CO		01/31/2023	9.875	283,176		425,000
100091120	LOS ANGELES	CA		01/31/2023	8.999	813,196		1,050,000
100091121	LITHIA	FL		01/31/2023	8.999	516,320		565,000
100091122	LAS VEGAS	NV		01/31/2023	8.999	802,215		977,500
100091123	LOS ANGELES	CA		01/31/2023	7.999	436,500		870,000
100091124	MORTON GROVE	IL		01/31/2023	9.499	210,803		297,000
100091125	AGUILA	AZ		01/31/2023	8.375	504,495		700,000
100091126	COLORADO SPRINGS	CO		01/31/2023	9.750	184,222		338,000
100091127	WHIPPANY	NJ		01/31/2023	9.625	441,152		600,000
100091128	CALUMET CITY	IL		01/31/2023	8.625	152,490		200,000
100091129	LOS ANGELES	CA		01/31/2023	6.750	630,150		930,000
100091130	EAST PROVIDENCE	RI		01/31/2023	7.000	318,800		450,000
100091131	DENVER	CO		01/31/2023	6.875	470,482		646,000
100091132	BLUFFTON	SC		01/31/2023	7.250	256,856		350,000
100091133	ALTADENA	CA		01/31/2023	6.875	1,018,980		1,725,000
100091134	LOS ANGELES	CA		01/31/2023	6.750	409,172		1,000,000
100091135	WILMINGTON	CA		01/31/2023	6.750	508,058		702,000
100091136	AMMON	ID		01/31/2023	7.250	247,078		330,000
100091137	TIOGA	TX		01/31/2023	7.250	224,795		300,100
100091138	BRADENTON	FL		01/31/2023	7.250	261,598		335,000
100091139	TEMECULA	CA		01/31/2023	6.750	201,110		765,000
100091140	SOUTH DAYTONA	FL		01/31/2023	7.125	154,023		197,000
100091141	NORTH PORT	FL		01/31/2023	7.250	251,388		325,000
100091142	CATHEDRAL CITY	CA		01/31/2023	7.125	421,116		570,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091143	HURST	TX		01/31/2023	6.875	184,000		272,000
100091144	DAVENPORT	FL		01/31/2023	7.125	378,076		500,000
100091145	SAN DIEGO	CA		01/31/2023	6.750	480,643		935,000
100091146	SAN DIEGO	CA		01/31/2023	6.750	485,209		951,000
100091147	LOS ANGELES	CA		01/31/2023	6.875	531,035		785,000
100091148	SAN FERNANDO	CA		01/31/2023	7.250	508,158		660,000
100091149	HOUSTON	TX		01/31/2023	7.125	271,577		380,000
100091150	PICO RIVERA	CA		01/31/2023	6.625	452,878		660,000
100091151	INGLEWOOD	CA		01/31/2023	6.750	396,310		835,000
100091152	VICTORVILLE	CA		01/31/2023	6.625	267,489		375,000
100091153	BENTONVILLE	AR		01/31/2023	6.999	331,172		471,000
100091154	HINESVILLE	GA		01/31/2023	7.125	203,889		294,000
100091155	RED OAK	TX		01/31/2023	6.625	263,793		435,000
100091156	REPUBLIC	MO		01/31/2023	6.625	224,481		295,000
100091157	REPUBLIC	MO		01/31/2023	6.625	232,119		303,000
100091158	CLEARWATER	FL		01/31/2023	6.750	428,134		739,400
100091159	REPUBLIC	MO		01/31/2023	6.625	219,022		285,000
100091160	NORTH LAS VEGAS	NV		01/31/2023	6.750	144,110		310,000
100091161	SEASIDE HEIGHTS	NJ		01/31/2023	6.625	149,689		275,000
100091162	GATLINBURG	TN		01/31/2023	7.375	984,960		1,250,000
100091163	EL PASO	TX		01/31/2023	6.999	156,309		220,000
100091164	DESERT HOT SPRINGS	CA		01/31/2023	6.875	236,740		350,000
100091165	ELY	NV		01/31/2023	6.750	182,599		275,000
100091166	MERRIAM WOODS VILLAGE	MO		01/31/2023	6.625	170,391		230,000
100091167	DEDHAM	MA		01/31/2023	6.875	283,897		464,000
100091168	CALDWELL	ID		01/31/2023	6.875	147,216		385,000
100091169	BRANSON WEST	MO		01/31/2023	6.625	199,949		265,000
100091170	POOLER	GA		01/31/2023	7.625	210,432		280,000
100091171	SAN JOSE	CA		01/31/2023	6.625	299,963		1,170,000
100091172	NEW BRAUNFELS	TX		01/31/2023	6.750	240,983		414,000
100091173	STATESBORO	GA		01/31/2023	7.625	122,375		184,000
100091174	BRANSON WEST	MO		01/31/2023	6.625	251,915		335,000
100091175	MIAMI	FL		01/31/2023	7.125	396,235		515,000
100091176	LAS VEGAS	NV		01/31/2023	7.000	375,402		500,000
100091177	STATESBORO	GA		01/31/2023	7.875	154,358		228,000
100091178	LOS ANGELES	CA		01/31/2023	7.250	677,110		1,020,000
100091179	GLENDALE	CA		01/31/2023	6.875	620,318		1,020,000
100091180	BRANSON	MO		01/31/2023	6.625	219,659		290,000
100091181	BRANSON WEST	MO		01/31/2023	6.625	251,813		335,000
100091182	OAKLAND	NJ		01/31/2023	7.250	489,724		735,000
100091183	YARMOUTH PORT	MA		01/31/2023	8.875	180,603		290,000
100091184	CARSON CITY	NV		01/31/2023	7.990	228,386		330,000
100091185	MONROE TOWNSHIP	NJ		01/31/2023	7.375	275,213		350,000
100091186	SAN DIEGO	CA		01/31/2023	7.625	394,744		760,000
100091187	PHOENIX	AZ		01/31/2023	7.375	263,200		338,000
100091188	DENTON	TX		01/31/2023	9.499	216,364		322,000
100091189	SAN DIEGO	CA		01/31/2023	7.625	455,033		1,295,000
100091190	PHOENIX	AZ		01/31/2023	7.375	311,392		405,000
100091191	EVERETT	WA		01/31/2023	8.875	299,080		410,000
100091192	DALLAS	TX		01/31/2023	9.250	213,353		330,000
100091193	HAMPTON	GA		01/31/2023	7.875	185,536		280,000
100091194	WORCESTER	MA		01/31/2023	8.999	349,431		490,000
100091195	BALTIMORE	MD		01/31/2023	9.250	108,925		160,000
100091196	CLEARWATER	FL		01/31/2023	8.750	320,162		576,000
100091197	ORLANDO	FL		01/31/2023	6.750	374,633		535,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091198	CHICAGO	IL		01/31/2023	8.625	213,672		320,000
100091199	MEMPHIS	TN		01/31/2023	8.999	255,029		388,000
100091200	LAKEWOOD	OH		01/31/2023	8.250	184,035		265,000
100091201	PHOENIX	AZ		01/31/2023	9.250	470,026		610,000
100091202	COCOA	FL		01/31/2023	8.375	146,306		210,000
100091203	PALM BAY	FL		01/31/2023	8.499	228,084		355,000
100091204	(WINNETKA AREA) LOS ANGELES	CA		01/31/2023	8.375	527,473		785,000
100091205	TAMPA	FL		01/31/2023	8.999	363,453		545,000
100091206	CATHEDRAL CITY	CA		01/31/2023	8.999	361,855		525,000
100091207	DECATUR	GA		01/31/2023	9.125	149,490		185,000
100091208	STONE MOUNTAIN	GA		01/31/2023	8.875	159,205		228,000
100091209	WORCESTER	MA		01/31/2023	9.499	624,487		876,000
100091210	OCALA	FL		01/31/2023	9.250	220,585		340,000
100091211	NORTH LAS VEGAS	NV		01/31/2023	8.990	186,558		270,000
100091212	DALLAS	TX		01/31/2023	8.250	128,490		166,000
100091213	BALTIMORE	MD		01/31/2023	10.750	360,726		550,000
100091214	SURF CITY	NC		01/31/2023	8.375	497,941		703,000
100091215	BALTIMORE	MD		01/31/2023	10.499	364,258		503,000
100091216	SMITHFIELD	NC		01/31/2023	9.200	169,567		215,000
100091217	SAN FRANCISCO	CA		01/31/2023	7.625	597,906		1,645,000
100091218	FORT MYERS	FL		01/31/2023	10.499	190,536		235,000
100091219	MIAMI	FL		01/31/2023	7.625	446,741		880,000
100091220	BARNARDSVILLE	NC		01/31/2023	8.250	296,041		440,000
100091221	GRAND PRAIRIE	TX		01/31/2023	9.499	180,019		220,000
100091222	SANFORD	FL		01/31/2023	9.375	253,617		320,000
100091223	STONE MOUNTAIN	GA		01/31/2023	8.000	236,613		325,000
100091224	GLOUCESTER TOWNSHIP	NJ		01/31/2023	9.875	167,073		264,000
100091225	SPARTA	TN		01/31/2023	7.999	186,231		240,000
100091226	INDIO	CA		01/31/2023	9.999	350,303		545,000
100091227	NEW BEDFORD	MA		01/31/2023	9.999	258,331		400,000
100091228	SPRINGFIELD	MA		01/31/2023	9.499	174,622		280,000
100091229	BALTIMORE	MD		01/31/2023	10.125	117,859		140,000
100091230	NEWARK	NJ		01/31/2023	8.875	313,504		415,000
100091231	ORLANDO	FL		01/31/2023	9.125	198,094		258,000
100091232	IRVING	TX		01/31/2023	8.499	506,712		657,000
100091233	ORLANDO	FL		01/31/2023	8.750	196,999		250,000
100091234	COLUMBUS	GA		01/31/2023	8.750	125,364		175,000
100091235	ORLANDO	FL		01/31/2023	9.625	199,066		253,000
100091236	LAKEWOOD	CO		01/31/2023	8.499	368,641		700,000
100091237	ORLANDO	FL		01/31/2023	8.250	186,765		225,000
100091238	ORLANDO	FL		01/31/2023	7.999	192,522		245,000
100091239	ORLANDO	FL		01/31/2023	9.625	199,923		253,000
100091240	CATHEDRAL CITY	CA		01/31/2023	9.499	575,039		783,000
100091241	BROADVIEW	IL		01/31/2023	8.999	226,765		295,000
100091242	BALTIMORE	MD		01/31/2023	9.499	114,094		165,000
100091243	WATERBURY	CT		01/31/2023	9.999	144,970		186,000
100091244	LANCASTER	CA		01/31/2023	8.750	218,717		357,000
100091245	SAVANNAH	GA		01/31/2023	7.375	296,178		400,000
100091246	LAS VEGAS	NV		01/31/2023	8.999	172,531		345,000
100091247	RICHFIELD	MN		01/31/2023	9.499	206,462		282,000
100091248	BROOKHAVEN	GA		01/31/2023	9.999	1,215,438		1,650,000
100091249	SAINT LOUIS	MO		01/31/2023	8.999	263,239		360,000
100091250	WATERBURY	CT		01/31/2023	10.125	181,886		225,000
100091251	LAKEWOOD	WA		01/31/2023	7.999	248,330		370,000
100091252	BALTIMORE	MD		01/31/2023	8.499	176,466		240,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091253	NEW RICHMOND	WI		01/31/2023	10.125	126,254		178,000
100091254	DETROIT	MI		01/31/2023	9.875	106,492		150,000
100091255	LEHIGH ACRES	FL		01/31/2023	7.999	199,385		400,000
100091256	FRANKLIN	TN		01/31/2023	7.999	905,932		2,125,000
100091257	HARVEYS LAKE	PA		01/31/2023	9.250	178,928		213,000
100091258	SOUTH GATE	CA		01/31/2023	9.999	550,706		750,000
100091259	JOSHUA TREE	CA		01/31/2023	8.875	250,644		390,000
100091260	HALLANDALE BEACH	FL		01/31/2023	8.999	328,256		450,000
100091261	INDIO	CA		01/31/2023	9.499	308,357		420,000
100091262	MILWAUKEE	WI		01/31/2023	8.999	172,742		205,000
100091263	BIG BEAR CITY	CA		01/31/2023	8.499	228,239		275,000
100091264	LOS ANGELES	CA		01/31/2023	7.999	591,432		915,000
100091265	LAS VEGAS	NV		01/31/2023	8.999	310,135		420,000
100091266	VERNAL	UT		01/31/2023	9.499	217,116		300,000
100091267	ORANGE PARK	FL		01/31/2023	9.750	190,498		325,000
100091268	BERMUDA DUNES	CA		01/31/2023	9.999	609,034		1,010,000
100091269	TAMPA	FL		01/31/2023	9.499	232,732		320,000
100091270	MANSON	WA		01/31/2023	7.999	397,008		580,000
100091271	GARDENA	CA		01/31/2023	7.999	439,174		700,000
100091272	BENBROOK	TX		01/31/2023	7.375	224,292		320,000
100091273	GLENDORA	CA		01/31/2023	7.999	380,980		790,000
100091274	SOUTH HADLEY	MA		01/31/2023	9.750	189,530		237,000
100091275	WASHINGTON	DC		01/31/2023	9.499	388,532		590,000
100091276	ATLANTA	GA		01/31/2023	9.125	159,973		253,000
100091277	NASHVILLE	TN		01/31/2023	8.750	714,978		1,036,000
100091278	SAN ANTONIO	TX		01/31/2023	8.625	594,847		770,000
100091279	SAN ANTONIO	TX		01/31/2023	8.999	818,532		1,060,000
100091280	CATHEDRAL CITY	CA		01/31/2023	8.999	271,644		328,000
100091281	EAST PROVIDENCE	RI		01/31/2023	9.499	265,894		467,000
100091282	PHOENIX	AZ		01/31/2023	8.625	162,882		272,000
100091283	PHOENIX	AZ		01/31/2023	8.625	163,040		265,000
100091284	SAN DIEGO	CA		01/31/2023	9.499	286,488		607,000
100091285	LANCASTER	CA		01/31/2023	9.999	284,492		350,000
100091286	OCALA	FL		01/31/2023	8.625	181,297		258,000
100091287	GREEN COVE SPRINGS	FL		01/31/2023	8.999	261,272		380,000
100091288	FORT MORGAN	CO		01/31/2023	10.250	331,404		435,000
100091289	CHICAGO	IL		01/31/2023	9.375	162,719		225,000
100091290	DALLAS	TX		01/31/2023	7.999	186,818		275,000
100091291	MCDONOUGH	GA		01/31/2023	9.125	285,433		365,000
100091292	NORTH LAS VEGAS	NV		01/31/2023	8.499	211,899		360,000
100091293	KENT	WA		01/31/2023	8.625	538,570		705,000
100091294	GREAT MILLS	MD		01/31/2023	8.750	193,719		245,000
100091295	MAPLE VALLEY	WA		01/31/2023	7.999	446,394		675,000
100091296	KENT	WA		01/31/2023	8.625	602,389		790,000
100091297	TACOMA	WA		01/31/2023	8.250	298,087		395,000
100091298	KOLOA	HI		01/31/2023	8.125	1,211,276		2,190,000
100091299	MOORESVILLE	NC		01/31/2023	8.875	363,907		565,000
100091300	PHILADELPHIA	PA		01/31/2023	9.999	425,765		580,000
100091301	OREM	UT		01/31/2023	9.999	207,186		330,000
100091302	HOUSTON	TX		01/31/2023	7.625	192,672		295,000
100091303	WILMINGTON	CA		01/31/2023	8.999	494,563		650,000
100091304	HOUSTON	TX		01/31/2023	8.375	205,953		305,000
100091305	REDLANDS	CA		01/31/2023	8.750	854,689		1,115,000
100091306	WARREN	MI		01/31/2023	10.375	139,782		188,000
100091307	EL CENTRO	CA		01/13/2023	8.500	348,551		450,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091308	KISSIMMEE	FL		01/13/2023	9.000	804,375		985,000
100091309	NORTH ATTLEBORO	MA		01/13/2023	8.875	629,515		965,000
100091310	GOODLETTSVILLE	TN		01/13/2023	8.375	310,760		410,000
100091311	ATLANTA	GA		01/13/2023	9.875	498,449		553,000
100091312	COSTA MESA	CA		01/13/2023	9.000	703,500		2,100,000
100091313	ESCONDIDO	CA		01/13/2023	9.000	1,934,058		2,400,000
100091314	FRESNO	CA		01/13/2023	8.500	451,920		580,000
100091315	DETRIOT	MI		01/13/2023	9.500	404,688		574,000
100091316	KISSIMMEE	FL		01/13/2023	10.375	457,835		646,000
100091317	EL CAJON	CA		01/13/2023	9.625	613,959		800,000
100091318	WILTON	CA		01/13/2023	8.250	1,079,502		1,250,000
100091319	INGLESIDE	IL		01/13/2023	8.875	312,832		432,000
100091320	BERLIN	CT		01/13/2023	11.000	332,174		430,000
100091321	SARASOTA	FL		01/13/2023	10.125	254,047		351,000
100091322	HOUSTON	TX		01/13/2023	8.999	444,166		625,000
100091323	SACRAMENTO	CA		01/13/2023	10.250	500,261		550,000
100091324	ENUMCLAW	WA		01/13/2023	9.500	784,738		1,000,000
100091325	BRADBURY	CA		01/13/2023	10.500	784,843		950,000
100091326	RANCHO MIRAGE	CA		01/13/2023	8.375	723,133		979,000
100091327	CYPRESS	TX		01/13/2023	10.490	1,146,551		1,295,000
100091328	WHITTIER	CA		01/13/2023	9.500	504,928		675,000
100091329	SANTA ROSA BEACH	FL		01/13/2023	9.750	682,387		955,000
100091330	SAVANNAH	GA		01/13/2023	9.500	1,184,139		1,546,000
100091331	ENCINITAS	CA		01/13/2023	8.375	994,375		2,800,000
100091332	JONESBORO	GA		01/13/2023	8.875	349,171		387,000
100091333	ROCHELLE PARK	NJ		01/13/2023	9.125	328,386		456,000
100091334	OLYMPIA	WA		01/13/2023	10.500	425,170		465,000
100091335	ELK GROVE	CA		01/13/2023	9.500	564,722		710,000
100091336	HARTFORD	CT		01/13/2023	9.375	221,286		290,000
100091337	SARASOTA	FL		01/13/2023	9.990	152,970		462,000
100091338	CUTLER BAY	FL		01/13/2023	9.500	409,050		585,000
100091359	ARLINGTON	VA		02/22/2023	7.999	261,791		375,000
100091360	NEWARK	NJ		02/22/2023	7.499	477,673		630,000
100091361	ELIZABETH	NJ		02/22/2023	7.624	381,667		540,000
100091362	KATY	TX		02/22/2023	6.500	255,019		340,000
100091363	MAGNOLIA	TX		02/22/2023	5.499	218,832		295,500
100091364	WINTER HAVEN	FL		02/22/2023	6.250	279,101		345,000
100091365	LOMPOC	CA		02/22/2023	7.125	348,635		485,000
100091366	OLATHE	KS		02/22/2023	6.999	351,017		465,000
100091367	NYACK	NY		02/22/2023	7.499	523,166		690,000
100091368	DURHAM	NC		02/22/2023	7.624	323,904		400,000
100091369	BUTLER	NJ		02/22/2023	6.500	377,320		540,000
100091370	NAPLES	FL		02/22/2023	7.500	656,431		800,000
100091371	NAPLES	FL		02/22/2023	7.500	680,343		800,000
100091372	CAPE CHARLES	VA		02/22/2023	6.625	589,764		735,000
100091373	CHAMPLIN	MN		02/22/2023	6.375	289,385		385,000
100091374	MORENO VALLEY	CA		02/22/2023	7.499	411,101		510,000
100091375	SUMMERVILLE	SC		02/22/2023	7.624	294,774		393,000
100091376	NORFOLK	VA		02/22/2023	6.125	210,315		280,000
100091377	MIAMI	FL		02/22/2023	6.999	292,962		420,000
100091378	CLEVELAND HEIGHTS	OH		02/22/2023	5.625	251,088		376,000
100091379	WASHINGTON	DC		02/22/2023	5.500	342,556		475,000
100091380	CARSON	CA		02/22/2023	6.125	365,522		560,000
100091381	VALLEJO	CA		02/22/2023	5.500	361,332		525,000
100091382	JEFFERSON	LA		02/22/2023	5.500	206,592		284,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091383	HICKORY HILLS	IL		02/22/2023	5.990	296,857		505,000
100091384	MARRERO	LA		02/22/2023	7.875	128,708		236,000
100091385	WASHINGTON	DC		02/22/2023	7.875	228,524		310,000
100091386	HOFFMAN ESTATES	IL		02/22/2023	7.875	186,084		235,000
100091387	DUCK CREEK VILLAGE	UT		02/22/2023	7.875	533,525		725,000
100091388	ROUND ROCK	TX		02/22/2023	7.625	265,563		350,000
100091389	MONTAGUE	NJ		02/22/2023	8.000	218,313		318,000
100091390	ESSEX	MD		02/22/2023	8.000	160,023		235,000
100091391	SAINT PAUL	MN		02/22/2023	7.875	161,612		226,000
100091392	ORMOND BEACH	FL		02/22/2023	8.000	285,944		420,000
100091393	LAS VEGAS	NV		02/22/2023	7.125	339,226		430,000
100091394	LAS VEGAS	NV		02/22/2023	7.625	675,768		835,000
100091395	RICHMOND	TX		02/22/2023	6.250	262,382		350,000
100091396	BATON ROUGE	LA		02/22/2023	7.990	106,242		159,000
100091397	WINSTON	GA		02/22/2023	7.625	274,855		360,000
100091398	KAMUELA	HI		02/22/2023	7.625	989,693		1,530,000
100091399	NORMAN	OK		02/22/2023	6.625	208,690		340,000
100091400	SPOKANE	WA		02/22/2023	7.625	378,772		510,000
100091401	BRADENTON	FL		02/22/2023	7.625	250,315		335,000
100091402	HAMPSTEAD	NC		02/22/2023	6.625	373,283		500,000
100091403	MESA	AZ		02/22/2023	7.625	465,919		575,000
100091404	LAKEWOOD	CO		02/22/2023	7.375	526,543		670,000
100091405	NEPTUNE	NJ		02/22/2023	7.625	396,794		520,000
100091406	OCEAN CITY	MD		02/22/2023	7.625	501,273		593,000
100091407	EL PASO	TX		02/22/2023	7.750	174,194		330,000
100091408	DORAL	FL		02/22/2023	7.500	477,121		595,000
100091409	LEHIGH ACRES	FL		02/22/2023	6.125	255,680		360,000
100091410	RENO	NV		02/22/2023	7.250	411,115		560,000
100091411	FLAGLER BEACH	FL		02/22/2023	7.625	297,639		385,000
100091412	SAHUARITA	AZ		02/22/2023	7.625	302,777		403,000
100091413	MINNEAPOLIS	MN		02/22/2023	7.500	312,634		490,000
100091414	MAYNARD	MA		02/22/2023	7.625	425,178		525,000
100091415	SPOKANE VALLEY	WA		02/22/2023	7.500	634,366		1,045,000
100091416	COSBY	TN		02/22/2023	8.000	135,993		170,000
100091417	GLEN HAVEN	CO		02/22/2023	7.500	301,755		400,000
100091418	LOS ANGELES	CA		02/22/2023	5.750	307,276		730,000
100091419	TAKOMA PARK	MD		02/22/2023	7.375	562,724		700,000
100091420	WOODBRIDGE	VA		02/22/2023	7.500	349,137		460,000
100091421	GATLINBURG	TN		02/22/2023	7.625	418,987		527,000
100091422	OLATHE	KS		02/22/2023	7.125	179,191		219,000
100091423	WESTMINSTER	CO		02/22/2023	7.500	185,572		300,000
100091424	AUSTIN	TX		02/22/2023	7.500	401,233		535,000
100091425	SANTA CLARA	UT		02/22/2023	7.625	400,225		495,000
100091426	PENSACOLA	FL		02/22/2023	7.625	281,029		385,000
100091427	WESLEY CHAPEL	FL		02/22/2023	4.990	314,418		420,000
100091428	WHITTIER	NC		02/22/2023	7.625	261,304		343,500
100091429	HOUSTON	TX		02/22/2023	8.000	269,294		355,000
100091430	PHOENIX	AZ		02/22/2023	7.625	421,336		515,000
100091431	COLORADO SPRINGS	CO		02/22/2023	7.625	232,511		272,000
100091432	MOORESTOWN	NJ		02/22/2023	7.625	334,441		440,000
100091434	OAKLAND	NJ		02/22/2023	7.625	606,662		820,000
100091435	OCEAN CITY	MD		02/22/2023	7.575	547,020		740,000
100091436	PINE	AZ		02/22/2023	7.500	461,589		595,000
100091437	SANTA CLARITA	CA		02/22/2023	7.500	733,514		1,075,000
100091438	RESEDA	CA		02/22/2023	7.125	674,529		1,000,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091439	PHOENIX	AZ		02/22/2023	6.375	341,463		545,000
100091440	NUTLEY	NJ		02/22/2023	7.625	253,074		382,000
100091442	MESQUITE	NV		02/22/2023	7.500	279,325		398,000
100091443	CHARLOTTE	NC		02/22/2023	7.625	377,093		441,000
100091444	SPRINGFIELD	MA		02/22/2023	8.000	176,660		238,000
100091445	TORRANCE	CA		02/22/2023	7.125	291,737		365,000
100091446	FRUITA	CO		02/22/2023	6.500	245,315		330,000
100091447	SEBRING	FL		02/22/2023	6.000	225,293		300,000
100091448	GREENSBORO	NC		02/22/2023	7.125	278,345		378,000
100091449	HOUSTON	TX		02/22/2023	7.750	157,816		248,000
100091450	LA MESA	CA		01/20/2023	8.875	507,410		740,000
100091451	FULSHEAR	TX		01/20/2023	8.250	399,008		849,000
100091452	SCOTTSDALE	AZ		01/20/2023	8.625	601,472		830,000
100091453	CATAWBA	NC		01/20/2023	8.875	288,563		404,000
100091454	PORTER RANCH	CA		01/20/2023	10.000	1,892,800		2,600,000
100091455	STOCKTON	CA		01/20/2023	8.500	1,882,825		2,650,000
100091456	ORLANDO	FL		01/20/2023	9.500	1,037,330		1,490,000
100091457	LOMA LINDA	CA		01/20/2023	9.375	509,231		660,000
100091458	WEST HILLS	CA		01/20/2023	9.250	536,640		1,035,000
100091459	MONTEREY PARK	CA		01/20/2023	8.875	500,453		975,000
100091460	PHOENIX	AZ		01/20/2023	7.875	246,790		315,000
100091461	SACRAMENTO	CA		01/20/2023	9.000	1,046,520		1,710,000
100091462	COLORADO SPRINGS	CO		01/20/2023	10.000	177,197		315,000
100091463	MEMPHIS	TN		01/20/2023	8.289	369,769		555,000
100091464	CEDARTOWN	GA		01/20/2023	8.042	195,500		311,000
100091465	CEDARTOWN	GA		01/20/2023	8.042	180,636		305,000
100091466	CEDARTOWN	GA		01/20/2023	8.042	183,819		300,000
100091467	CHICAGO	IL		01/20/2023	7.950	187,490		245,000
100091468	CEDARTOWN	GA		01/20/2023	8.042	175,577		276,000
100091469	CEDARTOWN	GA		01/20/2023	8.042	175,577		289,000
100091471	ZEPHYRHILLS	FL		01/20/2023	7.921	180,985		250,000
100091472	MOUNT VERNON	NY		01/20/2023	8.456	526,024		740,000
100091473	DAYTON	OH		01/20/2023	8.467	124,940		185,000
100091474	WYLIE	TX		01/20/2023	7.764	146,647		220,000
100091476	CHICAGO	IL		01/20/2023	8.517	84,588		117,320
100091477	WESTBURY	NY		01/20/2023	7.956	240,011		385,000
100091478	BLACKWOOD	NJ		01/20/2023	8.087	137,898		185,000
100091480	KEARNY	NJ		01/20/2023	7.424	322,855		546,000
100091481	WOODSIDE	NY		01/20/2023	7.890	634,372		1,555,000
100091482	BROOKLYN	NY		01/20/2023	8.684	336,893		930,000
100091486	LOS ANGELES	CA		01/20/2023	7.402	122,797		420,000
100091488	BROOKLYN	NY		01/20/2023	7.471	112,145		370,000
100091489	KANSAS CITY	MO		01/20/2023	7.636	182,016		238,000
100091491	KANSAS CITY	MO		01/20/2023	7.556	154,964		190,000
100091492	KANSAS CITY	MO		01/20/2023	7.556	142,730		175,000
100091495	BRONX	NY		01/20/2023	8.700	640,782		880,000
100091496	YONKERS	NY		01/20/2023	8.050	538,094		700,000
100091497	FLORAL PARK	NY		01/20/2023	8.650	407,829		550,000
100091498	IRVINGTON	NJ		01/20/2023	7.954	457,065		600,000
100091500	LINDEN	NJ		01/20/2023	7.990	424,795		638,000
100091501	MONTICELLO	NY		01/20/2023	7.964	113,420		158,000
100091502	LYNCHBURG	VA		01/20/2023	8.189	77,250		100,000
100091503	EVANSVILLE	IN		01/20/2023	8.477	77,717		113,000
100091504	BOCA RATON	FL		01/20/2023	7.269	423,543		780,000
100091505	AKRON	OH		01/20/2023	8.546	99,760		138,000

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Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091506	BROOKLYN	NY		01/20/2023	7.884	796,936		1,120,000
100091507	TOMS RIVER	NJ		01/20/2023	8.139	302,027		395,000
100091508	WEST BEND	WI		01/20/2023	8.544	154,410		212,000
100091509	BRONX	NY		01/20/2023	8.700	582,341		890,000
100091511	YONKERS	NY		01/20/2023	8.555	875,869		1,150,000
100091512	HOLLYWOOD	FL		01/20/2023	8.419	582,116		879,000
100091514	TRENTON	NJ		01/20/2023	8.285	119,810		165,000
100091515	THE BRONX	NY		01/20/2023	8.554	570,920		800,000
100091516	CHICAGO	IL		01/20/2023	8.773	196,622		350,000
100091518	DUNDALK	MD		01/20/2023	7.705	174,438		243,000
100091519	STATESVILLE	NC		01/20/2023	8.010	165,656		220,000
100091520	THE BRONX	NY		01/20/2023	7.900	837,154		1,100,000
100091522	BALTIMORE	MD		01/20/2023	7.618	142,288		185,000
100091523	LINDENWOLD	NJ		01/20/2023	7.500	183,049		240,000
100091524	MISSOULA	MT		01/20/2023	7.576	394,647		670,000
100091525	ROSEDALE	NY		01/20/2023	8.412	302,066		550,000
100091526	HARTFORD	CT		01/20/2023	8.769	284,723		365,000
100091527	NEWPORT NEWS	VA		01/20/2023	8.050	156,239		234,000
100091528	OXFORD	GA		01/20/2023	7.512	144,314		235,000
100091529	COLUMBUS	OH		01/20/2023	7.993	222,508		359,000
100091530	BELLEVILLE	IL		01/20/2023	8.232	110,646		144,000
100091531	HANCEVILLE	AL		01/20/2023	7.514	125,379		175,000
100091532	BYRAM TOWNSHIP	NJ		01/20/2023	8.312	235,349		400,000
100091533	WEST BABYLON	NY		01/20/2023	7.910	206,569		445,000
100091534	HARVEY	IL		01/20/2023	8.937	95,771		124,000
100091535	PHILADELPHIA	PA		01/20/2023	8.006	234,427		325,000
100091536	PHILADELPHIA	PA		01/20/2023	8.156	252,475		350,000
100091537	TRENTON	NJ		01/20/2023	8.483	138,030		190,000
100091539	SUFFOLK	VA		01/20/2023	7.941	146,190		203,525
100091540	GREENVILLE	SC		01/20/2023	8.262	145,158		221,000
100091541	BIG SPRING	TX		01/20/2023	8.925	113,359		145,000
100091542	BROOKLYN	NY		01/20/2023	7.669	1,955,854		3,000,000
100091543	BROOKLYN	NY		01/20/2023	8.872	691,162		895,000
100091544	BROOKLYN	NY		01/20/2023	7.500	739,196		1,700,000
100091547	LAKE RONKONKOMA	NY		01/20/2023	8.321	370,479		550,000
100091548	CINCINNATI	OH		01/20/2023	8.228	140,718		195,000
100091549	PITTSBURGH	PA		01/20/2023	9.013	77,250		100,000
100091550	PHILADELPHIA	PA		01/20/2023	9.000	197,375		315,000
100091551	STATEN ISLAND	NY		01/20/2023	7.662	423,914		840,000
100091552	CINCINNATI	OH		01/20/2023	8.173	128,353		180,000
100091553	CONCORD	CA		03/07/2023	8.875	589,230		900,000
100091554	BAKERSFIELD	CA		03/07/2023	8.999	155,908		235,000
100091555	DOWNEY	CA		03/07/2023	9.999	789,720		930,000
100091556	WHITTIER	CA		03/07/2023	7.875	230,672		680,000
100091557	DUNDALK	MD		03/07/2023	9.250	161,013		225,000
100091558	CITRUS HEIGHTS	CA		03/07/2023	9.125	770,686		935,000
100091559	LANCASTER	CA		03/07/2023	8.750	399,806		480,000
100091560	DOUGLAS	MA		03/07/2023	9.375	383,936		450,000
100091561	OLIVET	MI		03/07/2023	10.250	161,012		180,000
100091562	ACTON	CA		03/07/2023	8.999	1,505,754		1,800,000
100091563	LOS ANGELES	CA		03/07/2023	8.499	478,967		630,000
100091564	CANTON	MA		03/07/2023	10.750	696,056		757,000
100091565	SOUDERTON	PA		03/07/2023	10.125	703,883		870,000
100091566	LITTLEROCK	CA		03/07/2023	10.750	376,975		430,000
100091567	SLIDELL	LA		03/07/2023	9.750	219,856		560,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091568	WEST COVINA	CA		03/07/2023	10.499	159,162		670,000
100091569	MILWAUKEE	WI		03/07/2023	8.499	152,950		215,000
100091570	OXFORD	NJ		03/07/2023	10.625	432,034		490,000
100091571	BAYTOWN	TX		03/07/2023	11.499	153,074		175,000
100091572	HACIENDA HEIGHTS	CA		03/07/2023	7.875	487,130		930,000
100091573	GAITHERSBURG	MD		03/07/2023	9.625	361,252		430,000
100091574	LOS ANGELES	CA		03/07/2023	8.125	586,049		783,000
100091575	LOS ANGELES	CA		03/07/2023	8.499	1,202,578		1,800,000
100091576	PAYSON	UT		03/07/2023	8.999	294,366		360,000
100091577	LOS ANGELES	CA		03/07/2023	10.750	1,019,480		1,110,000
100091578	CHICAGO	IL		03/07/2023	9.250	166,200		195,000
100091579	BATON ROUGE	LA		03/07/2023	8.999	172,743		247,000
100091580	OWINGS MILLS	MD		03/07/2023	8.999	512,591		633,000
100091581	RANCHO CUCAMONGA	CA		03/07/2023	9.750	443,142		490,000
100091582	APPLE VALLEY	CA		03/07/2023	7.999	162,764		365,000
100091583	GLEN BURNIE	MD		03/07/2023	10.999	318,156		355,000
100091584	CAPITOL HEIGHTS	MD		03/07/2023	9.125	281,687		385,000
100091585	LANCASTER	CA		03/07/2023	8.875	292,506		415,000
100091586	ROSWELL	GA		03/07/2023	7.999	431,604		835,000
100091587	SILVER SPRING	MD		03/07/2023	10.875	450,393		550,000
100091588	MYRTLE BEACH	SC		03/07/2023	10.250	428,635		450,000
100091589	LAFAYETTE	CA		03/07/2023	9.750	2,466,793		2,900,000
100091590	BAKERSFIELD	CA		03/07/2023	10.499	331,818		365,000
100091591	PINON HILLS	CA		03/07/2023	9.499	429,876		500,000
100091592	COLLEYVILLE	TX		03/07/2023	10.499	592,803		710,000
100091593	FALLS CHURCH	VA		03/07/2023	9.875	508,167		600,000
100091594	ROYAL PALM BEACH	FL		03/07/2023	8.875	431,130		515,000
100091595	WELLINGTON	FL		03/07/2023	8.625	2,910,193		3,550,000
100091596	DALLAS	TX		03/07/2023	8.999	343,565		450,000
100091597	SAN DIEGO	CA		03/07/2023	8.125	599,044		935,000
100091598	RIDGECREST	CA		03/07/2023	7.999	158,283		310,000
100091599	BRYAN	TX		03/07/2023	9.499	339,167		385,000
100091600	MURRAYVILLE	GA		03/07/2023	7.999	276,157		375,000
100091601	LOS ANGELES	CA		03/07/2023	8.999	1,417,367		1,555,000
100091602	SAN JACINTO	CA		03/07/2023	10.125	450,935		490,000
100091603	GARDEN GROVE	CA		03/07/2023	9.250	583,106		1,015,000
100091604	SEAL BEACH	CA		03/07/2023	9.250	159,339		410,000
100091605	IPSWICH	MA		03/07/2023	9.375	808,226		1,045,000
100091606	STILWELL	OK		03/07/2023	8.125	237,835		390,000
100091607	WASHINGTON	DC		03/07/2023	9.999	496,469		635,000
100091608	ORLANDO	FL		03/07/2023	7.499	272,949		435,000
100091609	PAWTUCKET	RI		03/07/2023	9.125	284,614		340,000
100091610	WINCHESTER	KY		03/07/2023	9.375	291,028		430,000
100091611	CLARKSTON	WA		03/07/2023	9.499	250,150		335,000
100091612	MESA	AZ		03/07/2023	9.875	286,729		425,000
100091613	LOS ANGELES	CA		03/07/2023	9.625	954,056		1,200,000
100091614	CLARKSTON	WA		03/07/2023	9.250	185,688		253,000
100091615	SAN ANTONIO	TX		03/07/2023	9.125	144,555		200,000
100091616	LAS VEGAS	NV		03/07/2023	6.500	244,963		339,000
100091617	LAS VEGAS	NV		03/07/2023	10.375	246,469		348,000
100091618	COLUMBUS	OH		03/07/2023	9.125	149,447		190,000
100091619	KISSIMMEE	FL		03/07/2023	7.999	532,272		743,830
100091620	KISSIMMEE	FL		03/07/2023	7.999	450,282		734,540
100091621	DENVER	CO		03/07/2023	7.750	420,803		850,000
100091622	ALBUQUERQUE	NM		03/07/2023	8.625	310,911		380,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091623	LAS VEGAS	NV		03/07/2023	10.375	260,840		385,000
100091624	HOOPER	UT		03/07/2023	8.499	373,006		518,000
100091625	JACKSONVILLE	FL		03/07/2023	9.750	197,055		305,000
100091626	HOUSTON	TX		03/07/2023	8.999	114,148		195,000
100091627	POCATELLO	ID		03/07/2023	7.999	151,636		222,000
100091628	ATLANTA	GA		03/07/2023	8.250	115,197		155,000
100091629	GULFPORT	FL		03/07/2023	7.999	177,449		350,000
100091630	BALTIMORE	MD		03/07/2023	8.999	232,417		342,000
100091631	RIVERDALE	GA		03/07/2023	9.250	227,308		299,000
100091632	LEVERETT	MA		03/07/2023	7.999	223,333		365,000
100091633	HOUSTON	TX		03/07/2023	7.375	620,967		840,000
100091634	CHICAGO	IL		03/07/2023	8.625	159,092		570,000
100091635	DENVER	CO		03/07/2023	8.375	320,502		498,000
100091636	DALLAS	PA		03/07/2023	8.999	207,215		266,000
100091637	APPLE VALLEY	CA		03/07/2023	8.250	584,833		760,000
100091638	LITCHFIELD PARK	AZ		03/07/2023	8.250	398,534		530,000
100091639	MIDVALE	UT		03/07/2023	9.499	260,855		372,000
100091640	MIDLAND	NC		03/07/2023	10.625	264,903		375,000
100091641	ATLANTA	GA		03/07/2023	7.750	148,001		214,000
100091642	VALLEY VILLAGE	CA		01/27/2023	8.875	844,942		1,040,000
100091643	ENCINO	CA		01/27/2023	7.875	476,707		785,000
100091644	RIALTO	CA		01/27/2023	7.500	427,174		645,000
100091645	MARINA DEL REY	CA		01/27/2023	9.625	1,125,732		1,300,000
100091646	PLAYA VISTA	CA		01/27/2023	8.375	1,703,100		2,900,000
100091647	BEVERLY HILLS	CA		01/27/2023	9.000	3,078,750		6,050,000
100091648	MILTON	GA		01/27/2023	10.625	143,360		250,000
100091649	RATHDRUM	ID		01/27/2023	11.375	560,110		681,000
100091650	KYLE	TX		01/27/2023	7.875	266,860		375,000
100091651	NEW WINDSOR	NY		01/27/2023	8.750	253,794		350,000
100091652	FRANKLIN	TN		01/27/2023	11.125	816,913		1,015,000
100091653	CHICAGO	IL		01/27/2023	8.875	252,827		1,720,000
100091654	HACKENSACK	NJ		01/27/2023	8.875	153,711		229,000
100091655	BELLAIRE	MI		01/27/2023	9.125	193,125		250,000
100091656	LAKEWOOD	CO		01/27/2023	8.375	331,669		486,000
100091657	TOMALES	CA		01/27/2023	9.625	1,339,846		1,741,000
100091658	LAGUNA BEACH	CA		01/27/2023	10.875	2,684,453		4,087,000
100091659	YORK	PA		01/27/2023	8.500	209,353		320,000
100091660	TULALIP	WA		01/27/2023	9.500	842,540		1,030,000
100091661	LAS VEGAS	NV		01/27/2023	8.625	663,961		875,000
100091662	DELHI	CA		01/27/2023	8.875	349,538		400,000
100091663	DAVENPORT	FL		01/27/2023	9.125	948,750		1,152,000
100091664	HELLERTOWN	PA		01/27/2023	9.500	406,890		500,000
100091665	SARASOTA	FL		01/27/2023	8.250	278,883		365,000
100091666	PASADENA	MD		01/27/2023	9.875	459,984		600,000
100091667	HAINES CITY	FL		01/27/2023	11.000	291,410		386,000
100091668	SURPRISE	AZ		01/27/2023	8.500	229,764		375,000
100091669	PARKLAND	FL		01/27/2023	8.875	1,257,609		1,650,000
100091670	GARDNER	MA		01/27/2023	9.500	167,992		194,000
100091671	MANALAPAN	NJ		01/27/2023	11.000	153,844		400,000
100091672	ESSEX	MD		01/27/2023	10.375	368,213		410,000
100091673	KISSIMMEE	FL		01/27/2023	8.875	786,920		980,000
100091674	JOPPA	MD		01/27/2023	9.625	171,150		360,000
100091675	CAPE MAY COURT HOUSE	NJ		01/27/2023	10.750	445,656		537,000
100091676	BOCA RATON	FL		01/27/2023	9.375	1,294,380		1,730,000
100091677	MIAMI	FL		01/27/2023	8.250	407,866		550,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091678	LAKE ELSINORE	CA		01/27/2023	9.375	644,561		790,000
100091679	ATLANTA	GA		01/27/2023	10.875	404,217		465,000
100091680	ARIZONA CITY	AZ		01/27/2023	7.375	247,349		320,000
100091681	STOCKTON	CA		03/24/2023	7.125	436,649		990,000
100091682	MUKILTEO	WA		03/24/2023	8.125	526,487		1,360,000
100091683	DALLAS	TX		03/24/2023	9.875	211,542		320,000
100091684	HAMMONTON	NJ		03/24/2023	8.125	283,034		360,000
100091685	FLOWER MOUND	TX		03/24/2023	9.500	1,783,134		2,500,000
100091687	KISSIMMEE	FL		03/24/2023	9.500	381,462		510,000
100091688	MCKINNEY	TX		03/24/2023	10.250	375,617		461,000
100091690	MANTECA	CA		03/24/2023	8.875	851,518		1,050,000
100091691	NAPLES	FL		03/24/2023	7.625	498,515		635,000
100091692	CONWAY	SC		03/24/2023	9.500	216,075		356,000
100091693	MIAMI	FL		03/24/2023	7.750	399,049		490,000
100091695	SHAVER LAKE	CA		03/24/2023	9.250	368,958		506,000
100091696	WIMBERLEY	TX		03/24/2023	9.250	826,554		1,050,000
100091697	EAGLE	CO		03/24/2023	8.375	745,906		2,150,000
100091698	HIGHLAND VILLAGE	TX		03/24/2023	7.875	482,494		590,000
100091699	BEECHGROVE	TN		03/24/2023	9.125	736,541		925,000
100091700	BARSTOW	CA		03/24/2023	9.500	107,244		230,000
100091702	SAN CLEMENTE	CA		03/24/2023	8.375	364,152		865,000
100091703	CHICAGO	IL		03/24/2023	7.875	982,214		1,232,000
100091704	DANA POINT	CA		03/24/2023	7.875	730,918		900,000
100091705	FRAZIER PARK	CA		03/24/2023	10.125	212,728		265,000
100091707	SPARTANBURG	SC		03/24/2023	7.875	313,753		412,000
100091709	SIMI VALLEY	CA		03/24/2023	7.500	659,381		820,000
100091710	HOUSTON	TX		03/24/2023	7.625	1,361,418		2,050,000
100091711	SUGAR LAND	TX		03/24/2023	7.875	592,456		725,000
100091712	LOUISBURG	NC		03/24/2023	8.500	206,444		302,000
100091714	PLEASANT RIDGE	MI		03/24/2023	8.875	350,151		425,000
100091715	HOUSTON	TX		03/24/2023	8.625	1,033,251		1,455,000
100091718	BAKERSFIELD	CA		03/24/2023	10.000	231,519		280,000
100091720	ROCK SPRINGS	WY		03/24/2023	9.000	447,966		585,000
100091723	NAVARRE	FL		03/24/2023	7.875	705,437		881,000
100091724	PHOENIX	AZ		03/24/2023	8.750	274,581		340,000
100091725	GAINESVILLE	GA		03/24/2023	9.750	357,490		425,000
100091726	WAIANAE	HI		03/24/2023	9.500	262,971		305,000
100091727	WAIANAE	HI		03/24/2023	9.500	263,645		305,000
100091728	WAIANAE	HI		03/24/2023	9.500	263,652		305,000
100091730	CLEVELAND	OH		03/24/2023	9.000	301,569		400,000
100091731	SAN ANTONIO	TX		03/24/2023	10.250	189,023		220,000
100091732	LAVEEN	AZ		03/24/2023	8.125	402,238		585,000
100091734	PHOENIX	AZ		03/24/2023	8.750	239,491		308,000
100091735	CHICAGO	IL		03/24/2023	8.625	253,814		355,000
100091736	FORT PIERCE	FL		03/24/2023	10.500	116,373		160,000
100091738	GARLAND	TX		03/24/2023	8.875	226,406		302,000
100091739	FORT WORTH	TX		03/24/2023	9.500	131,584		180,000
100091740	KERSEY	CO		03/24/2023	8.500	320,322		475,000
100091741	GAINESVILLE	GA		03/24/2023	10.000	351,617		430,000
100091742	RIVERSIDE	CA		03/24/2023	8.250	410,389		615,000
100091743	SACRAMENTO	CA		03/24/2023	8.625	169,345		385,000
100091744	ROCHESTER	MI		03/24/2023	9.000	243,020		360,000
100091745	ISLE OF PALMS	SC		03/24/2023	8.250	273,960		548,000
100091746	ROCKBRIDGE	OH		03/24/2023	8.125	313,169		405,000
100091747	PEORIA	AZ		03/24/2023	7.625	253,907		330,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091748	SYLMAR	CA		03/24/2023	8.000	830,523		1,050,000
100091750	ATLANTA	GA		03/24/2023	8.250	468,130		708,000
100091752	GRAND RAPIDS	MI		03/24/2023	10.750	135,628		158,000
100091753	HEMET	CA		03/24/2023	8.375	106,884		197,000
100091754	CANDLER	NC		03/24/2023	8.250	485,849		639,000
100091755	WACO	TX		03/24/2023	8.375	159,896		200,000
100091756	GREENSBORO	NC		03/24/2023	9.125	107,229		140,000
100091757	BAYONNE	NJ		03/24/2023	8.250	452,807		585,000
100091758	BAYONNE	NJ		03/24/2023	8.250	312,100		400,000
100091759	GREEN BAY	WI		03/24/2023	9.625	132,356		161,356
100091760	JACKSONVILLE	FL		03/24/2023	7.500	306,586		407,000
100091762	WEST VALLEY CITY	UT		03/24/2023	7.625	260,613		374,000
100091763	ELLIJAY	GA		03/24/2023	8.250	434,766		570,000
100091764	WEATHERFORD	TX		03/24/2023	8.125	365,902		560,000
100091765	MIAMI	FL		03/24/2023	7.500	327,128		650,000
100091766	CONROE	TX		01/30/2023	8.375	473,902		660,000
100091767	JUNE LAKE	CA		01/30/2023	8.750	553,810		707,000
100091770	DENVER	NC		01/30/2023	8.625	320,490		380,000
100091774	ENCINO	CA		01/30/2023	8.500	987,237		1,225,000
100091776	TEMPE	AZ		01/30/2023	9.000	1,539,758		2,100,000
100091777	ARLINGTON HEIGHTS	IL		01/30/2023	8.875	206,528		250,000
100091778	COTTONWOOD	AZ		01/30/2023	9.625	309,864		395,000
100091780	PHOENIX	AZ		01/30/2023	9.000	425,396		535,000
100091781	LAKELAND	FL		01/30/2023	8.625	354,498		442,000
100091782	HOLLISTER	CA		01/30/2023	9.250	974,872		1,255,000
100091783	MANCHESTER TOWNSHIP	NJ		01/30/2023	9.750	224,517		295,000
100091789	LOCK HAVEN	PA		01/30/2023	10.875	246,455		290,000
100091791	GRASS VALLEY	CA		01/30/2023	8.500	498,989		640,000
100091793	SAN CLEMENTE	CA		01/30/2023	8.625	637,254		875,000
100091794	ACWORTH	GA		01/30/2023	9.750	359,206		494,000
100091795	KATY	TX		01/30/2023	7.375	670,983		850,000
100091799	ELK GROVE	CA		01/30/2023	8.000	449,177		650,000
100091800	ELK GROVE	CA		01/30/2023	8.000	357,801		561,000
100091802	ALTADENA	CA		01/30/2023	9.250	1,185,737		1,460,000
100091803	PHILADELPHIA	PA		01/30/2023	9.875	129,869		170,000
100091806	SHERMAN OAKS	CA		01/30/2023	8.750	2,248,476		2,950,000
100091808	LOS ANGELES	CA		01/30/2023	7.625	1,478,988		2,100,000
100091812	PLYMOUTH	MI		01/30/2023	8.875	364,399		484,000
100091815	HOUSTON	TX		01/30/2023	9.750	359,460		430,000
100091816	SANTA NELLA	CA		01/30/2023	9.000	560,873		757,000
100091818	BONITA SPRINGS	FL		01/30/2023	8.250	1,019,921		1,425,000
100091821	GARLAND	TX		01/30/2023	8.875	807,245		925,000
100091822	PALMDALE	CA		01/30/2023	8.750	297,758		360,000
100091823	ANTIOCH	CA		01/30/2023	8.250	914,682		1,200,000
100091826	LINCOLN	CA		01/30/2023	8.500	702,907		860,000
100091827	SAN ANTONIO	TX		01/30/2023	7.875	316,509		432,000
100091828	HALLANDALE	FL		01/30/2023	8.750	647,772		842,000
100091829	BURBANK	CA		01/30/2023	9.750	1,120,596		1,350,000
100091831	SACRAMENTO	CA		01/30/2023	8.375	357,954		440,000
100091832	BURBANK	CA		01/30/2023	9.750	1,141,115		1,380,000
100091841	YORBA LINDA	CA		01/30/2023	9.000	1,646,011		2,020,000
100091847	OAKLAND	CA		01/30/2023	9.875	409,200		595,000
100091848	OAKLAND	CA		01/30/2023	9.500	634,725		825,000
100091851	MANVEL	TX		01/30/2023	9.625	625,234		745,000
100091853	WILMINGTON	DE		01/30/2023	10.750	127,488		155,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091854	VALLEJO	CA		01/30/2023	9.750	473,280		580,000
100091855	JACKSONVILLE	FL		01/30/2023	9.875	399,699		499,000
100091856	LOUISVILLE	KY		01/30/2023	9.500	353,082		670,000
100091857	BOISE	ID		01/30/2023	9.250	240,730		515,000
100091858	BOSTON	MA		01/30/2023	8.625	367,050		600,000
100091859	CAPE CORAL	FL		01/30/2023	8.875	294,790		383,000
100091860	OAKLAND PARK	FL		01/30/2023	8.125	870,369		1,128,000
100091861	PANAMA CITY	FL		01/30/2023	8.875	299,334		445,500
100091862	RICHMOND	KY		01/30/2023	8.999	289,090		370,000
100091863	DORAL	FL		01/30/2023	8.999	1,090,366		1,375,000
100091864	MACON	MO		01/30/2023	9.999	118,778		154,000
100091865	HIGHLAND	IN		01/30/2023	9.875	223,417		270,000
100091866	LAREDO	TX		01/30/2023	9.999	222,687		307,000
100091867	RICHMOND	TX		01/30/2023	8.999	381,890		485,000
100091868	FLORENCE	KY		01/30/2023	8.625	228,493		315,000
100091869	MIAMI GARDENS	FL		01/30/2023	8.250	353,095		445,000
100091870	WELLINGTON	FL		01/30/2023	9.500	429,443		545,000
100091871	SEATTLE	WA		01/30/2023	8.625	397,920		510,000
100091872	BROOKLYN CENTER	MN		01/30/2023	9.875	233,839		289,000
100091873	STEPHENVILLE	TX		01/30/2023	8.999	311,975		375,000
100091874	ALEXANDRIA	VA		01/30/2023	9.375	689,104		820,000
100091875	KISSIMMEE	FL		01/30/2023	10.125	130,927		280,000
100091876	PASADENA	CA		01/30/2023	8.750	666,000		836,000
100091877	SOUTHBOROUGH	MA		01/30/2023	10.125	409,757		760,000
100091878	STONEHAM	MA		01/30/2023	8.375	451,149		645,000
100091879	PORTER	TX		01/30/2023	8.375	456,021		540,000
100091880	ST CLOUD	FL		01/30/2023	8.500	365,824		563,500
100091881	DALLAS	TX		01/30/2023	9.999	162,985		230,000
100091882	SEVIERVILLE	TN		01/30/2023	9.999	212,246		298,000
100091883	Amsterdam	NLD		01/27/2023	6.050	42,373		10,446
100091884	Amsterdam	NLD		01/27/2023	6.050	14,776		3,632
100091885	Amsterdam	NLD		01/27/2023	4.950	167,755		41,514
100091886	Amsterdam	NLD		01/27/2023	4.950	21,730		5,329
100091887	Amsterdam	NLD		01/27/2023	6.200	82,574		61,314
100091888	Amsterdam	NLD		01/27/2023	6.200	4,346		1,072
100091889	Amsterdam	NLD		01/27/2023	5.550	200,784		149,757
100091890	Amsterdam	NLD		01/27/2023	6.050	111,040		27,543
100091891	Amsterdam	NLD		01/27/2023	4.760	104,304		78,051
100091892	Amsterdam	NLD		01/27/2023	6.300	304,219		227,724
100091893	Amsterdam	NLD		01/27/2023	4.660	182,531		45,527
100091894	Amsterdam	NLD		01/27/2023	6.200	132,987		32,763
100091895	Amsterdam	NLD		01/27/2023	5.900	103,434		25,659
100091896	Amsterdam	NLD		01/27/2023	6.000	117,342		29,042
100091897	Amsterdam	NLD		01/27/2023	6.050	124,295		30,766
100091898	Amsterdam	NLD		01/27/2023	4.620	245,113		61,139
100091899	Amsterdam	NLD		01/27/2023	6.300	136,898		33,864
100091900	Amsterdam	NLD		01/27/2023	6.300	9,127		2,273
100091901	Amsterdam	NLD		01/27/2023	4.620	269,451		67,209
100091902	Amsterdam	NLD		01/27/2023	4.670	136,247		101,954
100091903	Amsterdam	NLD		01/27/2023	4.770	198,829		49,612
100091904	Amsterdam	NLD		01/27/2023	4.770	13,255		9,826
100091905	Amsterdam	NLD		01/27/2023	4.670	122,557		91,742
100091906	Amsterdam	NLD		01/27/2023	6.000	30,639		22,736
100091907	Amsterdam	NLD		01/27/2023	4.770	202,088		151,277
100091908	Amsterdam	NLD		01/27/2023	4.770	13,473		3,329

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Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091909	Amsterdam	NLD		01/27/2023	6.200	322,472		80,061
100091910	Amsterdam	NLD		01/27/2023	5.900	312,911		77,455
100091911	Amsterdam	NLD		01/27/2023	4.610	773,585		192,950
100091912	Amsterdam	NLD		01/27/2023	4.960	136,464		102,117
100091913	Amsterdam	NLD		01/27/2023	5.850	97,350		24,168
100091914	Amsterdam	NLD		01/27/2023	4.960	423,733		105,700
100091915	Amsterdam	NLD		01/27/2023	4.660	95,612		23,848
100091916	Amsterdam	NLD		01/27/2023	6.850	146,894		36,444
100091917	Amsterdam	NLD		01/27/2023	4.760	110,823		27,653
100091918	Amsterdam	NLD		01/27/2023	4.760	110,823		82,958
100091919	Amsterdam	NLD		01/27/2023	4.860	181,228		45,220
100091920	Amsterdam	NLD		01/27/2023	4.860	12,082		2,985
100091921	Amsterdam	NLD		01/27/2023	4.660	208,607		52,031
100091922	Amsterdam	NLD		01/27/2023	4.860	139,071		34,688
100091923	Amsterdam	NLD		01/27/2023	5.850	176,447		43,805
100091924	Amsterdam	NLD		01/27/2023	6.100	168,276		41,456
100091925	Amsterdam	NLD		01/27/2023	6.100	22,947		5,593
100091926	Amsterdam	NLD		01/27/2023	4.910	738,817		184,283
100091927	Amsterdam	NLD		01/27/2023	4.660	286,835		71,544
100091928	Amsterdam	NLD		01/27/2023	4.760	120,601		30,082
100091929	CONCORD	CA		02/03/2023	8.500	437,812		745,000
100091930	HOUSTON	TX		02/03/2023	10.250	130,668		150,000
100091931	LAHAINA	HI		02/03/2023	8.500	208,320		378,000
100091932	BURBANK	CA		02/03/2023	9.500	1,036,991		1,325,000
100091933	FAYETTEVILLE	GA		02/03/2023	9.375	143,849		267,000
100091934	DAVENPORT	FL		02/03/2023	7.875	689,393		960,000
100091935	LARGO	FL		02/03/2023	8.250	373,092		485,000
100091936	SUGARLOAF	CA		02/03/2023	8.000	272,278		330,000
100091937	KALISPELL	MT		02/03/2023	8.750	1,429,638		2,175,000
100091938	SACRAMENTO	CA		02/03/2023	9.000	364,455		446,000
100091939	LINCOLNSHIRE	IL		02/03/2023	8.375	876,093		1,100,000
100091940	MORGAN HILL	CA		02/03/2023	8.125	741,572		1,000,000
100091941	TORRANCE	CA		02/03/2023	9.375	572,404		889,000
100091942	PHELAN	CA		02/03/2023	9.000	167,855		425,000
100091943	MONEE	IL		02/03/2023	8.375	522,556		660,000
100091944	DECATUR	GA		02/03/2023	9.250	291,381		375,000
100091945	SACRAMENTO	CA		02/03/2023	7.375	478,895		641,000
100091946	POMONA	CA		02/03/2023	8.875	481,498		650,000
100091947	OCALA	FL		02/03/2023	10.250	298,236		343,000
100091948	PORT ORCHARD	WA		02/03/2023	7.125	377,334		524,000
100091949	ROLLING HILLS ESTATES	CA		02/07/2023	8.125	2,548,802		3,125,000
100091950	SAN JOSE	CA		02/07/2023	8.875	517,903		715,000
100091951	PORT CHARLOTTE	FL		02/07/2023	8.875	204,050		275,000
100091952	NEW HAVEN	CT		02/07/2023	9.250	158,338		198,000
100091953	MIAMI	FL		02/07/2023	10.000	881,814		1,120,000
100091954	PASADENA	CA		02/07/2023	8.125	515,543		950,000
100091955	NEW HAVEN	CT		02/07/2023	8.625	290,662		430,000
100091956	SAN BERNARDINO	CA		02/07/2023	8.000	281,528		400,000
100091957	NEW HAVEN	CT		02/07/2023	8.875	186,984		252,000
100091958	MIDDLEBURG	FL		02/07/2023	9.375	158,920		428,000
100091959	NEW HAVEN	CT		02/07/2023	8.625	169,176		228,000
100091960	SANTA ANA	CA		02/07/2023	7.999	1,016,438		1,300,000
100091961	GLENDALE	AZ		02/07/2023	9.750	319,060		430,000
100091962	RICHMOND	TX		02/07/2023	10.000	653,644		735,000
100091963	FORT WORTH	TX		02/07/2023	10.750	218,784		344,000

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Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100091964	LAKEWOOD RANCH	FL		02/07/2023	9.625	483,846		601,298
100091965	BURIEN	WA		02/07/2023	8.750	497,516		610,000
100091966	(SHERMAN OAKS AREA)LOS ANGELES	CA		02/07/2023	8.250	3,583,648		7,000,000
100091967	(TARZANA AREA) LOS ANGELES	CA		02/07/2023	8.125	1,713,963		2,100,000
100091968	FORT WORTH	TX		02/07/2023	10.750	171,720		270,000
100091969	NORTHRIDGE	CA		02/07/2023	8.625	923,032		1,125,000
100091970	LA PUENTE	CA		02/07/2023	8.375	463,100		703,000
100091971	COLUMBUS	OH		02/07/2023	10.250	154,148		182,500
100091972	VACAVILLE	CA		02/07/2023	9.625	1,056,604		1,300,000
100091973	ROSEMARY BEACH	FL		02/07/2023	11.000	730,169		1,300,000
100091974	LONG BEACH	CA		02/07/2023	8.875	402,312		645,000
100091975	STOCKTON	CA		02/07/2023	7.875	202,773		555,000
100091976	MOORE	OK		02/07/2023	9.500	166,576		242,000
100091977	LOS ANGELES	CA		02/07/2023	8.500	376,650		496,250
100091978	SEVERN	MD		02/07/2023	8.750	348,921		517,000
100091979	VALLEJO	CA		02/07/2023	9.750	471,938		600,000
100091980	KATY	TX		02/07/2023	9.625	275,405		350,000
100091981	MERCED	CA		02/07/2023	9.875	214,710		255,000
100091982	CLIFTON	NJ		02/07/2023	8.625	357,000		660,000
100091983	PLAINFIELD	NJ		02/07/2023	9.000	218,777		415,000
100091984	ALEXANDRIA	VA		02/07/2023	8.875	324,600		556,000
100091985	LOUISVILLE	KY		02/09/2023	8.239	180,775		250,000
100091986	MOUNT HOLLY	NJ		02/09/2023	7.935	142,244		250,000
100091987	BAXTER	KY		02/09/2023	8.413	283,156		425,000
100091988	DETROIT	MI		02/09/2023	8.523	219,679		283,000
100091989	CLEVELAND	OH		02/09/2023	8.066	110,106		144,000
100091990	WATERBURY	CT		02/09/2023	7.990	272,138		340,000
100091991	CLIFTON HEIGHTS	PA		02/09/2023	8.363	177,158		240,000
100091992	PHILADELPHIA	PA		02/09/2023	8.200	115,920		200,000
100091993	YONKERS	NY		02/09/2023	7.800	458,564		600,000
100091994	PATERSON	NJ		02/09/2023	7.750	372,924		490,000
100091995	EGG HARBOR CITY	NJ		02/09/2023	8.800	149,726		180,000
100091996	NEW HAVEN	CT		02/09/2023	7.550	340,869		480,000
100091997	CLEVELAND	OH		02/09/2023	8.270	85,439		110,000
100091998	HARVEY	IL		02/09/2023	8.239	119,831		165,000
100091999	BREWSTER	NY		02/09/2023	7.850	490,685		735,000
100092000	GATES	NY		02/09/2023	7.623	107,258		140,000
100092001	NEWARK	NJ		02/09/2023	8.025	415,385		550,000
100092002	FRANKLIN	OH		02/09/2023	9.009	315,726		405,000
100092003	PITTSBURGH	PA		02/09/2023	7.750	119,750		180,000
100092004	EAST QUOGUE	NY		02/09/2023	8.150	692,282		890,000
100092005	CLEVELAND	OH		02/09/2023	7.600	122,116		159,000
100092006	NORFOLK CITY	VA		02/09/2023	7.925	109,752		152,000
100092007	CLEVELAND	OH		02/09/2023	7.881	116,471		142,000
100092008	NEWARK	NJ		02/09/2023	8.223	294,857		410,000
100092009	CHESTERLAND	OH		02/09/2023	7.775	109,911		148,000
100092010	MOORE	SC		02/09/2023	7.785	107,599		175,000
100092011	TRENTON	NJ		02/09/2023	8.296	94,003		130,000
100092012	HAMILTON	NJ		02/09/2023	8.413	98,621		130,000
100092013	WATERBURY	CT		02/09/2023	8.109	260,993		340,000
100092014	CHICAGO	IL		02/09/2023	7.763	222,480		300,000
100092015	APOPKA	FL		02/09/2023	8.184	285,366		425,000
100092016	RIVERDALE	GA		02/09/2023	7.831	184,009		261,900
100092017	SCHENECTADY	NY		02/09/2023	8.073	168,218		220,000
100092018	PLANO	TX		02/09/2023	7.646	145,614		190,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100092019	PHILADELPHIA	PA		02/09/2023	8.050	205,874		330,000
100092020	MOHNTON	PA		02/09/2023	7.600	413,408		698,000
100092021	MONROE	NY		02/09/2023	8.050	110,972		150,000
100092023	CAMPBELL HALL	NY		02/09/2023	8.223	217,935		300,000
100092024	CAMPBELL HALL	NY		02/09/2023	7.950	591,539		890,000
100092025	GRAND RAPIDS	MI		02/09/2023	8.250	141,967		248,000
100092026	LINDEN	NJ		02/09/2023	7.481	251,456		406,000
100092027	TRENTON	NJ		02/09/2023	8.058	180,374		235,000
100092028	TRENTON	NJ		02/09/2023	8.034	87,759		175,000
100092029	CAMPBELL HALL	NY		02/09/2023	8.135	345,068		538,000
100092030	SCRANTON	PA		02/09/2023	8.256	123,165		170,000
100092031	WILMINGTON	DE		02/09/2023	8.728	153,268		228,000
100092032	NORRISTOWN	PA		02/09/2023	7.653	178,786		269,000
100092033	TRENTON	NJ		02/09/2023	7.913	112,210		156,000
100092034	MILLVILLE	NJ		02/09/2023	7.913	103,578		144,000
100092035	VINELAND	NJ		02/09/2023	8.163	189,781		265,000
100092036	BALTIMORE	MD		02/09/2023	7.860	153,435		215,000
100092037	WILMINGTON	DE		02/09/2023	8.050	134,178		176,000
100092038	POTTSTOWN	PA		02/09/2023	8.692	97,502		145,000
100092039	CAMPBELL HALL	NY		02/09/2023	8.000	576,048		865,000
100092040	PHILADELPHIA	PA		02/09/2023	8.098	123,316		185,000
100092041	POTTSTOWN	PA		02/09/2023	8.750	79,808		110,000
100092042	BRONX	NY		02/09/2023	8.600	693,370		900,000
100092043	HOUSTON	TX		02/09/2023	8.113	231,427		330,000
100092044	HOUSTON	TX		02/09/2023	7.950	232,632		334,000
100092045	BRONX	NY		02/09/2023	7.950	802,765		1,050,000
100092046	BRONX	NY		02/09/2023	8.030	644,006		900,000
100092047	MERIDEN	CT		02/09/2023	8.329	282,256		385,000
100092048	CHESAPEAKE	VA		02/09/2023	7.935	182,985		255,000
100092049	FLUSHING	NY		02/09/2023	7.514	652,699		1,200,000
100092050	CAMPBELL HALL	NY		02/09/2023	8.365	104,127		179,000
100092051	FAR ROCKAWAY	NY		02/09/2023	7.850	670,231		930,000
100092052	FAR ROCKAWAY	NY		02/09/2023	7.850	671,899		960,000
100092053	PHILADELPHIA	PA		02/09/2023	7.533	122,511		160,000
100092054	BRONX	NY		02/09/2023	7.900	969,603		1,225,000
100092055	PATERSON	NJ		02/09/2023	7.931	309,675		608,000
100092056	BRENTWOOD	NY		02/09/2023	8.300	380,617		532,000
100092057	NEW HYDE PARK	NY		02/09/2023	8.535	399,593		585,000
100092058	HILO	HI		02/09/2023	7.812	313,822		476,000
100092059	CLEVELAND	OH		02/09/2023	8.235	141,209		182,000
100092060	PHILADELPHIA	PA		02/09/2023	8.304	181,166		320,000
100092061	COATESVILLE	PA		02/09/2023	8.348	123,351		160,000
100092062	HAMILTON	NJ		02/09/2023	8.750	175,950		245,000
100092063	SARASOTA	FL		02/09/2023	7.960	503,965		700,000
100092064	WARETOWN	NJ		02/09/2023	7.994	231,075		300,000
100092065	DOVER TWP	NJ		02/09/2023	7.994	243,338		315,000
100092066	RICHMOND HILL	NY		02/09/2023	8.550	928,188		1,200,000
100092067	BUFFALO	NY		02/09/2023	8.292	159,978		240,000
100092068	GARY	IN		02/09/2023	8.538	83,322		125,000
100092069	METAIRIE	LA		02/09/2023	8.634	86,782		130,000
100092070	NIAGARA FALLS	NY		02/09/2023	8.388	137,814		223,000
100099548	IRVINE	CA		02/17/2023	9.000	904,660		1,050,000
100099549	SPRING	TX		02/17/2023	9.000	1,412,775		2,100,000
100099550	FORT WORTH	TX		02/17/2023	9.750	1,098,007		1,425,000
100099551	CHICAGO	IL		02/17/2023	9.500	316,089		414,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100099552	COACHELLA	CA		02/17/2023	8.500	344,250		459,000
100099553	LAKELAND	FL		02/17/2023	9.875	275,420		342,000
100099554	CHATTANOOGA	TN		02/17/2023	8.875	101,367		145,000
100099555	CHATTANOOGA	TN		02/17/2023	8.875	116,175		171,000
100099556	ROWLETT	TX		02/17/2023	8.250	353,596		470,000
100099557	PARADISE VALLEY	AZ		02/17/2023	8.999	1,169,502		1,435,000
100099558	CHATTANOOGA	TN		02/17/2023	8.500	117,798		174,000
100099559	LYNN	MA		02/17/2023	8.875	436,074		615,000
100099560	YORBA LINDA	CA		02/17/2023	8.875	1,367,381		1,800,000
100099561	BOCA RATON	FL		02/17/2023	8.250	1,105,129		1,471,000
100099562	BRUSH PRAIRIE	WA		02/17/2023	11.000	555,863		730,000
100099563	COMMERCE CITY	CO		02/17/2023	8.750	415,078		560,000
100099564	DACULA	GA		02/17/2023	9.500	368,191		415,000
100099565	MCDONOUGH	GA		02/17/2023	9.875	1,759,388		1,950,000
100099699	HESPERIA	CA		02/28/2023	8.500	286,650		365,000
100099708	LATHROP	CA		02/28/2023	7.500	502,672		633,000
100099709	LAKE FOREST	CA		02/28/2023	7.625	1,509,691		2,085,000
100099714	CROWNSVILLE	MD		02/28/2023	9.250	1,298,952		1,600,000
100099721	Amsterdam	NLD		02/27/2023	5.950	91,008		23,260
100099722	Amsterdam	NLD		02/27/2023	1.000	13,365		3,393
100099723	Amsterdam	NLD		02/27/2023	1.000	177,986		45,481
100099724	Amsterdam	NLD		02/27/2023	5.900	76,371		19,519
100099725	Amsterdam	NLD		02/27/2023	4.660	181,897		139,470
100099726	Amsterdam	NLD		02/27/2023	6.000	267,722		68,426
100099727	Amsterdam	NLD		02/27/2023	5.090	169,713		43,376
100099728	Amsterdam	NLD		02/27/2023	3.350	140,013		35,785
100099729	Amsterdam	NLD		02/27/2023	5.260	521,866		133,381
100099730	Amsterdam	NLD		02/27/2023	5.090	16,123		4,121
100099731	Amsterdam	NLD		02/27/2023	4.660	148,499		37,954
100099732	Amsterdam	NLD		02/27/2023	1.000	84,856		21,503
100099733	Amsterdam	NLD		02/27/2023	1.000	378,671		96,756
100099734	Amsterdam	NLD		02/27/2023	6.050	437,859		111,013
100099735	KANSAS CITY	MO		02/28/2023	7.766	161,753		210,000
100099736	WYANDANCH	NY		02/28/2023	8.300	372,600		450,000
100099737	BALTIMORE	MD		02/28/2023	7.422	155,572		190,000
100099738	WEST BABYLON	NY		02/28/2023	7.841	420,219		677,500
100099739	YONKERS	NY		02/28/2023	7.800	687,822		900,000
100099740	PHILADELPHIA	PA		02/28/2023	7.746	167,701		235,000
100099741	IRVINGTON	NJ		02/28/2023	7.850	498,237		650,000
100099742	KANSAS CITY	MO		02/28/2023	7.670	134,917		175,000
100099743	NESCONSET	NY		02/28/2023	7.350	301,735		451,500
100099744	SOUTH FALLSBURG	NY		02/28/2023	7.456	198,491		268,000
100099745	TRENTON	NJ		02/28/2023	8.162	150,638		195,000
100099746	SHAKER HTS	OH		02/28/2023	8.447	77,250		100,000
100099747	PHILADELPHIA	PA		02/28/2023	8.074	137,350		195,000
100099748	JACKSONVILLE	FL		02/28/2023	7.727	100,646		200,000
100099749	JACKSONVILLE	FL		02/28/2023	7.777	132,002		220,000
100099750	CHICAGO	IL		02/28/2023	8.339	189,417		260,000
100099751	AUDUBON	NJ		02/28/2023	8.479	224,770		289,000
100099753	WATERBURY	CT		02/28/2023	7.704	260,653		340,000
100099754	CHICAGO	IL		02/28/2023	7.719	187,975		270,000
100099755	CHICAGO	IL		02/28/2023	7.913	178,520		247,600
100099756	TAMPA	FL		02/28/2023	7.579	238,157		472,000
100099757	CLEVELAND	OH		02/28/2023	8.014	86,148		130,000
100099758	CLEVELAND	OH		02/28/2023	8.014	95,711		145,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100099759	KANSAS CITY	MO		02/28/2023	7.822	116,667		142,000
100099760	TRENTON	NJ		02/28/2023	7.980	139,661		195,000
100099761	CAMERON	NC		02/28/2023	7.414	220,132		362,000
100099762	SPRINGFIELD	MA		02/28/2023	7.572	279,563		396,000
100099763	MEDFORD	NY		02/28/2023	7.917	321,875		461,000
100099764	OPA LOCKA	FL		02/28/2023	8.152	502,491		650,000
100099765	OPA LOCKA	FL		02/28/2023	8.152	502,491		650,000
100099766	OPA LOCKA	FL		02/28/2023	8.152	502,491		650,000
100099767	JACKSONVILLE	FL		02/28/2023	7.700	172,594		240,000
100099768	BALTIMORE	MD		02/28/2023	7.439	175,526		215,000
100099769	HOMEWOOD	IL		02/28/2023	7.602	177,503		245,000
100099770	CHICAGO	IL		02/28/2023	7.717	153,917		200,000
100099771	AUDUBON	NJ		02/28/2023	7.929	283,653		370,000
100099772	CLEVELAND	OH		02/28/2023	7.841	179,520		220,000
100099773	BRONX	NY		02/28/2023	7.900	912,442		1,200,000
100099774	SPRING LAKE	MI		02/28/2023	7.867	79,521		120,000
100099775	BRONX	NY		02/28/2023	7.500	893,141		1,260,000
100099776	SPRING LAKE	MI		02/28/2023	7.577	106,189		159,000
100099777	TRENTON	NJ		02/28/2023	8.034	294,323		385,000
100099778	EAST ISLIP	NY		02/28/2023	8.350	573,162		790,000
100099779	AUDUBON	NJ		02/28/2023	7.857	243,593		340,000
100099780	EAST SYRACUSE	NY		02/28/2023	8.560	112,362		150,000
100099781	EAST SYRACUSE	NY		02/28/2023	7.950	91,930		135,000
100099782	BROOKLYN	NY		02/28/2023	8.600	620,214		775,000
100099783	MONTICELLO	NY		02/28/2023	8.708	186,550		265,000
100099784	SCOTTSDALE	AZ		02/28/2023	7.406	330,251		640,000
100099785	ENDICOTT	NY		02/28/2023	8.700	99,641		130,000
100099786	OKLAHOMA CITY	OK		02/28/2023	7.473	118,445		165,000
100099787	GRAND RAPIDS	MI		02/28/2023	8.544	86,735		185,000
100099788	GRAND RAPIDS	MI		02/28/2023	8.544	86,735		185,000
100099789	IRMO	SC		02/28/2023	8.419	213,366		275,000
100099790	LAKE WORTH	FL		02/28/2023	7.700	272,073		445,000
100099791	HARTFORD	CT		02/28/2023	8.162	117,473		230,000
100099792	CAMPBELL HALL	NY		02/28/2023	8.400	636,525		820,000
100099793	ATLANTIC CITY	NJ		02/28/2023	8.813	325,104		390,000
100099794	GREENWOOD	IN		02/28/2023	7.602	192,686		275,000
100099795	LAS VEGAS	NV		02/28/2023	7.825	268,324		345,000
100099796	BARNEGAT	NJ		02/28/2023	8.250	227,412		280,000
100099797	SCRANTON	PA		02/28/2023	7.446	135,594		190,000
100099798	SCRANTON	PA		02/28/2023	7.639	106,283		139,000
100099799	TRENTON	NJ		02/28/2023	7.838	107,835		150,000
100099800	NEW HAVEN	CT		02/28/2023	7.864	253,069		330,000
100099801	MILLVILLE	NJ		02/28/2023	7.212	153,225		259,000
100099802	TRENTON	NJ		02/28/2023	7.921	180,744		237,000
100099803	CENTRAL ISLIP	NY		02/28/2023	7.500	410,180		550,000
100099804	PASSAIC	NJ		02/28/2023	7.337	381,803		535,000
100099805	SHAKER HTS	OH		02/28/2023	7.773	253,465		354,000
100099806	KINGSTON	NY		02/28/2023	8.425	251,780		327,000
100099807	SCRANTON	PA		02/28/2023	7.708	135,864		180,000
100099808	BIG SPRING	TX		02/28/2023	8.175	93,604		121,000
100099809	SCRANTON	PA		02/28/2023	7.479	127,438		195,000
100099810	NEW HAVEN	CT		02/28/2023	7.707	214,305		280,000
100099811	FORKED RIVER	NJ		02/28/2023	7.763	226,784		315,000
100099812	JAMAICA	NY		02/28/2023	8.100	327,830		525,000
100099813	BRIDGEPORT	CT		02/28/2023	7.594	117,013		156,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100099814	MISSION	TX		02/28/2023	8.169	206,120		384,000
100099815	EDINBURG	TX		02/28/2023	8.090	288,972		455,000
100099816	BROWNS MILLS	NJ		02/28/2023	7.525	164,394		215,000
100099817	AKRON	OH		02/28/2023	7.138	120,318		183,000
100099818	PHILADELPHIA	PA		02/28/2023	7.603	137,805		225,000
100099819	ENFIELD	CT		02/28/2023	7.594	155,625		255,000
100099820	MIAMI	FL		02/28/2023	7.814	151,369		225,000
100099821	TOMS RIV	NJ		02/28/2023	7.933	344,247		480,000
100099822	CHESTER	PA		02/28/2023	8.996	77,250		105,000
100099823	CHICAGO	IL		02/28/2023	7.619	112,116		145,000
100099824	ATLANTA	GA		02/28/2023	7.884	213,644		350,000
100099825	BROWNS MILLS	NJ		02/28/2023	7.650	180,085		235,000
100099826	SAVANNAH	GA		02/28/2023	7.571	134,046		220,000
100099827	VALLEY STREAM	NY		02/28/2023	7.730	353,777		630,000
100099828	TRENTON	NJ		02/28/2023	8.444	97,031		125,000
100099829	TRENTON	NJ		02/28/2023	8.352	178,538		230,000
100099830	NEWARK	NJ		02/28/2023	8.608	320,821		415,000
100099831	IRVINGTON	NJ		02/28/2023	8.384	542,700		720,000
100099832	FORT WORTH	TX		02/28/2023	7.673	184,729		258,000
100099833	HAUPPAUGE	NY		02/28/2023	7.472	495,987		695,000
100099834	MILWAUKEE	WI		02/28/2023	8.050	106,007		158,000
100099835	DALLAS	TX		02/28/2023	7.814	265,498		425,000
100099836	ATLANTA	GA		02/28/2023	7.850	231,309		359,000
100099837	COMMACK	NY		02/28/2023	7.357	487,186		680,000
100099838	ST LOUIS	MO		02/28/2023	8.482	85,730		119,000
100099839	SAINT LOUIS	MO		02/28/2023	8.459	82,380		115,000
100099840	PLEASANTVILLE	NJ		02/28/2023	7.548	208,271		270,000
100099841	SPRING HILL	FL		02/28/2023	8.417	103,500		170,000
100099842	CHICAGO	IL		02/28/2023	7.872	304,797		425,000
100099843	RAYTOWN	MO		02/28/2023	7.948	193,125		250,000
100099844	MCHENRY	IL		02/28/2023	7.944	148,523		205,000
100099845	CHICAGO	IL		02/28/2023	8.975	668,800		1,000,000
100099846	CLEVELAND	OH		02/28/2023	8.325	83,317		135,000
100099847	BALTIMORE	MD		02/28/2023	7.271	164,394		215,000
100099848	BALTIMORE	MD		02/28/2023	7.792	185,109		260,000
100099849	BRONX	NY		02/28/2023	7.490	442,223		800,000
100099850	CHESTER	PA		02/28/2023	8.797	120,086		155,000
100099851	JAMAICA	NY		02/28/2023	8.550	877,721		1,200,000
100099852	CHESTER	PA		02/28/2023	8.796	112,556		145,000
100099853	CHESTER	PA		02/28/2023	8.747	79,541		110,000
100099855	NORTHRIDGE	CA		03/07/2023	7.625	704,802		875,000
100099856	SAN JOSE	CA		03/07/2023	8.250	1,541,250		2,000,000
100099857	LAGUNA HILLS	CA		03/07/2023	8.500	1,118,612		1,380,000
100099858	BREA	CA		03/07/2023	7.750	707,644		940,000
100099859	MIDLAND	TX		03/07/2023	7.750	423,315		695,000
100099861	HALLANDALE BEACH	FL		03/07/2023	8.875	417,656		550,000
100099862	HUNTINGTON PARK	CA		03/07/2023	9.125	402,435		660,000
100099865	BURLINGAME	CA		03/28/2023	7.250	1,460,789		1,850,000
100099866	STOCKTON	CA		03/28/2023	9.999	270,593		390,000
100099867	LOGANVILLE	GA		03/28/2023	9.250	454,880		551,590
100099868	QUINCY	WA		03/28/2023	9.375	316,884		828,000
100099869	CAMARILLO	CA		03/28/2023	10.125	1,003,151		1,300,000
100099870	CAMARILLO	CA		03/28/2023	10.125	888,599		1,150,000
100099871	NORTH RICHLAND HILLS	TX		03/28/2023	7.375	549,400		793,551
100099872	CAMARILLO	CA		03/28/2023	10.125	1,041,457		1,350,000

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100099873	SOUTH LAKE TAHOE	CA		03/28/2023	7.875	398,067		830,000
100099874	WILMINGTON	NC		03/28/2023	10.250	241,693		325,000
100099875	SAN DIEGO	CA		03/28/2023	10.625	742,517		1,020,000
100099876	ELK GROVE	CA		03/28/2023	7.750	402,322		686,000
100099877	WOODBRIDGE	VA		03/28/2023	10.125	622,165		865,000
100099878	COLORADO SPRINGS	CO		03/28/2023	8.625	136,279		200,000
100099879	POWELL	OH		03/28/2023	9.125	843,872		1,300,000
100099880	SEATTLE	WA		03/28/2023	9.875	152,605		690,000
100099881	GRANTS PASS	OR		03/28/2023	8.500	240,890		425,000
100099882	HEBER CITY	UT		03/28/2023	9.250	3,098,902		5,000,000
100099883	FORT WORTH	TX		03/28/2023	9.375	108,768		149,500
100099884	HEBER CITY	UT		03/28/2023	9.250	3,093,279		5,000,000
100099885	HEBER CITY	UT		03/28/2023	9.250	3,094,859		5,000,000
100099886	PALM SPRINGS	CA		03/28/2023	10.500	1,226,596		1,500,000
100099887	MARATHON	FL		03/28/2023	8.875	2,695,541		3,300,000
100099888	NARROWS	VA		03/28/2023	10.250	280,691		405,000
100099889	PARKLAND	FL		03/28/2023	8.874	1,459,119		2,048,850
100099890	EMERALD ISLE	NC		03/28/2023	10.749	529,580		879,000
100099891	HILLSBOROUGH	NJ		03/28/2023	8.500	274,699		355,000
100099892	PALM SPRINGS	CA		03/28/2023	10.500	1,227,842		1,500,000
100099893	CARSON CITY	NV		03/28/2023	8.375	213,433		275,000
100099894	DALLAS	TX		03/28/2023	9.875	2,012,264		3,250,000
100099895	LAS VEGAS	NV		03/28/2023	10.250	345,763		450,000
100099896	CARSON CITY	NV		03/28/2023	8.375	190,972		245,000
100099897	CLERMONT	FL		03/28/2023	9.125	347,340		453,000
100099898	AVENTURA	FL		03/28/2023	9.750	231,886		290,000
100099899	ONTARIO	CA		03/28/2023	7.500	499,264		670,000
100099900	SPOKANE	WA		03/28/2023	8.750	343,826		510,000
100099901	LOS ANGELES	CA		03/28/2023	7.875	1,700,727		2,145,000
100099902	HENDERSON	NV		03/28/2023	10.000	781,503		899,000
100099903	LAS VEGAS	NV		03/28/2023	8.125	715,883		950,000
100099904	CORNISH	ME		03/28/2023	8.375	247,954		342,800
100099905	COCONUT CREEK	FL		03/28/2023	8.000	234,837		345,000
100099906	HENDERSON	NV		03/28/2023	10.625	143,554		309,000
100099907	DALLAS	TX		03/28/2023	7.750	941,689		1,870,000
100099908	KANSAS CITY	KS		03/28/2023	10.125	106,341		240,000
100099909	LANHAM	MD		03/28/2023	9.750	320,496		505,000
100099910	ALBANY	OR		03/28/2023	9.000	319,114		468,000
100099911	PORTLAND	OR		03/28/2023	9.000	461,334		575,000
100099912	SARCOXIE	MO		03/28/2023	10.750	101,252		136,500
100099913	SEATAC	WA		03/28/2023	7.875	226,183		459,000
100099914	WESLEY CHAPEL	FL		03/28/2023	10.125	165,095		233,000
100099915	SALINAS	CA		03/28/2023	8.125	211,308		277,000
100099916	VIDOR	TX		03/28/2023	9.875	267,718		336,500
100099917	SCOTTSDALE	AZ		03/28/2023	7.625	1,367,299		1,726,000
100099918	CANTON	TX		03/28/2023	9.500	339,992		390,000
100099919	LAS VEGAS	NV		03/28/2023	8.250	580,219		720,000
100099920	LAKE ARIEL	PA		03/28/2023	9.624	108,262		370,000
100099921	FORT PIERCE	FL		03/28/2023	9.875	162,856		226,000
100099922	VISTA	CA		03/28/2023	7.625	377,171		585,000
100099923	HONOLULU	HI		03/28/2023	8.750	210,925		295,000
100099924	YUMA	AZ		03/28/2023	8.625	223,912		290,000
100099925	KENNEWICK	WA		03/28/2023	8.875	666,781		870,000
100099926	TUCSON	AZ		03/28/2023	9.624	108,945		235,000
100099927	PHILADELPHIA	PA		03/28/2023	9.624	843,122		1,200,000

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100099928	CHATSWORTH	CA		03/28/2023	8.625	643,042		799,000
100099929	BEND	OR		03/28/2023	8.750	686,706		3,650,000
100099930	HAYDEN	ID		03/28/2023	8.000	213,505		350,000
100099931	SALEM	OR		03/28/2023	9.750	263,043		400,000
100099932	FONTANA	CA		03/28/2023	8.750	360,327		500,000
100099933	GEORGETOWN	TX		03/28/2023	8.250	434,684		535,000
100099934	DAVIE	FL		03/28/2023	7.375	1,572,058		2,200,000
100099935	WEST PALM BEACH	FL		03/28/2023	8.249	246,135		309,000
100099936	CADDO MILLS	TX		03/28/2023	9.750	216,430		280,000
100099937	COATESVILLE	PA		03/28/2023	7.125	147,659		394,990
100099938	CARPENTERSVILLE	IL		03/28/2023	8.625	169,425		220,000
100099939	HOMESTEAD	FL		03/28/2023	9.375	409,878		530,900
100099940	BENICIA	CA		03/28/2023	8.000	530,337		750,000
100099941	GROVES	TX		03/28/2023	9.750	343,354		368,610
100099942	DALLAS	TX		03/28/2023	7.750	501,803		835,000
100099943	VIRGINIA BEACH	VA		03/28/2023	7.750	215,511		315,000
100099944	OCALA	FL		03/28/2023	10.125	391,861		449,480
100099945	LAKEWOOD	CA		03/28/2023	8.500	488,453		640,000
100099946	SAN JUAN CAPISTRANO	CA		03/28/2023	8.875	347,161		475,000
100099947	SAN DIEGO	CA		03/28/2023	7.625	495,462		1,850,928
100099948	INDIO	CA		03/28/2023	8.375	327,315		500,000
100099949	LAS VEGAS	NV		03/28/2023	7.375	443,071		676,908
100099950	ESCONDIDO	CA		03/28/2023	8.375	571,047		750,000
100099951	PALM COAST	FL		03/28/2023	9.750	335,863		380,000
100099952	RIALTO	CA		03/28/2023	8.249	190,119		530,000
100099953	RICHMOND HEIGHTS	OH		03/28/2023	9.125	259,983		325,000
100099954	MIAMI	FL		03/28/2023	7.750	197,145		420,000
100099955	MYRTLE BEACH	SC		03/28/2023	9.125	109,688		150,000
100099956	PHOENIX	AZ		03/28/2023	7.250	879,511		1,150,000
100099957	WOODBURY	MN		03/28/2023	9.125	655,370		821,930
100099958	PHOENIX	AZ		03/28/2023	8.875	371,632		515,000
100099959	LAS VEGAS	NV		03/28/2023	7.875	1,137,165		1,350,000
100099960	BURLINGAME	CA		03/28/2023	7.375	1,450,443		2,850,000
100099961	ST. PETERSBURG	FL		03/28/2023	8.000	101,284		233,900
100099962	LAKE ARROWHEAD	CA		03/28/2023	7.500	467,821		630,000
100099963	FULSHEAR	TX		03/28/2023	8.125	473,610		625,000
100099965	SUN CITY	AZ		03/28/2023	7.625	99,887		285,000
100099966	BREMERTON	WA		03/28/2023	7.750	330,570		435,000
100099967	HARWOOD	MD		03/28/2023	9.750	581,927		650,000
100099968	FRISCO	TX		03/28/2023	8.625	160,212		486,000
100099969	WASHINGTON	DC		03/28/2023	9.375	536,324		710,000
100099970	OAKLAND	CA		03/28/2023	7.875	1,016,689		1,260,000
100099971	BAKERSFIELD	CA		03/28/2023	9.500	262,208		335,000
100099972	PONTE VEDRA BEACH	FL		03/28/2023	8.375	1,292,826		1,970,000
100099973	DORAL	FL		03/28/2023	7.750	934,714		1,200,000
100099974	MIAMI	FL		03/28/2023	8.125	250,358		590,000
100099975	BOCA RATON	FL		03/28/2023	8.249	322,530		404,000
100099976	ANAHEIM	CA		03/28/2023	7.000	781,172		1,275,000
100099977	DENVER	CO		03/28/2023	8.625	403,304		525,000
100099978	PRESCOTT	AZ		03/28/2023	7.999	611,130		1,100,000
100099979	HERNDON	VA		03/28/2023	8.250	232,018		380,000
100099980	LAS VEGAS	NV		03/28/2023	7.500	630,918		760,000
100099981	DAVENPORT	FL		03/28/2023	8.499	449,525		559,000
100099982	AURORA	CO		03/28/2023	8.625	1,437,486		1,688,225
100099983	LAKE HAVASU CITY	AZ		03/28/2023	8.250	213,986		297,000

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Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100099984	HOMESTEAD	FL		03/28/2023	9.875	291,041		355,000
100099985	LAS VEGAS	NV		03/28/2023	7.125	343,965		950,000
100099986	AVENTURA	FL		03/28/2023	7.625	239,518		370,000
100099987	TROUTDALE	OR		03/28/2023	7.125	308,915		397,000
100099988	EDMONDS	WA		03/28/2023	8.875	260,746		309,399
100099989	MADRAS	OR		03/28/2023	9.250	306,278		330,000
100099990	CANYON COUNTRY	CA		03/28/2023	8.625	842,874		1,050,000
100099991	LAKE PARK	FL		03/28/2023	7.250	231,324		360,000
100099992	SANTA MARIA	CA		03/28/2023	7.999	641,720		800,000
100099993	FREMONT	NH		03/28/2023	7.375	405,113		630,000
100099994	DUNCANVILLE	TX		03/28/2023	7.875	155,802		190,000
100099995	MCLEAN	VA		03/28/2023	7.250	741,072		1,700,000
100099996	LAS VEGAS	NV		03/28/2023	8.249	274,654		341,000
100099997	KINGSVILLE	TX		03/28/2023	8.125	170,490		238,000
100099998	TUCSON	AZ		03/28/2023	9.375	379,871		489,000
100099999	LA MARQUE	TX		03/28/2023	7.875	216,965		265,000
100100000	SAN JUAN CAPISTRANO	CA		03/28/2023	7.375	960,544		1,300,000
100100001	LAS VEGAS	NV		03/28/2023	9.000	2,467,097		3,300,000
100100002	RICHMOND	TX		03/28/2023	8.250	788,788		1,060,000
100100003	CARLSBAD	CA		03/28/2023	7.625	868,601		1,090,000
100100004	PHELAN	CA		03/28/2023	9.750	361,168		405,000
100100005	SOUTH JORDAN	UT		03/28/2023	7.875	1,542,481		1,925,000
100100006	ANNAPOLIS	MD		03/28/2023	8.875	478,419		632,000
100100007	PORTLAND	OR		03/28/2023	9.750	405,771		440,000
100100008	MIRAMAR	FL		03/28/2023	8.125	311,607		395,000
100100009	IOWA COLONY	TX		03/28/2023	9.125	208,187		305,000
100100010	PANAMA CITY BEACH	FL		03/28/2023	8.125	393,640		520,000
100100011	LOS ANGELES	CA		03/28/2023	8.875	1,190,302		1,550,000
100100012	KISSIMMEE	FL		03/28/2023	8.875	300,092		414,500
100100013	SHELTON	CT		03/28/2023	8.000	220,747		275,000
100100014	ANTIOCH	CA		03/28/2023	8.500	470,959		625,000
100100015	TEXAS CITY	TX		03/28/2023	9.500	184,410		205,000
100100016	TRUMBULL	CT		03/28/2023	9.875	547,016		725,000
100100017	NAPLES	FL		03/28/2023	9.875	1,037,213		1,590,000
100100018	WEST PALM BEACH	FL		03/28/2023	8.875	194,219		255,000
100100019	OREM	UT		03/28/2023	8.375	321,080		640,000
100100020	HAWTHORNE	CA		03/28/2023	8.625	361,446		1,400,000
100100021	MEMPHIS	TN		03/28/2023	9.500	734,005		1,100,000
100100022	BALTIMORE	MD		03/28/2023	9.000	1,667,476		2,280,000
100100023	VENICE	CA		03/28/2023	9.250	2,857,644		4,000,000
100100024	FAIRFIELD	CA		03/28/2023	8.250	371,396		610,000
100100025	RACINE	WI		03/28/2023	9.125	140,754		170,000
100100026	CHARLOTTE	NC		03/28/2023	10.500	654,877		900,000
100100027	JACKSONVILLE	FL		03/28/2023	9.499	224,383		320,000
100100028	DENVER	CO		03/28/2023	12.000	315,027		530,000
100100029	BALTIMORE	MD		03/28/2023	9.375	209,263		260,000
100100030	RIO VERDE	AZ		03/28/2023	10.999	748,019		1,700,000
100100031	BALTIMORE	MD		03/28/2023	8.250	321,862		439,000
100100032	STATESBORO	GA		03/28/2023	9.875	132,592		189,500
100100033	IRVINGTON	NJ		03/28/2023	10.750	371,325		615,000
100100034	VIRGIN	UT		03/28/2023	11.125	320,263		465,000
100100035	PORTLAND	ME		03/28/2023	10.500	866,882		1,405,000
100100036	MIDDLESEX	NJ		03/28/2023	10.874	633,117		1,050,000
100100037	EDISON	NJ		03/28/2023	9.750	139,219		177,000
100100038	DAVENPORT	FL		03/28/2023	9.750	294,058		427,829

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100039	SEASIDE HEIGHTS	NJ		03/28/2023	10.125	422,814		630,000
100100040	FORT LAUDERDALE	FL		03/28/2023	10.625	844,002		1,500,000
100100041	STEVENS POINT	WI		03/28/2023	9.500	155,717		460,000
100100042	HOUSTON	TX		03/28/2023	9.000	170,626		231,000
100100043	DAVENPORT	FL		03/28/2023	10.624	248,107		369,876
100100044	TAMARAC	FL		03/28/2023	10.250	110,953		192,000
100100045	EDINBURG	TX		03/28/2023	10.125	111,109		440,000
100100046	GALLOWAY	NJ		03/28/2023	11.999	159,079		285,000
100100047	NEWPORT	OR		03/28/2023	10.750	207,963		375,000
100100048	MIAMI	FL		03/28/2023	8.750	210,415		470,000
100100049	LAKESIDE	AZ		03/28/2023	9.625	185,371		286,000
100100050	DAYTONA BEACH	FL		03/28/2023	9.500	120,243		150,000
100100051	GEORGETOWN	DE		03/28/2023	9.500	333,099		460,000
100100052	POCONO SUMMIT	PA		03/28/2023	9.875	152,206		225,000
100100053	HONOLULU	HI		03/28/2023	9.000	199,382		275,000
100100054	HONOLULU	HI		03/28/2023	9.249	211,204		290,000
100100055	ATLANTA	GA		03/28/2023	8.750	242,762		360,000
100100056	HOPE MILLS	NC		03/28/2023	9.750	758,457		1,039,000
100100057	GAINESVILLE	FL		03/28/2023	10.749	213,092		474,900
100100058	MIAMI	FL		03/28/2023	9.250	238,908		377,000
100100059	LAKELAND	FL		03/28/2023	8.500	246,182		320,000
100100060	OCALA	FL		03/28/2023	7.750	164,486		275,298
100100061	LAKELAND	FL		03/28/2023	9.375	133,331		194,000
100100062	CHICAGO	IL		03/28/2023	9.875	179,068		235,000
100100063	WHITEFISH	MT		03/28/2023	9.250	407,508		2,800,000
100100064	LAKELAND	FL		03/28/2023	9.375	141,129		206,000
100100065	GIBSONTON	FL		03/28/2023	9.250	195,117		320,000
100100066	MIAMI	FL		03/28/2023	8.000	745,455		1,165,000
100100067	PHILADELPHIA	PA		03/28/2023	10.250	161,211		220,000
100100068	AUSTIN	TX		03/28/2023	8.375	1,333,448		1,925,000
100100069	BAYONNE	NJ		03/28/2023	7.750	355,497		485,000
100100070	MYRTLE BEACH	SC		03/28/2023	9.500	105,258		142,000
100100071	BAYONNE	NJ		03/28/2023	7.625	505,695		735,000
100100072	KATY	TX		03/28/2023	9.750	203,468		292,000
100100073	MEMPHIS	TN		03/28/2023	7.874	170,650		243,500
100100074	KATY	TX		03/28/2023	8.500	259,997		415,000
100100075	ST. CLOUD	FL		03/28/2023	11.749	148,670		240,000
100100076	WINTER GARDEN	FL		03/28/2023	9.375	277,690		440,000
100100077	BONITA SPRINGS	FL		03/28/2023	9.374	317,359		410,000
100100078	DELRAY BEACH	FL		03/28/2023	9.375	227,139		336,000
100100079	MIAMI	FL		03/28/2023	8.625	362,288		700,000
100100080	SILER CITY	NC		03/28/2023	9.125	110,894		150,000
100100081	MIAMI	FL		03/28/2023	8.625	353,576		682,900
100100082	OLDSMAR	FL		03/28/2023	7.875	229,966		330,000
100100083	HENDERSON	NV		03/28/2023	7.875	206,949		295,000
100100084	PORTER	TX		03/28/2023	8.625	235,102		310,000
100100085	MIAMI SHORES	FL		03/28/2023	9.875	731,115		1,100,000
100100086	WAYNE	PA		03/28/2023	9.250	318,161		705,000
100100087	FAYETTEVILLE	NC		03/28/2023	9.750	110,893		140,000
100100088	CATHEDRAL CITY	CA		03/28/2023	8.375	725,044		980,000
100100089	RIO GRANDE CITY	TX		03/28/2023	8.750	108,850		149,000
100100090	CHICAGO	IL		03/28/2023	8.375	157,029		220,000
100100091	CHICAGO	IL		03/28/2023	8.250	228,633		900,000
100100092	SWANNANOA	NC		03/28/2023	8.625	278,099		387,000
100100093	CHARLOTTE	NC		03/28/2023	8.750	572,582		750,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100094	LAKEWOOD	CO		03/28/2023	7.375	429,545		630,000
100100095	CHICAGO	IL		03/28/2023	8.375	379,931		489,000
100100096	LAKEWOOD RANCH	FL		03/28/2023	8.250	413,786		590,000
100100097	MYRTLE BEACH	SC		03/28/2023	8.500	103,163		143,000
100100098	MYRTLE BEACH	SC		03/28/2023	8.750	104,362		160,000
100100099	KISSIMMEE	FL		03/28/2023	7.750	109,787		245,000
100100100	MONETA	VA		03/28/2023	7.750	384,783		645,000
100100101	MANSFIELD	TX		03/28/2023	9.875	316,152		462,000
100100102	SAINT LOUIS	MO		03/28/2023	9.000	107,214		170,000
100100103	EVANSVILLE	IN		03/28/2023	8.375	140,038		189,900
100100104	DADE CITY	FL		03/28/2023	11.375	150,227		210,000
100100105	FAYETTEVILLE	NC		03/28/2023	9.750	106,733		142,285
100100106	LAS VEGAS	NV		03/28/2023	7.875	248,444		360,000
100100107	FAYETTEVILLE	NC		03/28/2023	8.750	131,207		158,000
100100108	ORLANDO	FL		03/28/2023	8.750	195,892		238,000
100100109	MEDFORD	OR		03/28/2023	7.625	274,765		463,590
100100110	PALM BEACH GARDENS	FL		03/28/2023	8.250	372,720		535,000
100100111	HAUULA	HI		03/28/2023	9.375	297,604		440,000
100100112	LAS VEGAS	NV		03/28/2023	8.875	244,614		345,990
100100113	ARCADIA	FL		03/28/2023	7.375	274,947		470,000
100100114	MIAMI	FL		03/28/2023	8.875	348,389		484,000
100100115	BAYONNE	NJ		03/28/2023	8.125	246,936		380,000
100100116	STAMFORD	CT		03/28/2023	8.875	214,624		300,000
100100117	CHICAGO	IL		03/28/2023	9.125	196,596		250,000
100100118	KANSAS CITY	MO		03/28/2023	8.125	162,791		230,000
100100119	KIHEI	HI		03/28/2023	8.625	832,906		1,095,000
100100120	MIAMI	FL		03/28/2023	7.375	1,102,744		1,680,000
100100121	WAUPUN	WI		03/28/2023	8.875	120,316		167,000
100100122	ELDON	MO		03/28/2023	8.750	164,167		200,000
100100123	WEST HAVEN	CT		03/28/2023	7.625	115,516		167,500
100100124	LAS VEGAS	NV		03/28/2023	7.875	228,653		340,000
100100125	MIAMI	FL		03/28/2023	9.000	428,340		600,000
100100126	MIAMI	FL		03/28/2023	8.124	263,957		520,000
100100127	ORLANDO	FL		03/28/2023	8.750	352,669		530,000
100100128	CONROE	TX		03/28/2023	8.000	178,652		295,000
100100129	BAYTOWN	TX		03/28/2023	8.625	143,461		197,000
100100130	MIAMI	FL		03/28/2023	7.625	215,826		430,000
100100131	RICHMOND	CA		03/28/2023	7.750	342,022		575,000
100100132	HOUSTON	TX		03/28/2023	7.375	105,539		155,000
100100133	ROME	GA		03/28/2023	8.500	106,969		158,000
100100134	DORAL	FL		03/28/2023	8.000	151,876		290,000
100100135	HENDERSON	NV		03/28/2023	8.500	295,120		430,000
100100136	ENGLEWOOD	NJ		03/28/2023	8.875	195,696		270,000
100100137	FORT LAUDERDALE	FL		03/28/2023	8.250	178,095		250,000
100100138	SANTA ROSA BEACH	FL		03/28/2023	8.124	1,126,574		1,525,000
100100139	LOXAHATCHEE	FL		03/28/2023	7.500	855,178		1,250,000
100100140	PENSACOLA	FL		03/28/2023	9.375	154,115		200,000
100100141	PORT HUENEME	CA		03/28/2023	8.250	471,932		675,000
100100142	SAVANNAH	GA		03/28/2023	8.250	179,805		220,000
100100143	DESTIN	FL		03/28/2023	8.875	184,364		440,000
100100144	XENIA	OH		03/28/2023	9.250	104,933		143,000
100100145	MYRTLE BEACH	SC		03/28/2023	8.875	112,094		154,000
100100146	RIVERVIEW	FL		03/28/2023	7.375	259,587		380,000
100100147	MEMPHIS	TN		03/28/2023	9.000	226,694		275,000
100100148	TOMBALL	TX		03/28/2023	8.125	254,460		549,534

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100149	WATERBURY	CT		03/28/2023	8.500	179,971		234,000
100100150	DURHAM	NC		03/28/2023	9.125	140,093		189,500
100100151	POLK CITY	FL		03/28/2023	9.375	118,444		159,000
100100152	PHILADELPHIA	PA		03/28/2023	10.750	126,124		200,000
100100155	PHOENIX	AZ		03/17/2023	9.000	871,106		1,000,000
100100159	BUCKEYE	AZ		03/17/2023	8.375	216,317		401,000
100100161	OCOEE	FL		03/17/2023	9.750	515,115		610,000
100100162	HOLLISTER	CA		03/17/2023	8.750	478,843		630,000
100100164	TAMPA	FL		03/17/2023	9.625	535,621		641,000
100100165	INDIANAPOLIS	IN		03/17/2023	8.875	141,508		185,000
100100166	ST PETERSBURG	FL		03/17/2023	8.125	763,044		1,070,000
100100168	MIRAMAR	FL		03/17/2023	10.125	1,014,126		1,275,000
100100169	LOUISVILLE	KY		03/17/2023	9.268	179,288		240,000
100100170	SHAWNEE	KS		03/17/2023	7.505	142,526		233,000
100100171	KANSAS CITY	MO		03/17/2023	8.175	123,240		160,000
100100172	CHICAGO	IL		03/17/2023	8.271	234,666		325,000
100100173	WARREN	OH		03/17/2023	8.500	141,128		210,000
100100174	BRIDGETON	NJ		03/17/2023	9.255	221,222		265,000
100100175	MOUNT LAUREL	NJ		03/17/2023	7.518	122,034		190,000
100100176	YONKERS	NY		03/17/2023	8.300	545,630		715,000
100100177	AUDUBON	NJ		03/17/2023	8.200	274,755		385,000
100100178	NEW BRITAIN	CT		03/17/2023	8.300	319,235		418,000
100100179	APEX	NC		03/17/2023	8.188	108,879		152,000
100100180	SHIRLEY	NY		03/17/2023	7.925	293,293		440,000
100100181	OVIEDO	FL		03/17/2023	7.950	311,296		620,000
100100182	BALTIMORE	MD		03/17/2023	7.520	138,652		170,000
100100183	ROOSEVELT	NY		03/17/2023	7.955	358,925		540,000
100100184	DAYTON	OH		03/17/2023	8.675	87,289		130,000
100100185	BALTIMORE	MD		03/17/2023	8.050	142,622		235,000
100100186	MAPLE HEIGHTS	OH		03/17/2023	8.325	94,571		132,000
100100187	NAMPA	ID		03/17/2023	8.262	212,073		325,000
100100188	TRENTON	NJ		03/17/2023	8.146	159,313		220,000
100100189	BALTIMORE	MD		03/17/2023	8.269	107,048		140,000
100100190	MILTON	GA		03/17/2023	7.595	332,313		725,000
100100191	MILWAUKEE	WI		03/17/2023	8.360	92,160		120,000
100100192	MILWAUKEE	WI		03/17/2023	8.346	91,755		120,000
100100193	COATESVILLE	PA		03/17/2023	7.970	167,337		249,000
100100194	POUGHKEEPSIE	NY		03/17/2023	8.339	181,538		250,000
100100195	COATESVILLE	PA		03/17/2023	8.395	91,755		125,000
100100196	BRENTWOOD	NY		03/17/2023	7.871	396,550		625,000
100100197	ATLANTA	GA		03/17/2023	7.818	206,449		270,000
100100198	COATESVILLE	PA		03/17/2023	8.045	114,694		150,000
100100199	CEDARTOWN	GA		03/17/2023	7.746	178,241		308,000
100100200	LANSING	MI		03/17/2023	8.415	76,824		103,000
100100201	UNIVERSITY HEIGHTS	OH		03/17/2023	8.000	156,387		220,000
100100202	CEDARTOWN	GA		03/17/2023	7.746	188,281		280,000
100100203	EUCLID	OH		03/17/2023	8.271	79,784		126,000
100100204	CLEMENTON	NJ		03/17/2023	7.875	109,395		143,000
100100205	CEDARTOWN	GA		03/17/2023	7.820	198,517		290,000
100100206	IRVINGTON	NJ		03/17/2023	7.840	458,775		600,000
100100207	PHILADELPHIA	PA		03/17/2023	8.289	309,900		435,000
100100208	BLOOMINGTON	IN		03/17/2023	8.205	78,303		105,000
100100209	CALUMET CITY	IL		03/17/2023	8.399	260,320		400,000
100100210	JACKSONVILLE	FL		03/17/2023	7.923	331,691		430,000
100100211	NEW BRITAIN	CT		03/17/2023	7.716	268,669		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100212	JACKSONVILLE	FL		03/17/2023	7.888	331,691		430,000
100100213	WATERBURY	CT		03/17/2023	7.871	198,803		260,000
100100214	YONKERS	NY		03/17/2023	8.062	425,032		585,000
100100215	SCRANTON	PA		03/17/2023	8.250	353,857		490,000
100100216	LAKEWOOD	NJ		03/17/2023	7.796	326,240		500,000
100100217	ORANGE	NJ		03/17/2023	8.255	224,936		335,000
100100218	UNIVERSITY HEIGHTS	OH		03/17/2023	7.696	167,657		253,000
100100219	JACKSONVILLE	FL		03/17/2023	8.052	186,210		260,000
100100220	NEW HAVEN	CT		03/17/2023	8.366	327,356		425,000
100100221	BROOKLYN	NY		03/17/2023	8.450	429,762		600,000
100100222	ATLANTIC CITY	NJ		03/17/2023	8.695	106,502		147,000
100100223	SCRANTON	PA		03/17/2023	8.195	200,638		265,000
100100224	NEWBURGH	NY		03/17/2023	7.888	269,194		375,000
100100225	BALTIMORE	MD		03/17/2023	8.097	77,138		109,000
100100226	HEMPSTEAD	NY		03/17/2023	8.107	505,718		755,000
100100227	ELYRIA	OH		03/17/2023	7.746	76,920		108,000
100100228	YONKERS	NY		03/17/2023	7.800	766,368		1,000,000
100100229	OCEAN GATE	NJ		03/17/2023	8.590	354,721		465,000
100100230	LOCKPORT	NY		03/17/2023	8.994	78,538		127,270
100100231	BALTIMORE	MD		03/17/2023	8.050	160,374		270,000
100100232	CHICAGO	IL		03/17/2023	7.778	238,914		390,000
100100233	SAVANNAH	GA		03/17/2023	7.891	141,625		275,000
100100234	WALDEN	NY		03/17/2023	8.709	285,912		385,000
100100235	JAMAICA	NY		03/17/2023	7.650	405,388		575,000
100100236	HIGH POINT	NC		03/17/2023	7.795	103,479		145,000
100100237	READING	PA		03/17/2023	8.213	156,075		200,000
100100238	CHICAGO	IL		03/17/2023	8.189	117,163		175,000
100100239	BALTIMORE	MD		03/17/2023	7.677	139,050		205,000
100100240	COATESVILLE	PA		03/17/2023	8.514	261,170		364,000
100100241	NEWARK	NJ		03/17/2023	7.962	276,075		360,000
100100242	ELIZABETHPORT	NJ		03/17/2023	7.310	396,175		555,000
100100243	TOBYHANNA	PA		03/17/2023	8.611	184,500		240,000
100100244	CAMPBELL HALL	NY		03/17/2023	7.919	328,055		455,000
100100245	HARTFORD	CT		03/17/2023	7.700	192,012		255,000
100100246	BROOKLYN	NY		03/17/2023	7.622	512,750		1,495,000
100100247	LINDENHURST	NY		03/17/2023	7.950	505,807		630,000
100100248	RALEIGH	NC		03/17/2023	8.095	147,780		240,000
100100249	BERKELEY TOWNSHIP	NJ		03/17/2023	7.650	197,994		265,000
100100250	STATEN ISLAND	NY		03/17/2023	8.315	358,813		600,000
100100251	CLEVELAND	OH		03/17/2023	8.052	93,139		130,000
100100252	DOVER TWP	NJ		03/17/2023	7.598	317,319		415,000
100100253	INKSTER	MI		03/17/2023	8.049	81,271		117,000
100100254	PHILADELPHIA	PA		03/17/2023	8.137	143,444		210,000
100100255	NEPTUNE	NJ		03/17/2023	7.452	218,479		285,000
100100256	HICKSVILLE	NY		03/17/2023	7.900	556,870		764,500
100100257	WOODRIDGE	NY		03/17/2023	8.568	135,674		210,000
100100258	JAMAICA	NY		03/17/2023	8.550	495,244		640,000
100100259	BROOKLYN	NY		03/17/2023	7.950	878,938		1,225,000
100100260	CHICAGO	IL		03/17/2023	7.785	127,710		175,000
100100261	NEW BRITAIN	CT		03/17/2023	8.517	505,406		750,000
100100262	WILLINGBORO	NJ		03/17/2023	8.575	227,299		340,000
100100263	CHICAGO	IL		03/17/2023	8.437	125,931		242,000
100100264	TRENTON	NJ		03/17/2023	7.800	128,557		215,000
100100265	PHILADELPHIA	PA		03/17/2023	8.380	211,973		275,000
100100266	HOMESTEAD	FL		03/17/2023	7.990	285,736		400,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100100267	BROOKHAVEN	NY		03/17/2023	8.155	328,055		455,000
100100268	CHICAGO	IL		03/24/2023	9.500	271,452		375,000
100100269	CORAL GABLES	FL		03/24/2023	8.500	587,566		1,200,000
100100270	SAMMAMISH	WA		03/24/2023	9.000	1,098,765		1,350,000
100100271	PRESCOTT VALLEY	AZ		03/24/2023	7.750	452,781		850,000
100100272	MESA	AZ		03/24/2023	8.250	897,798		1,345,000
100100273	KISSIMMEE	FL		03/24/2023	8.625	271,860		365,000
100100274	UNION CITY	GA		03/24/2023	8.500	161,359		191,000
100100275	NEW HAVEN	CT		03/24/2023	8.625	189,172		240,000
100100276	PHOENIX	AZ		03/24/2023	8.375	1,004,395		1,325,000
100100277	DES PLAINES	IL		03/24/2023	8.500	107,477		135,000
100100278	SMYRNA	GA		03/24/2023	9.875	381,671		422,000
100100279	CLEVELAND	OH		03/24/2023	9.500	133,285		158,000
100100280	SAN DIEGO	CA		03/24/2023	7.625	795,285		1,400,000
100100281	BOWLING GREEN	KY		03/24/2023	9.750	294,417		350,000
100100282	REUNION	FL		03/24/2023	7.750	410,585		740,000
100100283	BAYONNE	NJ		03/24/2023	8.250	401,978		515,000
100100284	STUDIO CITY	CA		03/24/2023	7.750	1,520,370		2,000,000
100100285	KAPOLEI	HI		03/24/2023	7.625	539,091		890,000
100100286	OCALA	FL		03/24/2023	7.125	496,218		670,000
100100287	LINDENWOLD	NJ		03/24/2023	8.500	112,083		150,000
100100288	DELRAY BEACH	FL		03/24/2023	8.125	102,265		210,000
100100289	PHOENIX	AZ		03/24/2023	9.250	517,227		660,000
100100290	PHOENIX	AZ		03/24/2023	8.875	577,224		715,000
100100291	ROCKFORD	TN		03/24/2023	8.500	162,430		210,000
100100292	HOUSTON	TX		03/24/2023	8.250	447,221		545,000
100100293	MANDEVILLE	LA		03/24/2023	9.500	288,818		370,000
100100294	LOS BANOS	CA		03/24/2023	8.000	301,035		445,000
100100295	TEMPE	AZ		03/24/2023	7.875	262,482		440,000
100100296	SUN CITY WEST	AZ		03/24/2023	8.375	308,116		445,000
100100297	TOMBALL	TX		03/24/2023	8.375	293,268		384,000
100100298	ROLLING MEADOWS	IL		03/24/2023	10.500	152,912		185,000
100100299	CHANDLER	AZ		03/24/2023	8.125	313,641		449,000
100100300	LINTHICUM HEIGHTS	MD		03/24/2023	9.625	383,372		522,000
100100301	BROOKSVILLE	FL		03/24/2023	8.875	199,971		370,000
100100302	CHICAGO	IL		03/24/2023	9.375	253,386		320,000
100100303	DELANCO	NJ		03/24/2023	10.750	115,088		170,000
100100304	SAINT PETERSBURG	FL		03/24/2023	8.125	317,857		420,000
100100305	PALMDALE	CA		03/24/2023	8.750	391,400		550,000
100100306	FORT WORTH	TX		03/24/2023	10.500	102,413		145,000
100100307	NATIONAL CITY	CA		03/24/2023	8.875	257,540		320,000
100100308	TRACY	CA		03/24/2023	9.000	374,900		460,000
100100309	KATY	TX		03/24/2023	10.375	351,950		432,000
100100310	MESA	AZ		03/24/2023	9.375	540,870		675,000
100100640	GLENDALE	CA		03/28/2023	8.750	3,468,735		4,560,000
100100641	WEST COVINA	CA		03/28/2023	8.000	597,432		730,000
100100642	HOUSTON	TX		03/28/2023	8.990	926,786		1,317,000
100100643	ATLANTA	GA		03/28/2023	8.625	300,395		420,000
100100644	COLTON	CA		03/28/2023	8.375	501,225		640,000
100100645	EAGLE POINT	OR		03/28/2023	8.125	439,922		580,000
100100646	CLEVELAND HEIGHTS	OH		03/28/2023	9.000	157,504		222,000
100101687	PASADENA	CA		03/31/2023	7.750	1,950,240		2,550,000
100101688	BIG BEAR LAKE	CA		03/31/2023	8.750	428,166		650,000
100101689	VICTORVILLE	CA		03/31/2023	8.625	296,419		445,000
100101690	LOS ANGELES	CA		03/31/2023	8.375	648,800		800,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100101691	RIVERSIDE	CA		03/31/2023	7.250	411,292		518,000
100101692	CORAL SPRINGS	FL		03/31/2023	9.250	771,448		1,060,000
100101693	CAPE MAY COURT HOUSE	NJ		03/31/2023	9.875	267,800		515,000
100101694	NORTH PORT	FL		03/31/2023	9.500	198,169		300,000
100101703	VAN ALSTYNE	TX		03/31/2023	8.625	1,302,455		1,700,000
100101704	RIVERSIDE	CA		03/31/2023	7.250	823,947		1,065,000
100101705	CHELMSFORD	GBR		03/30/2023	6.140	265,980		775,000
100101706	Amsterdam	NLD		03/30/2023	6.350	45,805		34,159
100101707	Amsterdam	NLD		03/30/2023	5.730	82,013		61,160
100101708	Amsterdam	NLD		03/30/2023	6.650	117,784		29,279
100101709	Amsterdam	NLD		03/30/2023	6.500	182,260		135,919
100101710	Amsterdam	NLD		03/30/2023	4.660	87,248		21,688
100101711	Amsterdam	NLD		03/30/2023	7.150	174,495		43,376
100101712	Amsterdam	NLD		03/30/2023	4.710	619,458		461,954
100101713	Amsterdam	NLD		03/30/2023	4.860	225,753		168,353
100101714	Amsterdam	NLD		03/30/2023	4.860	15,050		3,741
100101715	Amsterdam	NLD		03/30/2023	4.660	91,610		22,772
100101716	Amsterdam	NLD		03/30/2023	5.900	549,660		136,634
100101717	Amsterdam	NLD		03/30/2023	5.090	2,041,595		507,499
100101718	Amsterdam	NLD		03/30/2023	5.850	326,743		81,221
100101719	Amsterdam	NLD		03/30/2023	6.200	111,241		27,652
100101720	Amsterdam	NLD		03/30/2023	6.200	7,416		1,843
100101721	Amsterdam	NLD		03/30/2023	6.000	174,495		130,128
100101722	Amsterdam	NLD		03/30/2023	6.250	152,683		113,862
100101723	Amsterdam	NLD		03/30/2023	6.350	146,576		36,436
100101724	Amsterdam	NLD		03/30/2023	6.300	192,775		47,920
100101725	Amsterdam	NLD		03/30/2023	5.090	259,562		64,522
100101726	Amsterdam	NLD		03/30/2023	6.250	268,025		66,625
100101727	Amsterdam	NLD		03/30/2023	6.300	384,762		95,644
100101728	Amsterdam	NLD		03/30/2023	5.360	765,598		570,936
100101729	Amsterdam	NLD		03/30/2023	5.260	215,502		53,569
100101730	Amsterdam	NLD		03/30/2023	5.260	122,147		30,363
100101731	Amsterdam	NLD		03/30/2023	5.260	239,931		178,926
100101732	Amsterdam	NLD		03/30/2023	6.050	116,039		28,845
100101733	Amsterdam	NLD		03/30/2023	5.260	261,743		65,064
100101734	Amsterdam	NLD		03/30/2023	6.150	202,415		150,948
100101735	Amsterdam	NLD		03/30/2023	5.260	167,516		124,923
100101736	NEW BRITAIN	CT		03/31/2023	8.949	279,581		370,000
100101737	LOUISVILLE	KY		03/31/2023	9.013	202,626		265,000
100101738	HAMILTON	NJ		03/31/2023	8.673	103,224		135,000
100101739	ELIZABETH	NJ		03/31/2023	8.062	404,936		560,000
100101740	HAMILTON	NJ		03/31/2023	8.751	160,237		220,000
100101742	BRIDGETON	NJ		03/31/2023	8.776	230,073		280,000
100101743	VERNON	NJ		03/31/2023	7.850	260,650		439,000
100101744	COATESVILLE	PA		03/31/2023	8.573	237,014		306,000
100101745	TRENTON	NJ		03/31/2023	8.851	313,191		430,000
100101746	NEWBURGH	NY		03/31/2023	8.783	314,521		447,000
100101747	WATERBURY	CT		03/31/2023	7.912	249,478		325,000
100101748	MIDDLETOWN	NY		03/31/2023	7.912	126,163		165,000
100101749	RAYTOWN	MO		03/31/2023	7.926	144,807		190,000
100101750	CLEVELAND	OH		03/31/2023	9.501	95,156		123,000
100101751	WATERBURY	CT		03/31/2023	7.912	276,345		360,000
100101752	TRENTON	NJ		03/31/2023	8.401	110,833		155,000
100101753	KANSAS CITY	MO		03/31/2023	8.012	239,073		335,000
100101754	KINGSTON	PA		03/31/2023	8.950	288,812		400,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100101755	CHICAGO	IL		03/31/2023	9.230	81,547		160,000
100101756	WILKES BARRE	PA		03/31/2023	8.950	274,372		380,000
100101757	AKRON	OH		03/31/2023	8.693	78,749		103,000
100101758	CHICAGO	IL		03/31/2023	8.276	169,043		220,000
100101759	WATERBURY	CT		03/31/2023	8.426	129,476		200,000
100101760	MAYWOOD	IL		03/31/2023	8.176	143,675		200,000
100101761	KANSAS CITY	MO		03/31/2023	7.881	107,206		140,000
100101762	MOUNT VERNON	NY		03/31/2023	7.950	718,415		940,000
100101763	CHICAGO	IL		03/31/2023	8.649	177,624		246,000
100101764	TRENTON	NJ		03/31/2023	9.043	218,495		310,000
100101765	ASBURY PARK	NJ		03/31/2023	8.073	336,989		475,000
100101766	HOMESTEAD	FL		03/31/2023	8.434	247,715		370,000
100101767	BALTIMORE	MD		03/31/2023	7.726	122,340		150,000
100101768	ARVERNE	NY		03/31/2023	8.490	559,218		775,000
100101769	CHICAGO	IL		03/31/2023	8.159	216,269		300,000
100101770	TRENTON	NJ		03/31/2023	8.450	128,457		180,000
100101771	LINDEN	NJ		03/31/2023	9.323	469,265		657,000
100101772	WILMINGTON	DE		03/31/2023	9.148	182,419		235,000
100101773	BALTIMORE	MD		03/31/2023	7.539	130,496		200,000
100101774	BROOKLYN	NY		03/31/2023	8.650	1,547,325		2,350,000
100101775	AUDUBON	NJ		03/31/2023	8.576	229,388		300,000
100101776	NORTH CHARLESTON	SC		03/31/2023	8.076	203,390		285,000
100101777	MEMPHIS	TN		03/31/2023	8.353	149,881		215,000
100101778	KANSAS CITY	MO		03/31/2023	7.990	83,992		110,000
100101779	AUDUBON	NJ		03/31/2023	7.950	462,900		713,000
100101780	CAMDEN	NJ		03/31/2023	9.100	76,748		100,000
100101781	SOUTH BEND	IN		03/31/2023	8.468	85,966		128,000
100101782	AMITYVILLE	NY		03/31/2023	8.150	335,799		541,000
100101783	SHAKER HTS	OH		03/31/2023	8.920	81,113		105,000
100101784	THOMASVILLE	GA		03/31/2023	8.255	155,467		221,500
100101785	HOUSTON	TX		03/31/2023	7.913	143,850		200,000
100101786	NEWARK	NJ		03/31/2023	8.377	454,997		595,000
100101787	MEMPHIS	TN		03/31/2023	8.968	85,216		110,000
100101788	MEMPHIS	TN		03/31/2023	8.676	77,250		100,000
100101789	POTTSVILLE	PA		03/31/2023	8.218	95,323		170,000
100101790	PHILADELPHIA	PA		03/31/2023	7.772	185,822		260,000
100101791	PHILADELPHIA	PA		03/31/2023	7.741	169,562		260,000
100101792	GRAND RAPIDS	MI		03/31/2023	7.559	136,302		190,000
100101793	PHILADELPHIA	PA		03/31/2023	7.922	116,708		175,000
100101794	AUDUBON	NJ		03/31/2023	8.179	233,688		321,000
100101795	LAKEWOOD	OH		03/31/2023	7.626	214,707		325,000
100101796	MILWAUKEE	WI		03/31/2023	8.893	169,793		235,000
100101797	CARPENTERSVILLE	IL		03/31/2023	7.914	162,234		226,000
100101798	MILWAUKEE	WI		03/31/2023	8.893	162,568		225,000
100101799	MILWAUKEE	WI		03/31/2023	9.293	90,777		125,000
100101800	AURORA	IL		03/31/2023	7.914	160,798		224,000
100101801	MILWAUKEE	WI		03/31/2023	8.893	108,378		150,000
100101802	ELIZABETH	NJ		03/31/2023	7.746	658,711		875,000
100101803	PHILADELPHIA	PA		03/31/2023	7.512	123,196		185,000
100101804	PHILADELPHIA	PA		03/31/2023	7.641	109,878		165,000
100101805	BALTIMORE	MD		03/31/2023	8.943	84,150		110,000
100101806	BRICK	NJ		03/31/2023	8.210	250,268		390,000
100101807	BRIDGEPORT	CT		03/31/2023	7.824	345,950		810,000
100101808	MAPLEWOOD	NJ		03/31/2023	8.620	307,083		490,000
100101809	JERSEY CITY	NJ		03/31/2023	7.774	492,000		875,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100101810	CAMPBELL HALL	NY		03/31/2023	7.900	744,526		1,050,000
100101811	SCRANTON	PA		03/31/2023	8.501	136,103		178,000
100101812	BROWNS MILLS	NJ		03/31/2023	7.246	267,980		450,000
100101813	MILWAUKEE	WI		03/31/2023	9.293	97,313		134,000
100101814	HOPELAWN	NJ		03/31/2023	8.590	452,957		591,000
100101815	CHICAGO	IL		03/31/2023	8.006	152,415		230,000
100101816	AUDUBON	NJ		03/31/2023	7.803	289,170		425,000
100101817	ATLANTA	GA		03/31/2023	8.400	532,703		860,000
100101818	WAIANAE	HI		03/31/2023	7.850	863,810		1,200,000
100101819	DETROIT	MI		03/31/2023	7.923	155,848		230,000
100101820	PHILADELPHIA	PA		03/31/2023	8.493	176,632		245,000
100101821	CHICAGO	IL		03/31/2023	9.099	225,004		290,000
100101822	MILWAUKEE	WI		03/31/2023	9.293	79,477		110,000
100101823	PATCHOGUE	NY		03/31/2023	8.134	180,924		425,000
100101824	BATON ROUGE	LA		03/31/2023	8.051	142,730		200,000
100101825	MIDDLE ISLAND	NY		03/31/2023	7.810	386,448		580,000
100101826	PORTSMOUTH	VA		03/31/2023	7.870	179,529		249,000
100101827	NEWARK	NJ		03/31/2023	8.586	345,878		480,000
100101828	PHILADELPHIA	PA		03/31/2023	8.450	153,866		230,000
100101829	GREENVILLE	SC		03/31/2023	8.300	147,917		239,000
100101830	PORT JERVIS	NY		03/31/2023	8.976	130,861		186,000
100101831	NEW HYDE PARK	NY		03/31/2023	8.950	356,406		650,000
100101832	PORT JERVIS	NY		03/31/2023	8.526	133,443		186,000
0399999. Mortgages in good standing - Residential mortgages-all other						1,464,312,745	58,895,857	3,067,195,131
2390901	LOS ANGELES	CA		05/26/2021	7.510		958,244	306,659,570
7200363	LONG ISLAND CITY	NY		05/27/2021	8.550		1,226,305	355,603,450
7200394	LOS ANGELES	CA		05/28/2021	7.520		144,074	11,235,722
7200416	LOS ANGELES	CA		06/01/2021	7.470		44,179	37,725,612
7200417	LOS ANGELES	CA		06/01/2021	7.470		163,295	35,784,816
7200423	LONDON	GBR		05/26/2021	5.777		370,040	1,664,137,100
7200425	WATERTOWN	MA		06/01/2021	9.110		2,360,897	31,852,941
7200428	BROOKLYN	NY		06/01/2021	3.850		988,259	165,000,000
7200431	MIAMI	FL		06/01/2021	8.619		78,644	36,363,636
7200434	NEW YORK	NY		06/01/2021	8.510		2,743,033	98,113,208
7200438	WASHINGTON	DC		06/01/2021	8.912		171,477	22,939,698
7200442	CALABASAS	CA		11/09/2022	7.831		55,468	10,070,312
7200457	RICHMOND	VA		11/09/2022	7.862		198,909	198,080,850
7200462	DUBLIN	IRL		07/12/2021	6.646		1,972,293	160,656,860
7200467	BRISTOL	GBR		09/16/2021	4.550		1,068,782	69,648,200
7200488	QUEENS	NY		11/09/2021	8.912		504,170	7,600,000
7200494	LONDON	GBR		11/02/2021	7.467		7,876,958	568,696,610
7200504	NEW YORK	NY		11/09/2022	8.628		787,326	371,200,000
7200519	LONDON	GBR		01/21/2022	4.443		653,949	164,728,150
7200539	PHOENIX	AZ		02/28/2022	3.121		697,378	321,912,500
7200541	BRONX	NY		03/08/2022	3.844		23,923,954	747,000,000
7200552	MARBELLA	ESP		04/26/2022	7.207		2,258,326	101,400,000
7200564	VARIOUS	TX		05/27/2022	4.744		54,760	129,200,820
7200568	LONDON	GBR		07/19/2022	7.927		5,674,614	391,069,110
7200570	VARIOUS	ESP		07/11/2022	4.089		8,240,897	32,809,500
7200578	KELSO	GBR		08/19/2022	6.191		10,640,950	33,250,000
7200585	BAYONNE	NJ		10/13/2022	6.858		3,792,874	325,560,000
7200589	MANCHESTER	PA		03/03/2023	8.000	84,332,177		365,073,250
7200591	SOUTH SAN FRANCISCO	CA		11/18/2022	8.182		7,397,922	445,036,360
7200599	MONROE TOWNSHIP	NJ		12/21/2022	7.915		324,824	134,865,460
7200600	LAS VEGAS	NV		02/03/2023	5.730	52,500,000		101,000,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7200602	LONDON	GBR		09/30/2022	8.177		62,678,932	1,315,000,000
7200607	NEW YORK	NY		01/27/2023	7.750	81,744,289		325,491,800
7200609	PISMO BEACH	CA		02/01/2023	7.300	75,316,465		224,300,000
7200610	NAPLES	FL		01/31/2023	6.330	105,000,000		190,800,000
7200612	WINDSOR	CT		02/16/2023	5.780	60,000,000		108,000,000
7200614	LOS ANGELES	CA		03/29/2023	8.557	33,026,750		57,460,000
7200615	BROOKLYN	NY		03/29/2023	9.156	141,351,963		786,500,000
40016387	COLUMBIA	SC		02/23/2021	6.288		156,778	5,992,500
321010808	RICHLAND	WA		03/04/2023	7.495	9,374,996		14,900,000
321050100	TACOMA	WA		03/04/2023	6.720	20,001,049		30,968,500
321110114	GLENDALE	AZ		03/04/2023	7.845	8,728,200		12,200,000
321120482	HORSESHOE BAY	TX		03/04/2023	7.220	3,731,801		6,009,990
322010366	SMITHFIELD	UT		03/04/2023	6.725	2,467,281		3,781,000
322020339	VANCOUVER	WA		03/04/2023	7.260	2,002,133	413,331	4,820,000
322020355	PORTLAND	OR		03/04/2023	6.220	2,158,977	63,417	4,440,000
322030192	PHOENIX	AZ		03/04/2023	6.970	4,786,492		6,430,000
322030402	PRESCOTT	AZ		03/04/2023	6.970	1,967,796	284,135	6,240,000
322030455	PHOENIX	AZ		03/04/2023	6.970	3,550,788		4,770,000
322030745	PHOENIX	AZ		03/04/2023	6.970	6,632,604		9,920,000
322040324	BROOKWOOD	AL		03/04/2023	6.970	1,086,750		1,725,000
322040368	PHOENIX	AZ		03/04/2023	6.870	1,124,666		2,150,000
322040372	PORTLAND	OR		03/04/2023	6.470	3,326,645	183,500	5,150,000
322040972	ENUMCLAW	WA		03/04/2023	6.670	1,413,202		2,460,000
322050135	PORTLAND	OR		03/04/2023	6.595	386,705		3,360,000
322050199	PORTLAND	OR		03/04/2023	6.970	1,583,614		3,355,000
322050594	PORTLAND	OR		03/04/2023	6.470	1,483,429	207,500	3,075,000
322060949	PHOENIX	AZ		03/04/2023	6.970	6,329,587		9,100,000
322070057	PORTLAND	OR		03/04/2023	9.000	266,389	131,323	2,825,000
322070289	PORTLAND	OR		03/04/2023	7.625	746,712		2,960,000
322070331	LACEY	WA		03/04/2023	8.510	13,227,460		25,120,000
322070611	PORTLAND	OR		03/04/2023	7.625	746,596		2,960,000
322080960	PORTLAND	OR		03/04/2023	8.135	1,361,759	278,185	4,000,000
322090853	BOISE	ID		03/04/2023	9.075	693,855	150,000	10,955,000
322100723	WILMINGTON	CA		03/04/2023	8.830	1,368,593		2,370,000
322100901	WILMINGTON	CA		03/04/2023	8.830	2,250,378		4,030,000
322110139	PHOENIX	AZ		03/04/2023	9.325	6,186,367		10,800,000
322110233	PORTLAND	OR		03/04/2023	9.190	856,316		6,605,000
322110363	PORTLAND	OR		03/04/2023	9.065	1,113,979	102,660	4,530,000
322110410	PORTLAND	OR		03/04/2023	9.190	270,415		2,180,000
322120080	PORTLAND	OR		03/16/2023	9.120	3,118,500		4,455,000
322120854	PORTLAND	OR		03/16/2023	9.620	724,705	135,374	2,235,000
323020442	PORTLAND	OR		03/16/2023	9.620	289,328		3,730,000
750000021	VENTURA	CA		02/10/2023	5.750	85,000,000		146,500,000
3300002956	NORTH BERGEN	NJ		06/21/2021	6.476		180,614	2,107,000
3300003523	BROOKLYN	NY		03/09/2022	5.825		92,169	833,000
3300004065	BROOKLYN	NY		10/13/2022	7.143		30,630	1,568,000
3300004155	BALTIMORE	MD		12/21/2022	7.863		8,896	588,000
3300004211	CHICAGO	IL		12/21/2022	8.855		134,008	2,205,000
3300004212	CHICAGO	IL		12/21/2022	7.863		52,639	784,000
3300004213	CHICAGO	IL		12/21/2022	8.855		41,281	710,500
3300004214	CHICAGO	IL		12/21/2022	8.855		55,204	686,000
3300004227	PHILADELPHIA	PA		02/16/2023	9.135	77,925	5,865	1,739,500
3300004367	PATERSON	NJ		02/16/2023	9.060	264,944	48,105	749,700
3310021739	BIG SPRING	TX		09/22/2021	8.540		129,461	3,150,000
3310024886	ROCKPORT	TX		10/27/2021	5.210		13,952	1,467,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310031419	TUCSON	AZ		03/17/2022	6.050		14,170	570,000
3310034716	HARTFORD	CT		07/07/2022	5.343		717	1,161,000
3310034735	LOUISVILLE	KY		05/19/2022	5.000		36,373	1,716,000
3310034948	POUGHKEEPSIE	NY		08/01/2022	5.875		16,546	450,000
3310034991	CHICAGO	IL		07/07/2022	5.875		98,010	1,650,000
3310035097	EAST ORANGE	NJ		06/14/2022	6.043		33,235	6,427,500
3310035680	YONKERS	NY		08/08/2022	6.043		36,739	1,350,000
3310036201	YONKERS	NY		08/08/2022	6.043		7,841	1,140,000
3310036627	EASTFORD	CT		07/14/2022	7.040		49,278	309,000
3310036725	PIGEON FORGE	TN		07/25/2022	5.931		2,658	1,312,500
3310037133	YONKERS	NY		08/26/2022	6.300		40,986	562,500
3310037339	MONTICELLO	NY		08/01/2022	6.800		9,115	156,000
3310037695	FALL RIVER	MA		09/08/2022	6.800		132,518	885,000
3310037859	CHICAGO	IL		08/16/2022	7.050		7,445	222,000
3310038326	NEW BRITAIN	CT		08/16/2022	7.040		41,440	375,000
3310038425	GARFIELD	NJ		08/08/2022	7.050		17,392	555,000
3310038432	WICHITA	KS		09/28/2022	6.620		98,010	3,780,000
3310038782	NEWARK	NJ		08/08/2022	7.050		4,690	474,000
3310039429	THE BRONX	NY		08/08/2022	8.040		8,072	495,000
3310040104	NEW ORLEANS	LA		11/10/2022	8.400		65,235	2,145,000
3310040141	DETROIT	MI		10/12/2022	8.040		12,258	255,000
3310040637	CHICAGO	IL		09/21/2022	8.743		25,111	285,000
3310041505	DETROIT	MI		09/28/2022	8.050		26,051	277,500
3310041644	GRIFFIN	GA		11/01/2022	7.900		45,976	652,500
3310041645	MEMPHIS	TN		11/01/2022	8.120		43,205	3,810,000
3310042427	HARRISON	NJ		11/01/2022	7.300		22,706	1,530,000
3310042473	MEMPHIS	TN		11/01/2022	8.400		32,718	201,000
3310043798	HARTFORD	CT		01/10/2023	8.000	119,272	13,767	207,000
3310044030	CARBONDALE	IL		01/30/2023	8.750	462,154		945,000
3310044281	TACOMA	WA		03/15/2023	8.040	2,563,853		4,950,000
3310046811	IRVINGTON	NJ		02/27/2023	8.575	537,422		870,000
3320042299	JERSEY CITY	NJ		02/13/2023	8.616	692,475		1,650,000
3320043625	NEWARK	NJ		01/30/2023	9.236	1,584,595		3,550,000
3320043960	JERSEY CITY	NJ		01/30/2023	8.942	519,750		1,880,000
3320044263	BUFFALO	NY		01/30/2023	9.242	177,012		860,000
3320044286	NEW YORK	NY		01/30/2023	9.836	3,666,953		6,925,000
3320044344	BALTIMORE	MD		02/27/2023	9.816	1,799,958		3,275,000
3320044355	CHICAGO	IL		02/13/2023	8.916	3,341,250		5,400,000
3320044572	YONKERS	NY		01/30/2023	8.792	749,400		1,750,000
3320044746	WATERBURY	CT		01/30/2023	9.242	556,875		1,070,000
3320044877	DETROIT	MI		02/13/2023	8.916	256,163	6,750	550,000
3320045562	SAN ANTONIO	TX		02/13/2023	8.922	9,543,745		20,900,000
3320046009	MANHATTAN	NY		01/30/2023	9.836	5,878,262		10,450,000
3320046090	WATERBURY	CT		02/13/2023	9.312	408,375		780,000
3320046862	NEWARK	NJ		02/27/2023	9.222	1,280,813		3,000,000
3320047297	DETROIT	MI		02/27/2023	9.822	601,425	87,853	1,280,000
3320047299	DETROIT	MI		02/27/2023	9.822	360,828		810,000
0599999. Mortgages in good standing - Commercial mortgages-all other						869,073,159	151,987,625	10,949,363,725
7200583	NEW YORK	NY		09/02/2022	10.072		9,801,787	647,500,000
7200594	NEW YORK	NY		11/08/2022	8.646		1,095,185	86,128,797
0699999. Mortgages in good standing - Mezzanine Loans							10,896,972	733,628,797
0899999. Total Mortgages in good standing						2,333,385,904	221,780,455	14,750,187,653
1699999. Total - Restructured Mortgages								
40018840	PHILADELPHIA	PA		06/03/2021	7.975		15,584	552,500
40021911	OKLAHOMA CITY	OK		06/03/2021	7.158		1,909	573,750

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
321040513	WILLARD	UT		03/04/2023	6.750	3,170,070		5,675,000
321050186	POMPANO BEACH	FL		03/04/2023	7.250	179,176		245,000
3300003149	WESTFIELD	NJ		07/02/2021	6.075		20,761	676,200
3300003163	NORTH BERGEN	NJ		08/25/2021	5.950		9,915	208,250
3300003308	NEWARK	NJ		10/07/2021	6.075		509	267,050
3310025912	HICKSVILLE	NY		11/12/2021	6.029		8,910	352,500
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						3,349,247	57,588	8,550,250
321020678	CENTRALIA	WA		03/04/2023	6.995	614,387		4,045,000
321020896	CENTRALIA	WA		03/04/2023	6.995	1,364,213		4,855,000
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other						1,978,600		8,900,000
2499999. Total - Mortgages with overdue interest over 90 days						5,327,847	57,588	17,450,250
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						2,338,713,750	221,838,043	14,767,637,903

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
18722	GREENVILLE	NC		12/11/2007	01/03/2023	14,900							14,900	14,900			
18729	MINNEAPOLIS	MN		08/28/2017	01/03/2023	4,508,099							4,508,099	4,508,099			
18741	MERIDIAN	ID		08/18/2017	01/26/2023	1,968,806							1,968,806	1,968,806			
18828	SCHAUMBURG	IL		08/15/2017	01/20/2023	237,737		(109)			(109)		237,628	237,628			
18914	THOUSAND OAKS	CA		03/29/2010	03/28/2023	662,885		(346)			(346)		662,539	662,539			
18972	DELAND	FL		10/29/2010	03/30/2023	3,683,166		(5,617)			(5,617)		3,677,549	3,677,549			
19100	SPRING PARK	MN		08/15/2017	03/17/2023	250,330		(107)			(107)		250,223	250,223			
19257	CARROLLTON	TX		08/15/2017	02/03/2023	2,726,782		(92)			(92)		2,726,690	2,726,690			
19269	INDIANAPOLIS	IN		04/22/2013	01/05/2023	16,043,284		(2,076)			(2,076)		16,041,208	16,041,208			
19300	SAN MATEO	CA		08/28/2017	02/14/2023	16,182,524		(3,200)			(3,200)		16,179,324	16,179,324			
19307	OMAHA	NE		08/15/2017	03/03/2023	4,126,944		(1,112)			(1,112)		4,125,832	4,125,832			
320110049	SACRAMENTO	CA		03/04/2023	03/27/2023								264,503	264,503			
321040633	BIG BEAR LAKE	CA		03/04/2023	03/27/2023								505,408	505,408			
321100843	HORSESHOE BAY	TX		03/04/2023	03/27/2023								721,945	721,945			
321110604	PASCO	WA		03/04/2023	03/27/2023								309,975	309,975			
322010369	QUEEN CREEK	AZ		03/04/2023	03/27/2023								416,100	416,100			
322010437	PORTLAND	OR		03/04/2023	03/27/2023			56			56		37,787	37,787			
322010680	PORTLAND	OR		03/04/2023	03/27/2023			133			133		115,230	115,230			
322010719	PASCO	WA		03/04/2023	03/27/2023								238,915	238,915			
322010725	HORSESHOE BAY	TX		03/04/2023	03/27/2023			766			766		600,723	600,723			
322010998	QUEEN CREEK	AZ		03/04/2023	03/27/2023								428,200	428,200			
322050125	PORTLAND	OR		03/04/2023	03/27/2023			1,983			1,983		668,500	668,500			
3300003052	PRINCETON	NJ		12/10/2021	03/15/2023	314,213							314,213	314,213			
3300003094	SPRINGFIELD	NJ		06/08/2021	01/13/2023	179,636							179,636	179,636			
3300003149	WESTFIELD	NJ		07/02/2021	02/14/2023	315,050							335,812	335,812			
3300003159	ORANGE	NJ		07/13/2021	01/13/2023	2,315,862							2,315,862	2,315,862			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3300003177	SCOTCH PLAINS	NJ		10/07/2021	03/15/2023	162,925							162,925	162,925			
3300003239	COLONIA	NJ		10/07/2021	01/13/2023	172,282							172,282	172,282			
3300003278	TINTON FALLS	NJ		11/01/2021	03/15/2023	142,443							142,443	142,443			
3300003287	TEANECK	NJ		11/19/2021	01/13/2023	189,924							189,924	189,924			
3300003308	NEWARK	NJ		10/07/2021	01/13/2023	153,106							153,615	153,615			
3300003371	JERSEY CITY	NJ		03/03/2022	01/13/2023	211,337							211,337	211,337			
3300003383	ALEXANDRIA	VA		12/10/2021	01/13/2023	134,530							134,530	134,530			
3300003386	WESTFIELD	NJ		11/19/2021	02/14/2023	304,437							304,437	304,437			
3300003395	JERSEY CITY	NJ		01/18/2022	02/14/2023	229,026							229,026	229,026			
3300003456	JERSEY CITY	NJ		12/29/2021	01/13/2023	199,700							199,700	199,700			
3300003536	PARAMUS	NJ		03/09/2022	02/14/2023	395,442							395,442	395,442			
3300003540	CLIFTON	NJ		03/09/2022	02/14/2023	94,962							94,962	94,962			
3300003595	KEARNY	NJ		03/21/2022	01/13/2023	110,324							110,324	110,324			
3300003641	RIVER EDGE	NJ		03/09/2022	01/13/2023	399,865							399,865	399,865			
3300003654	WEST PALM BEACH	FL		03/03/2022	03/15/2023	125,685							125,685	125,685			
3300003706	UNION	NJ		04/27/2022	03/15/2023	150,357							150,357	150,357			
3300003790	TEANECK	NJ		06/23/2022	01/13/2023	152,219							152,219	152,219			
3300003791	JERSEY CITY	NJ		06/23/2022	02/14/2023	71,687							71,687	71,687			
3300003795	CLIFTON	NJ		06/23/2022	01/13/2023	195,510							195,510	195,510			
3300003797	UNION CITY	NJ		05/26/2022	01/13/2023	180,614							180,614	180,614			
3300003823	SADDLE BROOK	NJ		06/10/2022	02/14/2023	217,156							217,156	217,156			
3300003869	JERSEY CITY	NJ		06/23/2022	03/15/2023	237,405							237,405	237,405			
3300004054	NEWARK	NJ		10/13/2022	01/13/2023	190,390							190,390	190,390			
3310020081	SOUTH RIVER	NJ		02/07/2022	02/28/2023	22,721							22,721	22,721			
3310020541	LAURELTON	NY		10/19/2022	02/28/2023	101,574							101,574	101,574			
3310022352	CENTRAL ISLIP	NY		08/01/2022	02/28/2023	72,024							72,024	72,024			
3310022944	EUSTIS	FL		09/28/2021	01/03/2023	106							106	106			
3310023590	EAST ROCKAWAY	NY		11/12/2021	01/25/2023	83,516							83,516	83,516			
3310023620	HUMBLE	TX		10/22/2021	03/28/2023	52,797							52,797	52,797			
3310024200	JERSEY CITY	NJ		09/28/2021	01/25/2023	196,934							196,934	196,934			
3310024738	FOLSOM	CA		09/28/2021	01/25/2023	256,875							256,875	256,875			
3310024739	CAMERON PARK	CA		10/14/2021	03/28/2023	197,890							197,890	197,890			
3310025560	NEWARK	NJ		02/11/2022	02/28/2023	107,856							107,856	107,856			
3310025722	NEW HAVEN	CT		10/14/2021	01/25/2023	109,890							109,890	109,890			
3310025730	NEWARK	NJ		10/22/2021	02/06/2023	112,266							112,266	112,266			
3310025804	BAYONNE	NJ		02/07/2022	03/28/2023	154,814							154,814	154,814			
3310026002	COLTON	CA		11/18/2021	02/28/2023	106,513							106,513	106,513			
3310026117	EAST ORANGE	NJ		10/22/2021	03/28/2023	103,445							103,445	103,445			
3310026531	LIVINGSTON	NJ		10/22/2021	02/28/2023	267,300							267,300	267,300			
3310026740	DETROIT	MI		10/14/2021	01/25/2023	28,571							28,571	28,571			
3310027135	WASHINGTON	DC		10/22/2021	03/28/2023	270,456							270,456	270,456			
3310027206	CHICAGO	IL		11/12/2021	03/28/2023	123,404							123,404	123,404			
3310027288	LANEXA	VA		11/18/2021	02/28/2023	80,190							80,190	80,190			
3310027406	WESTPORT	CT		11/18/2021	01/25/2023	421,577							421,577	421,577			
3310027480	BELLEVUE	OH		11/29/2021	01/25/2023	19,425							19,425	19,425			
3310027687	COTTONWOOD HEIGHTS	UT		11/18/2021	01/25/2023	135,432							135,432	135,432			
3310027734	CRANFORD	NJ		11/18/2021	03/28/2023	119,691							119,691	119,691			
3310027747	DETROIT	MI		11/12/2021	03/28/2023	44,877							44,877	44,877			
3310027756	NEWARK	NJ		11/29/2021	02/06/2023	102,762							102,762	102,762			
3310028029	PISCATAWAY	NJ		12/16/2021	02/28/2023	92,902							92,902	92,902			
3310028110	BALTIMORE	MD		11/12/2021	01/25/2023	31,482							31,482	31,482			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310028142	BALTIMORE	MD		12/16/2021	02/28/2023	262,554							262,554	262,554			
3310028190	LEDYARD	CT		11/29/2021	01/25/2023	71,102							71,102	71,102			
3310028249	TAMPA	FL		11/18/2021	02/28/2023	51,648							51,648	51,648			
3310028259	NEWARK	NJ		01/05/2022	02/28/2023	264,924							264,924	264,924			
3310028428	BELLMAWR	NJ		12/16/2021	03/28/2023	55,175							55,175	55,175			
3310028728	CRANFORD	NJ		01/11/2022	02/28/2023	59,400							59,400	59,400			
3310028786	CHICAGO	IL		12/28/2021	01/25/2023	61,358							61,358	61,358			
3310028808	MIAMI	FL		02/25/2022	01/25/2023	83,160							83,160	83,160			
3310028852	SALISBURY	MD		01/11/2022	03/28/2023	23,129							29,988	29,988			
3310028966	NEW HAVEN	CT		07/14/2022	02/28/2023	61,034							61,034	61,034			
3310029008	WASHINGTON	DC		12/16/2021	03/28/2023	189,593							189,593	189,593			
3310029060	CHEEKTOWAGA	NY		12/28/2021	01/25/2023	48,708							48,708	48,708			
3310029071	MONACA	PA		03/09/2022	02/28/2023	34,511							34,511	34,511			
3310029168	SAINT GEORGE	SC		01/31/2022	03/28/2023	35,907							35,907	35,907			
3310029185	CHICAGO	IL		01/05/2022	02/28/2023	37,179							37,179	37,179			
3310029395	SAG HARBOR	NY		02/07/2022	01/25/2023	312,979							312,979	312,979			
3310029435	MILWAUKEE	WI		12/16/2021	02/28/2023	28,060							28,060	28,060			
3310029629	BELMONT	NC		12/16/2021	02/28/2023	76,939							76,939	76,939			
3310029721	WILMINGTON	DE		01/11/2022	02/28/2023	32,622							32,622	32,622			
3310029831	PATERSON	NJ		12/28/2021	02/28/2023	91,149							91,149	91,149			
3310029837	GREENWOOD LAKE	NY		01/31/2022	03/28/2023	53,104							53,104	53,104			
3310029854	BROOKLYN	NY		02/07/2022	03/28/2023	162,162							162,162	162,162			
3310030031	PHILADELPHIA	PA		12/16/2021	01/25/2023	44,105							44,105	44,105			
3310030056	SALT LAKE CITY	UT		01/11/2022	01/25/2023	157,380							157,380	157,380			
3310030148	JACKSONVILLE	FL		02/18/2022	03/28/2023	15,444							15,444	15,444			
3310030356	WINTER SPRINGS	FL		02/25/2022	03/28/2023	99,028							99,028	99,028			
3310030367	CITY OF ORANGE	NJ		02/25/2022	01/25/2023	58,004							58,004	58,004			
3310030443	OAKLAND	CA		02/25/2022	02/28/2023	379,477							379,477	379,477			
3310030542	PINE HILL	NJ		01/31/2022	03/28/2023	47,328							47,328	47,328			
3310030695	CITY OF ORANGE	NJ		01/31/2022	02/28/2023	126,997							126,997	126,997			
3310030795	HAZLET	NJ		02/25/2022	01/25/2023	92,367							92,367	92,367			
3310030828	BRICK TOWNSHIP	NJ		04/01/2022	01/25/2023	280,665							280,665	280,665			
3310030834	CHICAGO	IL		01/31/2022	02/28/2023	36,011							36,011	36,011			
3310030938	ATLANTA	GA		02/11/2022	03/28/2023	92,605							92,605	92,605			
3310030966	WESTBURY	NY		02/07/2022	02/28/2023	85,759							85,759	85,759			
3310031042	IRVINGTON	NJ		01/31/2022	02/28/2023	70,389							70,389	70,389			
3310031091	WYANDANCH	NY		01/31/2022	03/28/2023	78,037							78,037	78,037			
3310031124	NEW BRITAIN	CT		01/31/2022	02/28/2023	40,362							40,362	40,362			
3310031127	NEW BRITAIN	CT		01/31/2022	02/28/2023	37,422							37,422	37,422			
3310031134	PHILADELPHIA	PA		04/20/2022	01/25/2023	53,312							53,312	53,312			
3310031170	CHICAGO	IL		01/31/2022	01/25/2023	41,892							41,892	41,892			
3310031257	SCRANTON	PA		02/25/2022	02/28/2023	29,260							29,260	29,260			
3310031291	WINSTED	CT		03/17/2022	01/25/2023	63,172							63,172	63,172			
3310031388	MONTGOMERY	AL		02/11/2022	02/28/2023	55,554							55,554	55,554			
3310031478	TAYLOR	MI		04/29/2022	02/28/2023	27,653							27,653	27,653			
3310031559	FLORESVILLE	TX		02/11/2022	02/28/2023	8,316							8,316	8,316			
3310031624	JERSEY CITY	NJ		02/11/2022	02/28/2023	103,950							103,950	103,950			
3310031636	AKRON	OH		06/23/2022	02/28/2023	19,305							19,305	19,305			
3310031760	NEWARK	NJ		03/09/2022	02/28/2023	84,200							84,200	84,200			
3310031865	ROSELLE	NJ		02/11/2022	03/28/2023	81,497							81,497	81,497			
3310031997	IRVINGTON	NJ		04/01/2022	01/25/2023	54,128							54,128	54,128			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310032434	TRENTON	NJ		02/25/2022	03/28/2023	27,553							27,553	27,553			
3310032438	NORWALK	CT		03/22/2022	02/28/2023	83,160							83,160	83,160			
3310032537	LIVINGSTON	NJ		04/01/2022	03/28/2023	218,369							218,369	218,369			
3310032569	OCEAN GATE	NJ		03/09/2022	03/28/2023	87,795							87,795	87,795			
3310032651	SPRING HILL	FL		03/17/2022	03/28/2023	36,056							36,056	36,056			
3310032789	FAYETTEVILLE	NC		03/09/2022	01/25/2023	19,899							19,899	19,899			
3310032811	MAPLEWOOD	NJ		02/25/2022	02/28/2023	103,178							103,178	103,178			
3310032815	EUSTIS	FL		04/08/2022	02/28/2023	35,056							35,056	35,056			
3310032910	ROSELLE	NJ		04/01/2022	03/28/2023	95,774							95,774	95,774			
3310033077	HOUSTON	TX		03/22/2022	01/25/2023	107,009							107,009	107,009			
3310033098	DETROIT	MI		03/09/2022	01/25/2023	26,876							26,876	26,876			
3310033180	MASTIC BEACH	NY		04/29/2022	01/25/2023	90,027							90,027	90,027			
3310033337	SHERBORN	MA		04/29/2022	01/25/2023	295,515							295,515	295,515			
3310033395	JERICHO	NY		06/07/2022	03/28/2023	223,196							223,196	223,196			
3310033657	PHILADELPHIA	PA		03/17/2022	02/28/2023	56,563							56,563	56,563			
3310033747	SCHENECTADY	NY		03/17/2022	01/25/2023	30,740							30,740	30,740			
3310033755	SAG HARBOR	NY		03/22/2022	02/28/2023	192,189							192,189	192,189			
3310034029	WESTBURY	NY		04/14/2022	02/28/2023	113,603							113,603	113,603			
3310034098	LEHIGH ACRES	FL		05/19/2022	02/28/2023	57,593							57,593	57,593			
3310034159	OAKLAND	NJ		04/29/2022	01/25/2023	221,636							221,636	221,636			
3310034162	HUNTINGTON STATION	NY		04/01/2022	03/28/2023	114,565							114,565	114,565			
3310034512	CLAVERACK	NY		04/20/2022	02/28/2023	67,493							67,493	67,493			
3310034513	WYANDANCH	NY		06/23/2022	03/28/2023	124,532							124,532	124,532			
3310034525	LEVITTOWN	NY		04/08/2022	02/28/2023	138,402							143,154	143,154			
3310034659	TUCSON	AZ		04/20/2022	03/28/2023	191,268							191,268	191,268			
3310034784	WYANDANCH	NY		04/08/2022	01/25/2023	70,686							70,686	70,686			
3310034884	BALTIMORE	MD		06/29/2022	02/28/2023	71,402							71,402	71,402			
3310034920	PHOENIX	AZ		06/07/2022	03/28/2023	133,650							133,650	133,650			
3310034946	WEST ORANGE	NJ		05/19/2022	02/28/2023	151,801							151,801	151,801			
3310035014	BRIDGEPORT	CT		05/19/2022	03/28/2023	71,389							71,389	71,389			
3310035096	JEFFERSON	NJ		04/20/2022	03/28/2023	47,765							54,325	54,325			
3310035114	MONTCLAIR	NJ		05/19/2022	03/28/2023	159,499							159,499	159,499			
3310035162	ENGLEWOOD	NJ		10/12/2022	03/28/2023	26,730							26,730	26,730			
3310035222	BROOKLYN	NY		06/07/2022	01/25/2023	151,841							151,841	151,841			
3310035269	KEARNY	NJ		04/29/2022	01/25/2023	102,465							102,465	102,465			
3310035303	CENTRAL ISLIP	NY		05/19/2022	03/28/2023	68,310							68,310	68,310			
3310035307	DIX HILLS	NY		04/20/2022	01/25/2023	145,144							145,144	145,144			
3310035322	OCEANSIDE	NY		04/20/2022	03/28/2023	133,650							133,650	133,650			
3310035360	SUSQUEHANNA	PA		05/19/2022	03/28/2023	17,511							23,926	23,926			
3310035397	ST. PETERSBURG	FL		05/19/2022	03/28/2023	66,701							66,701	66,701			
3310035691	COLUMBUS	OH		05/19/2022	03/28/2023	52,183							52,183	52,183			
3310035712	NORTH BELLMORE	NY		05/19/2022	01/25/2023	129,344							129,344	129,344			
3310035747	LONG BRANCH	NJ		06/15/2022	03/28/2023	169,290							169,290	169,290			
3310035776	RONKONKOMA	NY		06/15/2022	01/25/2023	99,703							99,703	99,703			
3310035935	CARMEL HAMLET	NY		06/15/2022	01/25/2023	116,068							116,068	116,068			
3310036159	BELLEVILLE	IL		06/07/2022	03/28/2023	44,996							44,996	44,996			
3310036164	BELLEVILLE	IL		06/07/2022	01/25/2023	41,060							41,060	41,060			
3310036190	JERSEY CITY	NJ		06/07/2022	03/28/2023	60,143							60,143	60,143			
3310036279	CRANFORD	NJ		06/15/2022	03/28/2023	82,744							82,744	82,744			
3310036355	INDIANAPOLIS	IN		07/07/2022	01/25/2023	29,700							29,700	29,700			
3310036356	CHICAGO	IL		06/23/2022	03/28/2023	52,792							52,792	52,792			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310036449	BROOKLYN	NY		06/15/2022	01/25/2023	498,886							498,886	498,886			
3310036497	MILILANI	HI		06/23/2022	03/28/2023	212,801							212,801	212,801			
3310036513	MIAMI	FL		08/01/2022	03/28/2023	70,166							70,166	70,166			
3310036871	SECAUCUS	NJ		06/23/2022	02/28/2023	89,383							89,383	89,383			
3310036890	QUEENS	NY		06/15/2022	02/28/2023	154,820							154,820	154,820			
3310036891	FITCHBURG	MA		06/29/2022	03/28/2023	61,643							61,643	61,643			
3310036937	HOLBROOK	NY		06/29/2022	01/25/2023	130,532							130,532	130,532			
3310036945	MASTIC BEACH	NY		06/15/2022	03/28/2023	75,223							75,223	75,223			
3310037060	BAYONET POINT	FL		06/15/2022	03/28/2023	69,605							80,594	80,594			
3310037113	ESTILL SPRINGS	TN		06/29/2022	03/28/2023	15,948							15,948	15,948			
3310037157	BALTIMORE	MD		06/15/2022	03/28/2023	21,087							21,087	21,087			
3310037213	PORT JEFFERSON STATI	NY		09/21/2022	03/28/2023	110,522							110,522	110,522			
3310037352	BABYLON	NY		07/25/2022	03/28/2023	115,548							115,548	115,548			
3310037367	LINDENHURST	NY		06/15/2022	03/28/2023	113,157							113,157	113,157			
3310037369	DESERT HOT SPRINGS	CA		07/25/2022	01/25/2023	72,304							72,304	72,304			
3310037417	PASSAIC	NJ		06/29/2022	01/25/2023	62,816							62,816	62,816			
3310037440	BALTIMORE	MD		06/23/2022	03/28/2023	16,335							16,335	16,335			
3310037453	BROOKLYN	NY		06/15/2022	01/25/2023	216,810							216,810	216,810			
3310037471	CLEVELAND	OH		08/26/2022	01/25/2023	20,048							20,048	20,048			
3310037517	OKLAHOMA CITY	OK		07/25/2022	02/28/2023	27,799							27,799	27,799			
3310037554	RICHMOND	VA		06/23/2022	03/28/2023	96,228							96,228	96,228			
3310037563	NEW HAVEN	CT		06/23/2022	02/28/2023	31,813							31,813	31,813			
3310037600	NEW CASTLE	PA		07/25/2022	01/25/2023	26,224							26,224	26,224			
3310037615	BIRMINGHAM	AL		06/29/2022	02/28/2023	75,260							75,260	75,260			
3310037643	ORLANDO	FL		07/07/2022	01/25/2023	68,191							68,191	68,191			
3310037678	BROOKLYN	NY		07/25/2022	02/28/2023	454,410							454,410	454,410			
3310037715	EAST NORTHPORT	NY		06/15/2022	01/25/2023	179,287							179,287	179,287			
3310037770	WHEATLEY HEIGHTS	NY		08/01/2022	03/28/2023	75,983							75,983	75,983			
3310037823	LINDENHURST	NY		07/25/2022	02/28/2023	95,660							95,660	95,660			
3310037916	PHILADELPHIA	PA		07/25/2022	03/28/2023	38,309							38,309	38,309			
3310037986	BELLEVILLE	NJ		06/29/2022	03/28/2023	105,986							117,294	117,294			
3310037987	GALLATIN	TN		09/28/2022	03/28/2023	41,580							41,580	41,580			
3310037997	NEWARK	NJ		08/08/2022	03/28/2023	107,253							128,868	128,868			
3310038067	DETROIT	MI		06/29/2022	01/25/2023	20,440							20,440	20,440			
3310038078	HEMPSTEAD	NY		07/07/2022	03/28/2023	113,306							113,306	113,306			
3310038110	CHICAGO	IL		08/08/2022	02/28/2023	42,078							42,078	42,078			
3310038112	CHICAGO	IL		08/01/2022	02/28/2023	43,570							43,570	43,570			
3310038137	RONKONKOMA	NY		07/07/2022	03/28/2023	111,821							111,821	111,821			
3310038195	WATERBURY	CT		07/25/2022	01/25/2023	462,726							462,726	462,726			
3310038212	YOUNGSTOWN	OH		07/25/2022	02/28/2023	20,196							20,196	20,196			
3310038215	PALM COAST	FL		08/01/2022	03/28/2023	56,283							79,956	79,956			
3310038228	QUEENS	NY		08/01/2022	02/28/2023	154,945							154,945	154,945			
3310038241	MILWAUKEE	WI		07/25/2022	03/28/2023	19,520							26,023	26,023			
3310038355	PHENIX CITY	AL		07/25/2022	01/25/2023	22,395							22,395	22,395			
3310038368	BALTIMORE	MD		07/14/2022	01/25/2023	25,394							25,394	25,394			
3310038380	NEW HAVEN	CT		08/01/2022	02/28/2023	72,536							72,536	72,536			
3310038399	HARTFORD	CT		08/01/2022	01/25/2023	102,168							102,168	102,168			
3310038407	LINDENHURST	NY		08/01/2022	01/25/2023	94,290							94,290	94,290			
3310038424	SAN DIEGO	CA		07/07/2022	01/25/2023	162,866							162,866	162,866			
3310038435	BRENTWOOD	NY		08/01/2022	03/28/2023	131,423							131,423	131,423			
3310038453	CITY OF ORANGE	NJ		06/29/2022	01/25/2023	111,197							111,197	111,197			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310038455	ROSELLE	NJ		09/08/2022	01/25/2023	90,474							90,474	90,474			
3310038457	STRATFORD	CT		07/14/2022	02/28/2023	61,268							61,268	61,268			
3310038463	BRIDGEWATER TOWNSHIP	NJ		07/07/2022	01/25/2023	86,962							86,962	86,962			
3310038573	MIAMI GARDENS	FL		08/08/2022	03/28/2023	97,832							97,832	97,832			
3310038678	BLOOMINGDALE	NJ		08/01/2022	02/28/2023	111,375							111,375	111,375			
3310038690	DELRAY BEACH	FL		07/14/2022	02/28/2023	127,265							127,265	127,265			
3310038709	MIDDLETOWN	NY		08/16/2022	02/28/2023	90,935							90,935	90,935			
3310038720	CHICAGO	IL		08/01/2022	03/28/2023	74,283							75,408	75,408			
3310038756	DAYTON	OH		07/25/2022	03/28/2023	26,120							26,120	26,120			
3310038796	SUMMERVILLE	SC		08/01/2022	01/25/2023	58,836							58,836	58,836			
3310038837	NASHVILLE	TN		08/08/2022	03/28/2023	197,321							197,321	197,321			
3310038877	FREEPORT	NY		10/19/2022	01/25/2023	85,700							85,700	85,700			
3310038889	WEST ISLIP	NY		08/08/2022	02/28/2023	61,442							61,442	61,442			
3310038912	WASHINGTON	DC		08/08/2022	03/28/2023	211,553							211,553	211,553			
3310038928	GUTHRIE	OK		10/12/2022	02/28/2023	22,285							22,285	22,285			
3310038948	RIDGE	NY		08/01/2022	01/25/2023	77,517							77,517	77,517			
3310038949	WEST PALM BEACH	FL		08/08/2022	01/25/2023	125,215							125,215	125,215			
3310038962	NEW HAVEN	CT		08/26/2022	02/28/2023	138,848							138,848	138,848			
3310039012	COLUMBUS	OH		08/08/2022	03/28/2023	64,463							64,463	64,463			
3310039111	HARTFORD	CT		08/01/2022	02/28/2023	99,792							99,792	99,792			
3310039115	MERIDEN	CT		08/26/2022	02/28/2023	39,947							39,947	39,947			
3310039134	RIVERHEAD	NY		08/08/2022	03/28/2023	81,675							81,675	81,675			
3310039139	TORRINGTON	CT		08/01/2022	01/25/2023	56,133							56,133	56,133			
3310039140	EAST ORANGE	NJ		08/08/2022	03/28/2023	91,922							91,922	91,922			
3310039153	HILO	HI		10/12/2022	01/25/2023	57,737							57,737	57,737			
3310039208	RICHMOND	VA		08/01/2022	03/28/2023	57,767							57,767	57,767			
3310039214	DENVILLE	NJ		08/26/2022	01/25/2023	119,817							119,817	119,817			
3310039216	TOLEDO	OH		10/12/2022	03/28/2023	14,850							14,850	14,850			
3310039217	BELLPORT	NY		08/08/2022	03/28/2023	155,925							155,925	155,925			
3310039233	BROWNSTOWN	MI		08/01/2022	01/25/2023	83,398							83,398	83,398			
3310039240	PATCHOGUE	NY		08/08/2022	02/28/2023	106,737							106,737	106,737			
3310039243	LIVINGSTON	NJ		08/08/2022	01/25/2023	159,455							159,455	159,455			
3310039267	EAST ORANGE	NJ		09/21/2022	03/28/2023	119,399							119,399	119,399			
3310039318	VOORHEES	NJ		08/08/2022	01/25/2023	86,085							86,085	86,085			
3310039323	RUNNEMEDE	NJ		08/08/2022	02/28/2023	36,709							36,709	36,709			
3310039366	NEW HAVEN	CT		08/16/2022	02/28/2023	65,041							65,041	65,041			
3310039381	PHILADELPHIA	PA		08/01/2022	03/28/2023	101,396							114,551	114,551			
3310039487	ATLANTA	GA		08/16/2022	01/25/2023	107,374							107,374	107,374			
3310039557	RARITAN	NJ		08/26/2022	03/28/2023	38,610							38,610	38,610			
3310039636	NEWARK	NJ		08/26/2022	03/28/2023	78,304							94,669	94,669			
3310039685	BIRMINGHAM	AL		08/08/2022	03/28/2023	24,503							24,503	24,503			
3310039707	WEST ORANGE	NJ		09/08/2022	01/25/2023	128,898							128,898	128,898			
3310039744	LEMON GROVE	CA		08/16/2022	01/25/2023	100,516							100,516	100,516			
3310039748	BRENTWOOD	NY		08/26/2022	03/28/2023	99,936							99,936	99,936			
3310039869	WEST MILFORD	NJ		08/26/2022	03/28/2023	59,549							59,549	59,549			
3310039923	PATCHOGUE	NY		09/08/2022	01/25/2023	299,228							299,228	299,228			
3310039956	BALTIMORE	MD		08/26/2022	01/25/2023	24,811							24,811	24,811			
3310039992	WATERBURY	CT		09/08/2022	03/28/2023	253,935							253,935	253,935			
3310040005	CHICAGO	IL		08/16/2022	02/28/2023	56,133							56,133	56,133			
3310040007	HOMEWOOD	IL		09/08/2022	02/28/2023	45,089							45,089	45,089			
3310040063	PHILADELPHIA	PA		08/16/2022	03/28/2023	26,020							42,620	42,620			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310040078	NEWARK	NJ		08/08/2022	02/28/2023	115,117							122,958	122,958			
3310040111	WATERBURY	CT		09/08/2022	01/25/2023	46,610							46,610	46,610			
3310040162	APPLE VALLEY	CA		09/21/2022	03/28/2023	81,527							81,527	81,527			
3310040347	BLOOMINGTON	IN		08/26/2022	01/25/2023	48,708							48,708	48,708			
3310040364	WEST NEW YORK	NJ		09/21/2022	01/25/2023	160,380							160,380	160,380			
3310040401	ELIZABETH	NJ		08/26/2022	03/28/2023	93,852							93,852	93,852			
3310040422	EDEN	NC		08/26/2022	01/25/2023	34,363							34,363	34,363			
3310040443	BUSHKILL	PA		08/16/2022	01/25/2023	44,906							44,906	44,906			
3310040467	RIVERDALE	IL		09/28/2022	03/28/2023	27,873							31,809	31,809			
3310040577	YONKERS	NY		08/26/2022	01/25/2023	104,113							104,113	104,113			
3310040589	VINELAND	NJ		09/21/2022	02/28/2023	48,114							48,114	48,114			
3310040596	BROWNS MILLS	NJ		08/16/2022	01/25/2023	40,392							40,392	40,392			
3310040814	ALLENTOWN	PA		08/26/2022	01/25/2023	22,695							22,695	22,695			
3310040818	CHICAGO	IL		08/26/2022	01/25/2023	129,344							129,344	129,344			
3310040825	TUCKERTON	NJ		08/26/2022	03/28/2023	58,138							58,138	58,138			
3310040835	TOMS RIVER	NJ		10/12/2022	01/25/2023	90,526							90,526	90,526			
3310040847	DISTRICT HEIGHTS	MD		09/08/2022	02/28/2023	43,303							43,303	43,303			
3310040874	EDISON	NJ		11/01/2022	03/28/2023	164,661							164,661	164,661			
3310040908	LITTLE EGG HARBOR TO	NJ		08/26/2022	03/28/2023	41,247							41,247	41,247			
3310040922	PENSACOLA	FL		08/26/2022	03/28/2023	44,171							47,086	47,086			
3310040955	TRENTON	NJ		09/21/2022	02/28/2023	23,166							23,166	23,166			
3310040966	SHIRLEY	NY		09/08/2022	02/28/2023	54,529							54,529	54,529			
3310040975	LINDEN	NJ		10/19/2022	01/25/2023	105,584							105,584	105,584			
3310040990	ELLENWOOD	GA		09/21/2022	02/28/2023	79,522							79,522	79,522			
3310041258	IRVINGTON	NJ		10/12/2022	01/25/2023	19,751							19,751	19,751			
3310041311	CORTLANDT	NY		10/12/2022	03/28/2023	101,930							101,930	101,930			
3310041331	OWINGS MILLS	MD		09/08/2022	02/28/2023	67,434							67,434	67,434			
3310041342	CLEVELAND	OH		09/21/2022	02/28/2023	45,641							45,641	45,641			
3310041405	WEST ORANGE	NJ		09/08/2022	03/28/2023	122,991							124,243	124,243			
3310041414	JERSEY CITY	NJ		09/21/2022	03/28/2023	191,120							191,120	191,120			
3310041456	LITTLE EGG HARBOR	NJ		10/19/2022	01/25/2023	57,173							57,173	57,173			
3310041475	STONE HARBOR	NJ		09/28/2022	03/28/2023	597,119							597,119	597,119			
3310041579	HUNTINGTON STATION	NY		10/19/2022	03/28/2023	83,160							83,160	83,160			
3310041587	BRIDGEPORT	CT		10/19/2022	03/28/2023	98,545							107,056	107,056			
3310041660	KINGS PARK	NY		10/19/2022	02/28/2023	83,665							83,665	83,665			
3310041710	EAST STROUDSBURG	PA		10/12/2022	02/28/2023	68,485							68,485	68,485			
3310041717	CHICAGO	IL		09/21/2022	01/25/2023	57,852							57,852	57,852			
3310041924	TOMS RIVER	NJ		10/12/2022	01/25/2023	106,623							106,623	106,623			
3310041957	WYANDANCH	NY		10/19/2022	02/28/2023	82,749							82,749	82,749			
3310041992	RIDGEFIELD	CT		10/12/2022	01/25/2023	130,056							130,056	130,056			
3310042086	WAPPINGERS FALLS	NY		11/01/2022	02/28/2023	56,091							56,091	56,091			
3310042094	MASTIC	NY		09/21/2022	01/25/2023	73,478							73,478	73,478			
3310042139	MABLETON	GA		09/28/2022	01/25/2023	37,422							37,422	37,422			
3310042229	FORT PIERCE	FL		10/19/2022	03/28/2023	50,766							50,766	50,766			
3310042311	ORLANDO	FL		09/28/2022	03/28/2023	91,173							91,173	91,173			
3310042321	ORANGE	NJ		10/19/2022	02/28/2023	74,473							74,473	74,473			
3310042389	TAMPA	FL		11/10/2022	01/25/2023	71,280							71,280	71,280			
3310042427	HARRISON	NJ		11/01/2022	03/28/2023	895,604							918,309	918,309			
3310042671	MILLVILLE	NJ		10/19/2022	02/28/2023	22,869							22,869	22,869			
3310042678	CENTRAL ISLIP	NY		10/19/2022	02/28/2023	100,980							100,980	100,980			
3310042809	POMONA	CA		11/10/2022	03/28/2023	142,177							148,004	148,004			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310042961	TUCKER	GA		10/19/2022	02/28/2023	54,797							54,797	54,797			
3310043176	SUITLAND	MD		11/01/2022	02/28/2023	90,044							90,044	90,044			
3320042912	BALTIMORE	MD		01/10/2023	02/28/2023								116,325	116,325			
3320043288	SANDUSKY	OH		01/30/2023	03/28/2023								60,053	60,053			
3320043476	ENFIELD	CT		01/10/2023	02/28/2023								144,045	144,045			
3320044208	SOUTH BRUNSWICK TOWN	NJ		01/10/2023	03/28/2023								328,680	328,680			
3320044673	KINGSTON	PA		01/10/2023	02/28/2023								157,361	157,361			
3320044717	NEWBURGH	NY		01/30/2023	03/28/2023								174,240	174,240			
3320045375	NORTH AUGUSTA	SC		01/30/2023	03/28/2023								187,976	187,976			
3320046224	ENGLEWOOD	NJ		01/30/2023	03/28/2023								313,385	313,385			
3320046399	TRENTON	NJ		01/30/2023	03/28/2023								131,670	131,670			
3320046405	POMONA	NY		01/30/2023	03/28/2023								420,156	420,156			
3320046545	NIAGARA FALLS	NY		01/30/2023	03/28/2023								83,160	83,160			
40011001	CENTRAL ISLIP	NY		03/26/2020	02/27/2023	139,091							139,091	139,091			
40014313	HYATTSVILLE	MD		08/11/2020	03/28/2023	303,452							303,452	303,452			
40014533	HIGHLAND	NY		10/28/2020	02/10/2023	72,895							72,895	72,895			
40015201	PENNSAUKEN	NJ		10/08/2020	01/25/2023	69,818							69,818	69,818			
40015229	BAY SHORE	NY		10/28/2020	01/25/2023	165,632							165,632	165,632			
40015786	CHICAGO	IL		10/28/2020	03/28/2023	88,055							88,055	58,543		(29,511)	(29,511)
40015978	GARDEN CITY	NY		12/10/2020	03/28/2023	772,829							788,365	788,365			
40016108	WEST BABYLON	NY		02/26/2021	01/25/2023	109,395							109,395	109,395			
40016535	RIVERSIDE	CA		12/10/2020	03/28/2023	261,791							261,791	261,791			
40016570	EAST ORANGE	NJ		01/13/2021	01/25/2023	178,545							178,545	178,545			
40016686	NEW ORLEANS	LA		01/13/2021	02/28/2023	116,504							116,504	116,504			
40017065	LONG BRANCH	NJ		12/10/2020	01/25/2023	193,056							193,056	193,056			
40017304	NEW ORLEANS	LA		01/13/2021	02/28/2023	60,342							60,342	60,342			
40017369	WOOD RIDGE	NJ		01/13/2021	01/25/2023	292,842							292,842	292,842			
40017502	RIDGEFIELD PARK	NJ		01/13/2021	03/28/2023	357,637							357,637	357,637			
40017503	PLEASANTVILLE	NY		01/21/2021	03/28/2023	483,021							483,021	483,021			
40017697	SYOSSET	NY		01/13/2021	03/28/2023	628,631							628,631	628,631			
40017814	HARTFORD	CT		02/26/2021	03/28/2023	98,010							98,010	98,010			
40018221	NEWARK	NJ		04/20/2021	02/28/2023	124,542							124,542	124,542			
40018312	STAMFORD	CT		06/24/2021	03/28/2023	640,171							640,171	640,171			
40019137	RANDALLSTOWN	MD		04/20/2021	01/25/2023	218,327							218,327	218,327			
40019473	COLUMBUS GROVE	OH		06/03/2021	02/28/2023	37,512							37,512	37,512			
40019491	CALUMET PARK	IL		04/20/2021	02/28/2023	56,545							56,545	56,545			
40019555	JERSEY CITY	NJ		03/26/2021	02/28/2023	267,008							267,008	267,008			
40019667	NEW MILFORD	NJ		03/26/2021	01/25/2023	552,790							552,790	552,790			
40019868	NEWARK	NJ		04/20/2021	01/25/2023	258,187							258,187	258,187			
40019916	FREEPORT	NY		04/20/2021	02/28/2023	306,373							306,373	306,373			
40020448	MEMPHIS	TN		04/20/2021	01/25/2023	199,910							199,910	199,910			
40020773	MACON	GA		06/03/2021	01/25/2023	49,228							49,228	49,228			
40021171	NORTH PLAINFIELD	NJ		06/03/2021	02/28/2023	289,981							289,981	289,981			
40021224	ALEXANDRIA	VA		05/12/2021	02/28/2023	650,479							650,479	650,479			
40021385	CINCINNATI	OH		07/22/2021	02/28/2023	80,646							80,646	80,646			
40021488	JERSEY CITY	NJ		06/03/2021	03/28/2023	768,791							768,791	768,791			
40021643	CHICAGO	IL		06/03/2021	01/25/2023	125,098							125,098	125,098			
40021815	BALTIMORE	MD		06/24/2021	01/25/2023	85,707							85,707	85,707			
40021879	STAMFORD	CT		07/22/2021	01/25/2023	434,172							434,172	434,172			
40022369	WEST MILFORD	NJ		06/24/2021	01/25/2023	670,465							670,465	670,465			
40022592	ORLANDO	FL		07/22/2021	02/28/2023	70,004							70,004	70,004			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
40022613	COLUMBUS	OH		07/22/2021	01/25/2023	164,976							164,976	164,976			
40022664	TULSA	OK		06/24/2021	01/25/2023	96,387							96,387	96,387			
40022737	CITY OF ORANGE	NJ		07/22/2021	01/25/2023	246,559							246,559	246,559			
40022863	VERONA	NJ		06/24/2021	03/28/2023	244,700							244,700	244,700			
40023440	NASHVILLE	TN		07/22/2021	02/28/2023	757,476							757,476	757,476			
40023776	NASHVILLE	TN		07/22/2021	01/25/2023	1,174,051							1,174,051	1,174,051			
40024098	DORCHESTER	MA		07/30/2021	03/28/2023	701,096							701,096	701,096			
7200080	TELLURIDE	CO		08/18/2017	03/13/2023	58,579,567							58,579,567	58,579,567			
7200221	KATY	TX		11/26/2019	02/06/2023	40,478,681							40,478,681	40,478,681			
7200241	VARIOUS	RI		08/08/2018	02/21/2023	16,202,886							16,202,886	16,202,886			
7200258	BROOKLYN	NY		05/26/2021	01/05/2023	1,177,968		3,850			3,850		1,181,818	1,181,818			
7200433	WASHINGTON	DC		06/01/2021	01/05/2023	24,431,829		68,171			68,171		24,500,000	24,500,000			
100010965	WATERFORD	CA		12/23/2016	03/05/2023	125,246		(2,804)			(2,804)		138,029	138,029			
100011062	WEST PORTSMOUTH	OH		12/23/2016	03/05/2023	50,364		(5,197)			(5,197)		52,005	52,005			
100011129	LOUISVILLE	KY		12/23/2016	03/05/2023	32,017		(5,774)			(5,774)		32,316	32,316		(7,358)	(7,358)
100011131	DEARBORN HEIGHTS	MI		01/27/2017	01/05/2023												
100011249	POWHATAN	VA		01/27/2017	01/05/2023	7,362		(7,902)			(7,902)		202,095	202,095			
100011265	PFAFFTOWN	NC		12/23/2016	02/05/2023	120,783		2,487			2,487		137,674	137,674		(1,637)	(1,637)
100011440	CHICAGO	IL		12/23/2016	02/05/2023	358,873		21,047			21,047		397,288	397,288			
100012321	HALTOM	TX		04/28/2017	01/13/2023	70,437		(3,851)			(3,851)		74,411	74,411		(3)	(3)
100012393	WEST COLUMBIA	SC		04/28/2017	02/13/2023	46,421		(1,709)			(1,709)		56,479	56,479			
100012619	SCOTTSDALE	AZ		05/25/2017	02/05/2023	191,526		(1,478)			(1,478)		222,603	222,603			
100012934	ESTERO	FL		05/25/2017	01/05/2023	176,942		(2,634)			(2,634)		216,290	216,290			
100013609	LANCASTER	CA		05/25/2017	01/05/2023	155,614		(921)			(921)		168,445	168,445			
100013756	CORAL SPRINGS	FL		05/25/2017	01/05/2023	133,793		18,032			18,032		157,742	157,742			
100014019	BALDWIN PARK	CA		05/25/2017	02/05/2023	284,971		(7,509)			(7,509)		326,612	326,612			
100014499	WESTBURY	NY		09/27/2017	01/13/2023	248,924		(26,885)			(26,885)		265,266	265,266			
100015784	BROAD RUN	VA		02/02/2018	03/21/2023	299,291		(14,666)			(14,666)		297,329	297,329			
100016435	TOMS RIVER	NJ		04/05/2018	02/21/2023	315,269		(14,960)			(14,960)		310,772	310,772			
100016575	BROOKHAVEN	GA		04/10/2018	03/21/2023	159,237		(7,715)			(7,715)		155,991	155,991			
100017021	VISALIA	CA		05/16/2018	02/21/2023	136,833		(6,592)			(6,592)		132,291	132,291			
100017361	GLEN CARBON	IL		04/26/2018	01/05/2023	807							807	807			
100017594	BLYTHEVILLE	AR		04/26/2018	03/05/2023	16,294		(1,993)			(1,993)		15,867	15,867			
100018070	LONG BEACH	CA		06/08/2018	01/21/2023	279,751		(13,638)			(13,638)		277,365	277,365			
100019899	NEW BRAUNFELS	TX		07/30/2018	03/21/2023	119,210		(5,806)			(5,806)		116,475	116,475			
100019917	COLLEGE STATION	TX		07/30/2018	02/21/2023	2,951		(17)			(17)		2,951	2,951			
100020022	EVANS	CO		07/30/2018	03/21/2023	152,339		(7,297)			(7,297)		147,902	147,902			
100023378	CARY	NC		08/16/2018	03/21/2023	113,937		(5,599)			(5,599)		111,825	111,825			
100023516	NEWARK	DE		09/04/2018	03/21/2023	183,010		(8,709)			(8,709)		180,455	180,455			
100023647	BARRE	VT		09/04/2018	01/21/2023	116,820		(5,616)			(5,616)		113,094	113,094			
100023700	GALVESTON	TX		09/04/2018	01/21/2023	135,609		(6,480)			(6,480)		130,867	130,867			
100023859	SAN ANTONIO	TX		09/10/2018	02/21/2023	68,942		(3,051)			(3,051)		68,466	68,466			
100024034	TAMPA	FL		09/10/2018	02/21/2023	353,859		(16,651)			(16,651)		347,301	347,301			
100024065	DES MOINES	IA		09/10/2018	02/21/2023	132,541		(6,354)			(6,354)		129,078	129,078			
100024207	PITTSBURGH	PA		09/20/2018	01/21/2023	154,422		(7,463)			(7,463)		151,327	151,327			
100024313	HENRICO	VA		09/20/2018	02/21/2023	116,194		(5,513)			(5,513)		111,356	111,356			
100024792	JACKSONVILLE	FL		09/20/2018	03/05/2023	16,951		(3,013)			(3,013)		32,827	32,827			
100024818	FRISCO	TX		09/20/2018	01/05/2023	124,439		87			87		142,660	142,660			
100025072	KISSIMMEE	FL		09/20/2018	03/05/2023	252,619		(7,631)			(7,631)		284,112	284,112			
100025472	BAY SHORE	NY		09/20/2018	01/05/2023	218,003		(11,322)			(11,322)		239,688	239,688			
100025930	RIVERSIDE	CA		09/20/2018	02/05/2023	291,744		29,136			29,136		329,051	329,051			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026118	BALTIMORE	MD		09/20/2018	01/05/2023	152,201		(1,751)			(1,751)		193,271	193,271			
100026428	BAKERSFIELD	CA		09/26/2018	03/05/2023	135,440		962			962		143,822	143,822			
100027908	HIGH POINT	NC		10/26/2018	01/05/2023	8,393		(138)			(138)		8,736	8,736			
100028044	LILBURN	GA		10/26/2018	01/05/2023	110,780		(3,409)			(3,409)		117,905	117,905			
100028839	SACRAMENTO	CA		10/26/2018	02/05/2023	142,191		(1,604)			(1,604)		173,698	173,698			
100029120	ALLENTOWN	PA		10/26/2018	03/05/2023	79,697		(9,354)			(9,354)		78,724	78,724			
100029421	LOS ANGELES	CA		10/26/2018	02/05/2023	264,814		7,032			7,032		288,046	288,046			
100029445	COCHRANVILLE	PA		10/26/2018	02/05/2023	28,317		1,017			1,017		33,014	33,014			
100029993	MANOR	TX		12/20/2018	03/05/2023	88,882		(10,365)			(10,365)		87,242	87,242			
100030827	MINT HILL	NC		04/09/2019	02/07/2023	274,897		3,505			3,505		300,855	300,855			
100030846	LOS ANGELES	CA		04/09/2019	02/07/2023	276,159		(11,378)			(11,378)		310,965	310,965		(3)	(3)
100031370	GARNERVILLE	NY		03/29/2019	03/05/2023	197,017		(14,154)			(14,154)		230,442	230,442			
100031431	LOS ANGELES	CA		03/29/2019	02/05/2023	419,690		(28,469)			(28,469)		421,042	421,042			
100043148	BODEGA BAY	CA		05/28/2020	01/05/2023	400,524		(25,724)			(25,724)		418,591	418,591			
100043177	BUENA PARK	CA		05/28/2020	01/05/2023	287,453		(13,297)			(13,297)		297,958	297,958			
100043281	TINLEY PARK	IL		08/13/2020	01/05/2023	145,637		(9,210)			(9,210)		142,756	142,756			
100043287	INDIANAPOLIS	IN		08/13/2020	01/05/2023	129,495		(16,280)			(16,280)		119,959	119,959			
100043414	OXNARD	CA		08/13/2020	02/05/2023	1,078,510		32,120			32,120		1,099,779	1,099,779			
100043985	BROWNSBURG	IN		08/19/2020	01/05/2023	93,588		(13,112)			(13,112)		98,409	98,409			
100044258	STATEN ISLAND	NY		08/19/2020	03/05/2023	231,650		(24,252)			(24,252)		259,597	259,597			
100045087	JACKSONVILLE	FL		11/19/2020	01/07/2023	102,909		1,651			1,651		105,330	105,330			
100045523	CLEVELAND	OH		11/25/2020	03/07/2023	36,450		(8,174)			(8,174)		37,996	37,996			
100045602	PHILADELPHIA	PA		11/25/2020	01/07/2023	72,141		(5,286)			(5,286)		65,401	65,401			
100047002	DES MOINES	IA		11/20/2020	02/07/2023	42,935		(5,676)			(5,676)		38,397	38,397			
100047889	SUMMIT ARGO	IL		11/20/2020	01/07/2023	152,922		(1,423)			(1,423)		159,481	159,481			
100048266	SAN LEANDRO	CA		11/20/2020	03/07/2023	173,939		(2,593)			(2,593)		172,636	172,636			
100048994	DARIEN	IL		11/20/2020	01/07/2023	103,748		(4,846)			(4,846)		100,813	100,813			
100049276	ENGLEWOOD	CO		11/20/2020	03/07/2023	167,426		(11,076)			(11,076)		155,446	155,446			
100050346	FELTON	DE		11/20/2020	02/07/2023	51,312		(1,096)			(1,096)		50,799	50,799			
100050658	SOUTH EAST	GBR		03/02/2021	02/21/2023	178,433		40			40		177,534	177,534	(25,037)		(25,037)
100050662	GREATER LONDON	GBR		03/02/2021	01/24/2023	103,102							105,142	105,142	(14,828)		(14,828)
100050671	GREATER LONDON	GBR		03/02/2021	01/24/2023	79,887							81,467	81,467	(11,489)		(11,489)
100050713	GREATER LONDON	GBR		03/02/2021	01/24/2023	185,854		(40,624)			(40,624)		189,531	189,531	(26,729)		(26,729)
100050717	GREATER LONDON	GBR		03/02/2021	03/20/2023	1,020,254		(80,313)			(80,313)		1,041,105	1,041,105	(146,824)		(146,824)
100053618	EAST STROUDSBURG	PA		03/23/2021	03/07/2023	159,461		(2,328)			(2,328)		148,925	148,925			
100053668	RAPID CITY	SD		03/23/2021	03/07/2023	131,876		(11,936)			(11,936)		121,536	121,536			
100053688	SOUTH EASTON	MA		03/23/2021	01/07/2023	396,893		(22,159)			(22,159)		362,563	362,563			
100053933	LANSFORD	PA		03/23/2021	01/07/2023	47,985		(7,838)			(7,838)		40,801	40,801			
100053958	GALLOWAY	NJ		03/23/2021	01/07/2023	165,421		(13,429)			(13,429)		151,228	151,228			
100053962	SELMER	TN		03/23/2021	01/07/2023	139,431		(9,694)			(9,694)		130,151	130,151			
100054108	STATEN ISLAND	NY		03/23/2021	02/07/2023	234,620		(11,980)			(11,980)		216,952	216,952			
100054172	WESTBURY	NY		03/23/2021	02/07/2023	153,574		(11,508)			(11,508)		142,742	142,742			
100054250	NEWNAN	GA		03/23/2021	03/07/2023	167,203		(21,032)			(21,032)		127,005	127,005			
100054575	POUGHKEEPSIE	NY		03/23/2021	01/07/2023	362,986		55,919			55,919		336,230	336,230			
100054580	GRASS VALLEY	CA		03/23/2021	03/07/2023	340,764		(7,928)			(7,928)		321,760	321,760			
100054809	VERNAL	UT		03/23/2021	03/07/2023	243,670		4,010			4,010		231,799	231,799			
100055320	SURRY	VA		03/23/2021	01/07/2023	835							835	835			
100055321	CORPUS CHRISTI	TX		03/23/2021	03/07/2023	902							902	902			
100055490	DISTRICT HEIGHTS	MD		03/23/2021	02/07/2023	202,742		8,258			8,258		196,276	196,276			
100055523	HUNTINGTON BEACH	CA		03/23/2021	01/07/2023	371,275		(15,646)			(15,646)		353,743	353,743			
100055944	GREATER LONDON	GBR		03/31/2021	02/21/2023	461,154							458,831	458,831	(64,707)		(64,707)

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100055945	GREATER LONDON	GBR		03/31/2021	01/24/2023	824,743							841,059	841,059	(118,612)		(118,612)
100057151	GREATER LONDON	GBR		04/30/2021	03/20/2023	403,016							411,252	411,252	(57,998)		(57,998)
100057636	SUISUN CITY	CA		06/30/2021	01/17/2023	262,125		(9,348)			(9,348)		257,791	257,791			
100060231	NORTH WILDWOOD	NJ		06/25/2021	02/17/2023	102,329		(4,438)			(4,438)		102,143	102,143			
100060361	HOPEWELL	VA		06/01/2021	02/20/2023	89,858		82			82		90,255	90,255			
100060423	WASECA	MN		06/01/2021	02/20/2023	55,045		(258)			(258)		55,296	55,296		3	3
100060583	JEFFERSONVILLE	IN		06/01/2021	02/21/2023	141,562		2			2		142,200	142,200		649	649
100060850	THREE RIVERS	TX		06/01/2021	02/21/2023	79,234							79,600	79,600		(3,516)	(3,516)
100060914	EL PASO	TX		06/01/2021	01/23/2023	86,749							87,143	87,143		292	292
100060963	MINNEAPOLIS	MN		06/01/2021	01/20/2023	139,361		185			185		139,989	139,989			
100061011	GLEN BURNIE	MD		06/01/2021	02/21/2023	270,520							271,770	271,770		31,683	31,683
100061026	GROVE CITY	OH		06/01/2021	01/20/2023	127,000		138			138		127,564	127,564			
100061052	FT WORTH	TX		06/01/2021	01/21/2023	153,730							154,430	154,430		700	700
100061064	RINGGOLD	GA		06/01/2021	02/20/2023	116,550		838			838		117,069	117,069		(9)	(9)
100061240	AUBURN	MI		06/01/2021	01/23/2023	128,319		16			16		128,910	128,910		622	622
100061343	BALTIMORE	MD		06/01/2021	03/21/2023	72,592		32			32		72,928	72,928		383	383
100061576	COLLINGSWOOD AKA OAKL	NJ		07/01/2021	03/23/2023	158,046							155,833	155,833		(20,087)	(20,087)
100061633	CADIZ	KY		07/01/2021	02/21/2023	121,826		80			80		120,043	120,043		(1,981)	(1,981)
100061698	SCHENECTADY	NY		07/01/2021	02/21/2023	123,166		(41)			(41)		118,488	118,488		(4,635)	(4,635)
100061862	THEODORE	AL		07/01/2021	01/20/2023	137,089		(2,192)			(2,192)		134,788	134,788			
100061922	JACKSONVILLE	FL		07/01/2021	01/23/2023	130,255							130,539	130,539		276	276
100061941	JACKSONVILLE	FL		07/01/2021	02/20/2023	302,959		(2,925)			(2,925)		297,494	297,494			
100062111	STEVENS	PA		07/01/2021	01/20/2023	143,319		(1,296)			(1,296)		143,531	143,531			
100062348	DALLAS	OR		07/01/2021	01/23/2023	279,582		(10)			(10)		278,238	278,238		(75,372)	(75,372)
100062444	WOODBRIDGE	VA		07/01/2021	03/21/2023	553,076		235			235		545,024	545,024		(8,652)	(8,652)
100062451	VIRGINIA BEACH	VA		07/01/2021	01/20/2023	135,512		(1,696)			(1,696)		134,676	134,676			
100062458	SAND SPRINGS	OK		07/01/2021	02/21/2023	128,403		331			331		127,501	127,501		(1,038)	(1,038)
100062518	COLUMBUS	GA		07/01/2021	03/20/2023	87,501		(1,092)			(1,092)		87,148	87,148		8	8
100062631	JUPITER	FL		07/01/2021	01/20/2023	247,430		48			48		244,865	244,865			
100062696	PIEDMONT	SC		07/01/2021	01/23/2023	131,119		(5)			(5)		129,040	129,040		(2,068)	(2,068)
100062747	HARRISBURG	PA		07/01/2021	01/23/2023	93,302							92,267	92,267		(1,134)	(1,134)
100062791	RAMONA	CA		07/01/2021	01/20/2023	279,283		(1,701)			(1,701)		276,984	276,984			
100062797	CHESAPEAKE	VA		07/01/2021	01/23/2023	204,280		210			210		201,312	201,312		(3,221)	(3,221)
100062803	CLAYTON	GA		07/01/2021	01/23/2023	74,257		(1)			(1)		74,337	74,337		(1)	(1)
100062843	PARIS	MO		07/01/2021	01/21/2023	84,557		(88)			(88)		82,966	82,966		(1,747)	(1,747)
100063002	FAYETTEVILLE	NC		07/01/2021	03/21/2023	211,662		110			110		209,272	209,272		(2,551)	(2,551)
100063023	MARION	IN		07/01/2021	01/20/2023	70,833		15			15		70,392	70,392			
100063038	ALBANY	GA		07/01/2021	02/20/2023	104,768		(798)			(798)		103,851	103,851			
100063118	CINCINNATI	OH		07/01/2021	01/23/2023	71,193		(1)			(1)		70,435	70,435		9,681	9,681
100063211	JUSTIN	TX		07/01/2021	01/23/2023	91,985							90,742	90,742		(1,238)	(1,238)
100063357	GREECE	NY		07/01/2021	01/20/2023	86,191		(733)			(733)		87,137	87,137			
100063373	SW WELLS	MN		07/01/2021	02/20/2023	108,291		(1,256)			(1,256)		106,787	106,787		1	1
100063421	HARRISBURG	PA		07/01/2021	02/21/2023	258,755		(6)			(6)		253,016	253,016		18,810	18,810
100063482	PHILADELPHIA	PA		07/01/2021	01/23/2023	124,404		(4)			(4)		124,818	124,818		278	278
100063490	CONCORDIA	KS		07/01/2021	01/23/2023	58,159							56,944	56,944		(1,510)	(1,510)
100063509	FARIBAULT	MN		07/01/2021	02/21/2023	131,350		(86)			(86)		127,512	127,512		(3,760)	(3,760)
100063512	DISTRICT HEIGHTS	MD		07/01/2021	02/21/2023	124,858		(36)			(36)		122,895	122,895		(1,948)	(1,948)
100063517	SAINT CLOUD	FL		07/01/2021	03/23/2023	171,741		82			82		169,265	169,265		(2,594)	(2,594)
100063641	COLUMBIA	KY		07/01/2021	01/20/2023	90,724		(183)			(183)		91,081	91,081			
100063814	WASHINGTON	DC		07/01/2021	01/23/2023	285,184		2			2		292,742	292,742		7,222	7,222
100063970	UNION	NJ		07/01/2021	01/20/2023	241,444		(1,124)			(1,124)		244,985	244,985			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064056	WILLISTON	ND		07/01/2021	02/21/2023	240,233		(347)			(347)		247,262	247,262		6,029	6,029
100064142	GROVELAND	NY		07/01/2021	03/23/2023	105,165		4			4		108,264	108,264		6,933	6,933
100064144	POUGHKEEPSIE	NY		07/01/2021	03/23/2023	201,848							207,570	207,570		59,232	59,232
100064217	WIMAUMA	FL		07/01/2021	02/20/2023	186,085		(4,781)			(4,781)		191,248	191,248		16	16
100064245	VALDESE	NC		07/01/2021	01/20/2023	90,000		(899)			(899)		92,615	92,615			
100064414	ATTLEBORO	MA		07/01/2021	03/21/2023	248,772		2,575			2,575		257,800	257,800		8,516	8,516
100064506	BUSHKILL	PA		07/01/2021	01/23/2023	76,632							80,016	80,016		6,602	6,602
100064523	POTTSTOWN	PA		07/01/2021	01/20/2023	114,582		(938)			(938)		119,108	119,108			
100064526	FRENCHBURG	KY		07/01/2021	02/20/2023	90,527		(1,967)			(1,967)		94,647	94,647			
100064576	RIVERDALE	GA		07/01/2021	02/21/2023	131,883		21			21		134,810	134,810		2,938	2,938
100064590	AIKEN	SC		07/01/2021	03/23/2023	165,761		13			13		173,950	173,950		(2,338)	(2,338)
100064592	SHIPPENSBURG	PA		07/01/2021	03/23/2023	106,670							112,386	112,386		1,718	1,718
100064695	MYRTLE BEACH	SC		07/14/2021	03/17/2023	95,231		(2,916)			(2,916)		89,342	89,342			
100064764	LUBBOCK	TX		07/14/2021	02/17/2023	111,174		(3,480)			(3,480)		105,453	105,453			
100065065	HAMPTON	VA		07/14/2021	01/17/2023	71,693		(2,611)			(2,611)		69,389	69,389			
100065104	VIENNA	VA		07/14/2021	01/17/2023	501,031		(16,139)			(16,139)		486,873	486,873			
100065116	RICHMOND	VA		07/14/2021	01/17/2023	164,117		(5,737)			(5,737)		159,480	159,480			
100065432	MESA	AZ		07/28/2021	03/17/2023	413,032		(14,476)			(14,476)		406,165	406,165			
100065454	IRVINE	CA		07/28/2021	03/17/2023	369,795		(15,715)			(15,715)		362,425	362,425			
100065786	LONG POND	PA		07/28/2021	03/17/2023	187,220		(5,437)			(5,437)		180,026	180,026			
100065915	Amsterdam	NLD		07/30/2021	02/21/2023	142,564		(470)			(470)		140,872	140,872	(19,867)		(19,867)
100065918	Amsterdam	NLD		07/30/2021	02/21/2023	16,749		(29)			(29)		16,554	16,554	(2,335)		(2,335)
100066077	ARLINGTON	TX		08/02/2021	02/21/2023	107,937		7			7		107,922	107,922		3,801	3,801
100066152	GRAND TERRACE	CA		08/02/2021	03/20/2023	390,898		(2,925)			(2,925)		386,467	386,467		(3)	(3)
100066218	TOPEKA	KS		08/02/2021	02/21/2023	87,516		(36)			(36)		87,733	87,733		233	233
100066236	PHILADELPHIA	PA		08/02/2021	01/23/2023	126,108		(1)			(1)		125,416	125,416		(830)	(830)
100066311	WOODBURY	NJ		08/02/2021	03/21/2023	94,745		10			10		94,781	94,781		37	37
100066553	CRYSTAL CITY	MO		08/02/2021	02/21/2023	134,365		262			262		132,699	132,699		(1,850)	(1,850)
100066708	MINOOKA	IL		08/02/2021	03/21/2023	152,721		(1,665)			(1,665)		152,838	152,838		136	136
100066782	SAGINAW	TX		08/02/2021	01/20/2023	247,607		(1,925)			(1,925)		246,919	246,919			
100066834	OPELIKA	AL		08/02/2021	01/21/2023	103,000		34			34		104,338	104,338		1,414	1,414
100066839	BRENTWOOD	NY		08/02/2021	01/20/2023	253,147		(1,066)			(1,066)		253,322	253,322			
100066869	HOUSTON	TX		08/02/2021	01/21/2023	158,401		64			64		157,654	157,654		(807)	(807)
100066884	SHEBOYGAN	WI		08/02/2021	02/20/2023	121,336		(1,425)			(1,425)		122,040	122,040			
100066985	CORPUS CHRISTI	TX		08/02/2021	03/20/2023	118,324		(749)			(749)		121,115	121,115			
100067004	CLAYTON	DE		08/02/2021	01/21/2023	199,329		(6)			(6)		205,165	205,165		5,916	5,916
100067061	MERIDEN	CT		08/02/2021	01/23/2023	105,065		(4)			(4)		107,159	107,159		1,964	1,964
100067093	OLIVER SPRINGS	TN		08/02/2021	01/21/2023	68,325		53			53		68,910	68,910		600	600
100067099	LITTLE EGG HARBOR TW	NJ		08/02/2021	03/20/2023	202,001		454			454		206,783	206,783			
100067129	FREEBURG	IL		08/02/2021	02/21/2023	182,163		9			9		186,071	186,071		16,367	16,367
100067167	TAMARAC	FL		08/02/2021	03/20/2023	85,012		184			184		87,283	87,283			
100067431	SAN BERNARDINO	CA		09/23/2021	01/17/2023	248,352		(8,499)			(8,499)		239,949	239,949			
100067733	DESTIN	FL		09/23/2021	02/17/2023	244,125		(8,786)			(8,786)		237,256	237,256			
100067820	FORT MYERS	FL		09/23/2021	02/17/2023	175,733		(5,475)			(5,475)		165,328	165,328			
100067897	STAMFORD	CT		09/23/2021	01/17/2023	448,122		(14,899)			(14,899)		431,858	431,858			
100067909	KILLEEN	TX		09/23/2021	03/17/2023	64,845		(1,845)			(1,845)		60,237	60,237			
100068679	Amsterdam	NLD		08/30/2021	03/20/2023	143,848		(929)			(929)		145,743	145,743	(20,554)		(20,554)
100068685	Amsterdam	NLD		08/30/2021	02/21/2023	5,328		(14)			(14)		5,266	5,266	(743)		(743)
100068694	Amsterdam	NLD		08/30/2021	02/21/2023	5,328		28			28		5,266	5,266	(743)		(743)
100068697	Amsterdam	NLD		08/30/2021	02/21/2023	179,810		(642)			(642)		177,676	177,676	(25,057)		(25,057)
100068764	EAGLE PASS	TX		09/01/2021	02/21/2023	70,988		(37)			(37)		67,093	67,093	(4,060)		(4,060)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068765	UNION POINT	GA		09/01/2021	01/21/2023	64,832		(278)			(278)		63,882	63,882		(1,342)	(1,342)
100069040	MC KINNEY	TX		09/01/2021	03/20/2023	196,609		662			662		194,523	194,523			
100069125	GREELEY	CO		09/01/2021	03/20/2023	160,318		830			830		159,952	159,952			
100069141	CEDAR HILL	MO		09/01/2021	01/23/2023	134,186							132,975	132,975		(9,149)	(9,149)
100069797	DAVIE	FL		09/01/2021	03/20/2023	135,481		(865)			(865)		137,705	137,705		2	2
100069877	TACOMA	WA		09/01/2021	02/20/2023	109,963		11			11		112,171	112,171			
100070165	SAN ANGELO	TX		09/01/2021	03/23/2023	121,675							124,629	124,629		5,957	5,957
100070435	CLEARWATER	FL		09/23/2021	01/17/2023	317,871		(10,137)			(10,137)		308,466	308,466			
100070551	COLCHESTER	CT		10/01/2021	01/21/2023	145,230		56			56		143,407	143,407		(1,945)	(1,945)
100070675	AMARILLO	TX		10/01/2021	01/23/2023	229,754							226,952	226,952		34,493	34,493
100070792	RISING SUN	MD		10/01/2021	02/21/2023	184,869		190			190		184,080	184,080		(598)	(598)
100070852	WEST CARROLLTON	OH		10/01/2021	01/23/2023	88,334		2			2		88,380	88,380		(54)	(54)
100070937	HOLTSVILLE	NY		10/01/2021	01/23/2023	266,460		(7)			(7)		264,799	264,799		(1,962)	(1,962)
100070967	CASSADAGA	NY		10/01/2021	02/21/2023	141,561		166			166		139,624	139,624		(2,669)	(2,669)
100071193	LOWELL	MA		10/01/2021	02/20/2023	131,596		2,085			2,085		133,140	133,140			
100071389	MCDONOUGH	GA		10/01/2021	03/23/2023	217,083		104			104		214,356	214,356		(3,482)	(3,482)
100071439	UTRECHT	NLD		09/30/2021	02/21/2023	55,314		34			34		54,667	54,667	(7,710)		(7,710)
100071440	UTRECHT	NLD		09/30/2021	02/21/2023	77,618		(24)			(24)		76,697	76,697	(10,816)		(10,816)
100071823	JACKSONVILLE	NC		10/14/2021	01/17/2023	94,716		(3,373)			(3,373)		90,094	90,094			
100074372	UTRECHT	NLD		11/16/2021	01/25/2023	190,085							193,052	193,052	(27,226)		(27,226)
100074373	UTRECHT	NLD		11/16/2021	01/25/2023	23,675							24,045	24,045	(3,391)		(3,391)
100074599	BUFFALO	NY		12/01/2021	01/23/2023	43,860		(3)			(3)		42,778	42,778		(1,134)	(1,134)
100074608	ROHNERT PARK	CA		12/01/2021	03/20/2023	414,585		(10,148)			(10,148)		404,437	404,437			
100074613	EAST PRAIRIE	MO		12/01/2021	01/23/2023	108,890							108,442	108,442		(8,656)	(8,656)
100074697	ANCHORAGE	AK		12/01/2021	01/20/2023	159,507		(5,655)			(5,655)		153,851	153,851			
100074847	BALTIMORE	MD		12/01/2021	01/21/2023	146,472		24			24		144,205	144,205		(2,309)	(2,309)
100074905	LACEY	WA		12/01/2021	02/21/2023	270,260		(124)			(124)		267,167	267,167		(2,970)	(2,970)
100074926	ZEPHYRHILLS	FL		12/01/2021	02/21/2023	172,146		(8)			(8)		169,486	169,486		18,740	18,740
100075110	DUNCANVILLE	TX		12/01/2021	01/23/2023	86,464		(1)			(1)		85,850	85,850		(709)	(709)
100075150	SAINT JOSEPH	MO		12/01/2021	02/20/2023	87,407		(801)			(801)		86,608	86,608			
100075167	GARY	IN		12/01/2021	02/21/2023	67,528		199			199		65,564	65,564		(2,232)	(2,232)
100075176	HUTTO	TX		12/01/2021	03/23/2023	182,886		34			34		180,727	180,727		(38,391)	(38,391)
100075199	INDIAN TRAIL	NC		12/01/2021	03/20/2023	303,956		(3,208)			(3,208)		300,748	300,748			
100075211	INGLESIDE	TX		12/01/2021	02/21/2023	97,980		93			93		94,236	94,236		(3,840)	(3,840)
100075351	CONYERS	GA		12/01/2021	02/21/2023	141,562		41			41		139,088	139,088		(2,515)	(2,515)
100075373	CELINA	TX		12/01/2021	01/20/2023	275,307		(5,660)			(5,660)		269,637	269,637		(7)	(7)
100075437	CARTHAGE	TN		12/01/2021	03/20/2023	124,350		(1,810)			(1,810)		122,538	122,538		(6)	(6)
100075481	ISANTI	MN		12/01/2021	01/23/2023	211,671		64			64		209,419	209,419		(2,825)	(2,825)
100075484	HOMESTEAD	FL		12/01/2021	02/21/2023	196,371		83			83		195,561	195,561		(893)	(893)
100075486	ANDERSON	IN		12/01/2021	02/21/2023	80,739		(15)			(15)		78,557	78,557		(2,167)	(2,167)
100075508	GIRARD	OH		12/01/2021	01/23/2023	69,027		(3)			(3)		67,713	67,713		(1,387)	(1,387)
100075522	LAREDO	TX		12/01/2021	02/21/2023	117,436		(33)			(33)		112,595	112,595		(4,984)	(4,984)
100075557	CALHOUN	GA		12/01/2021	03/20/2023	120,789		(2,194)			(2,194)		118,592	118,592			
100075645	LAKE CITY	FL		12/01/2021	02/21/2023	112,325		(25)			(25)		108,448	108,448		(3,852)	(3,852)
100075658	BELLA VISTA	AR		12/01/2021	01/21/2023	149,385		237			237		145,694	145,694		(3,928)	(3,928)
100075748	HUTTO	TX		12/01/2021	01/23/2023	289,043		(3)			(3)		288,452	288,452		(588)	(588)
100075981	BLUE RIDGE	GA		01/07/2022	01/17/2023	312,664		(11,098)			(11,098)		301,566	301,566			
100075984	PHOENIX	AZ		01/07/2022	02/17/2023	274,258		(10,785)			(10,785)		263,473	263,473			
100076008	PEQUOT LAKES	MN		01/07/2022	01/17/2023	414,713		(12,678)			(12,678)		402,035	402,035			
100076086	PHOENIX	AZ		01/07/2022	01/17/2023	219,640		(7,667)			(7,667)		211,973	211,973			
100076349	SANTA FE	TX		01/07/2022	02/17/2023	385,314		(11,049)			(11,049)		374,266	374,266			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076912	ANCHORAGE	AK		01/03/2022	03/23/2023	38,087		(97)			(97)		36,746	36,746		(1,244)	(1,244)
100076924	PALMER	MA		01/03/2022	03/23/2023	146,125		(24)			(24)		143,709	143,709		9,746	9,746
100076935	ALBANY	NY		01/03/2022	01/23/2023	79,647		(2)			(2)		78,770	78,770		(1,051)	(1,051)
100076964	KERMAN	CA		01/03/2022	02/21/2023	96,270		(87)			(87)		91,854	91,854		(4,329)	(4,329)
100077012	NATICK	MA		01/03/2022	02/21/2023	265,317		(120)			(120)		255,708	255,708		(10,288)	(10,288)
100077087	SICKLERVILLE	NJ		01/03/2022	01/21/2023	71,655		191			191		70,427	70,427		(1,640)	(1,640)
100077155	PULASKI	TN		01/03/2022	01/21/2023	70,898		58			58		70,329	70,329		(628)	(628)
100077238	RIO GRANDE	NJ		01/03/2022	01/23/2023	71,264		(7)			(7)		68,548	68,548		(2,785)	(2,785)
100077293	OCALA	FL		01/03/2022	01/23/2023	189,362		(11)			(11)		186,328	186,328		(3,229)	(3,229)
100077393	MARION	OH		01/03/2022	03/23/2023	79,815		(6)			(6)		77,643	77,643		3,463	3,463
100077396	TUCSON	AZ		01/03/2022	01/20/2023	133,664		(1,265)			(1,265)		132,410	132,410			
100077403	EL DORADO	KS		01/03/2022	02/20/2023	60,791		(1,025)			(1,025)		59,766	59,766			
100077497	SHERWOOD	AR		01/03/2022	01/23/2023	182,486		(10)			(10)		178,565	178,565		(4,151)	(4,151)
100077532	SAN ANTONIO	TX		01/03/2022	01/21/2023	165,949		(219)			(219)		159,136	159,136		(6,594)	(6,594)
100077557	DU QUOIN	IL		01/03/2022	02/21/2023	56,830		(13)			(13)		54,943	54,943		(1,874)	(1,874)
100077610	SPRING HILL	FL		01/03/2022	01/23/2023	166,297		(266)			(266)		159,787	159,787		(6,245)	(6,245)
100077623	DU QUOIN	IL		01/03/2022	02/21/2023	151,255		(34)			(34)		146,102	146,102		(5,114)	(5,114)
100077652	CLEBURNE	TX		01/03/2022	02/21/2023	122,542		(24)			(24)		118,852	118,852		(3,670)	(3,670)
100077678	UVALDE	TX		01/03/2022	02/21/2023	92,616		(23)			(23)		89,104	89,104		(3,613)	(3,613)
100077690	SALEM	AL		01/03/2022	02/21/2023	194,614							191,129	191,129		(8,822)	(8,822)
100077692	RAY CITY	GA		01/03/2022	03/20/2023	64,699		(1,357)			(1,357)		63,342	63,342			
100077704	FLORENCE	KY		01/03/2022	01/23/2023	141,211		(2)			(2)		139,312	139,312		(2,053)	(2,053)
100077948	LA PINE	OR		01/10/2022	01/09/2023	250,859		(17,197)			(17,197)		233,661	233,661			
100077979	PHOENIX	AZ		01/06/2022	01/09/2023	670,875		(33,375)			(33,375)		637,500	637,500			
100077982	PHOENIX	AZ		01/06/2022	01/09/2023	668,648		(31,148)			(31,148)		637,500	637,500			
100078210	VERO BEACH	FL		02/10/2022	02/09/2023	837,889		(15,389)			(15,389)		822,500	822,500			
100078242	MUSKEGON	MI		02/10/2022	03/09/2023	108,020		(9,071)			(9,071)		98,949	98,949			
100078310	VERO BEACH	FL		02/10/2022	03/09/2023	155,199		(8,820)			(8,820)		146,379	146,379			
100078720	INDIAN ROCKS BEACH	FL		02/25/2022	03/09/2023	1,100,858		(25,873)			(25,873)		1,074,985	1,074,985			
100078893	PALM HARBOR	FL		02/24/2022	03/17/2023	127,730		4			4		127,734	127,734			
100079049	FENTON	MO		02/24/2022	01/17/2023	136,684		(2,394)			(2,394)		134,290	134,290			
100079054	PHILADELPHIA	PA		02/24/2022	01/17/2023	75,667		(173)			(173)		75,495	75,495			
100079159	SPRING VALLEY	NY		02/24/2022	01/17/2023	604,140		(12,025)			(12,025)		592,115	592,115			
100079230	WILLIAMS	AZ		02/14/2022	02/09/2023	337,313		(4,007)			(4,007)		333,306	333,306			
100079296	CINCINNATI	OH		02/28/2022	03/09/2023	120,695		(130)			(130)		120,564	120,564			
100079302	PEMBROKE	VA		02/28/2022	03/09/2023	168,574		(13,818)			(13,818)		154,757	154,757			
100079333	SIMI VALLEY	CA		03/17/2022	03/09/2023	542,714		(16,581)			(16,581)		526,133	526,133			
100079585	SAN RAFAEL	CA		04/08/2022	02/22/2023	1,098,977		(112)			(112)		1,059,037	1,059,037		736	736
100079613	OJAI	CA		04/25/2022	03/22/2023	1,784,429		(53,574)			(53,574)		1,730,855	1,730,855			
100079697	PARK CITY	UT		04/25/2022	01/22/2023	608,884		(19,298)			(19,298)		589,586	589,586			
100079947	MIAMI	FL		04/08/2022	01/22/2023	315,484		(19,846)			(19,846)		295,638	295,638			
100080037	WESTPORT	WA		04/08/2022	03/22/2023	411,196		(29,698)			(29,698)		381,497	381,497			
100080198	SARASOTA	FL		02/25/2022	01/09/2023	207,209		(12,937)			(12,937)		194,272	194,272			
100080402	VALLEY VILLAGE	CA		04/14/2022	01/09/2023	517,774		(12,319)			(12,319)		505,455	505,455			
100080883	PHOENIZ	AZ		03/10/2022	03/09/2023	338,332		(26,007)			(26,007)		312,324	312,324			
100080935	HUNTINGTON BEACH	CA		03/17/2022	01/09/2023	2,365,878		(70,878)			(70,878)		2,295,000	2,295,000			
100081077	COLORADO SPRINGS	CO		03/18/2022	03/17/2023	242,854		(588)			(588)		242,266	242,266			
100081218	FAIR GROVE	MO		03/18/2022	01/17/2023	124,462		1,819			1,819		126,281	126,281			
100081242	WAYNESVILLE	NC		03/18/2022	02/17/2023	193,903		8,489			8,489		202,392	202,392			
100081394	KAMIAH	ID		03/18/2022	02/17/2023	244,813		1,451			1,451		246,263	246,263			
100081494	SAVANNAH	GA		03/18/2022	03/17/2023	329,511		9,768			9,768		339,278	339,278			

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100082623	PALM SPRINGS	CA		04/14/2022	02/09/2023	908,052		(15,731)			(15,731)		892,321	892,321			
100082823	GARDENA	CA		04/28/2022	01/09/2023	484,864		(13,636)			(13,636)		471,228	471,228			
100083034	SARASOTA	FL		05/11/2022	01/09/2023	708,372		100,337			100,337		808,708	808,708			
100083666	CARY	NC		06/23/2022	02/23/2023	457,819		(38)			(38)		452,498	452,498		570	570
100083685	MARCO ISLAND	FL		06/21/2022	02/09/2023	494,986		(16,462)			(16,462)		478,524	478,524			
100083963	STAFFORD	VA		07/12/2022	02/22/2023	557,885		(444)			(444)		557,441	557,441			
100084434	CUMMING	GA		08/12/2022	03/09/2023	840,324		(29,274)			(29,274)		811,051	811,051			
100084484	CAMARILLO	CA		09/02/2022	03/09/2023	984,775		(18,775)			(18,775)		966,000	966,000			
100084596	PROCTORVILLE	OH		08/02/2022	02/22/2023	106,673		(4,159)			(4,159)		102,513	102,513			
100084817	NORTH CHARLESTON	SC		08/02/2022	02/22/2023	300,743		(1,927)			(1,927)		298,816	298,816			
100085179	MIRAMAR	FL		09/21/2022	01/09/2023	561,596		(10,160)			(10,160)		551,436	551,436			
100086555	MIAMI	FL		09/30/2022	01/22/2023	1,105,734		(18)			(18)		1,097,536	1,097,536		888	888
100086894	TEMECULA	CA		10/07/2022	03/09/2023	631,196		(14,892)			(14,892)		616,305	616,305			
100087496	MANCHESTER	NH		10/25/2022	02/09/2023	154,921		4,752			4,752		159,673	159,673			
100087520	NIAGARA FALLS	NY		10/25/2022	03/09/2023	182,277		105			105		199,340	199,340		380	380
100087670	PHILADELPHIA	PA		09/29/2022	03/09/2023	116,825		(3,246)			(3,246)		113,579	113,579			
100087682	INMAN	SC		09/29/2022	02/09/2023	382,374		(7,732)			(7,732)		374,641	374,641			
100087683	LATHROP	CA		09/29/2022	01/09/2023	774,170		(11,252)			(11,252)		762,918	762,918			
100087928	MONROE	CT		10/25/2022	02/22/2023	216,960		(1,421)			(1,421)		215,540	215,540			
100088201	LAGUNA BEACH	CA		10/13/2022	03/09/2023	4,062,372		(62,372)			(62,372)		4,000,000	4,000,000			
100088202	LOS ANGELES	CA		10/13/2022	02/09/2023	4,750,948		(46,855)			(46,855)		4,704,093	4,704,093			
100088546	Amsterdam	NLD		10/27/2022	02/21/2023	403,930							399,137	399,137	(56,289)		(56,289)
100088797	MORGAN HILL	CA		11/15/2022	02/22/2023	952,249		15			15		976,000	976,000		(41)	(41)
100088798	TAMPA	FL		11/15/2022	03/22/2023	799,611		70			70		896,000	896,000		(115)	(115)
100088799	ROUND ROCK	TX		11/15/2022	01/22/2023	466,806		(9)			(9)		458,215	458,215		28	28
100088811	CAPE CORAL	FL		11/15/2022	03/22/2023	111,481		(8)			(8)		109,840	109,840		11	11
100088856	TURLOCK	CA		11/15/2022	01/22/2023	467,595		(11)			(11)		457,237	457,237		32	32
100089386	HUDSON	FL		11/17/2022	03/09/2023	181,893		(2,518)			(2,518)		179,375	179,375			
100089402	PLUMAS LAKE	CA		11/17/2022	01/02/2023	189,324		(19,324)			(19,324)		170,000	170,000			
100089977	CONROE	TX		01/26/2023	03/17/2023			(67)			(67)		325,430	325,430		67	67
100090854	RIVERSIDE	CA		01/06/2023	03/09/2023			(18,433)			(18,433)		682,500	682,500			
0199999. Mortgages closed by repayment						322,628,300		(1,312,594)			(1,312,594)		330,125,864	330,096,352	(640,953)	(89,371)	(730,324)
0S41001	LAKE FOREST	CA		08/15/2017		142,780							24,476	24,476			
0S41044	W COVINA	CA		08/15/2017		352,865							10,541	10,541			
0S41073	POCATELLO	ID		07/12/2005		207,986							18,654	18,654			
18403	SIMI VALLEY	CA		08/15/2017		96,267							57,451	57,451			
18455	LOUISVILLE	KY		12/30/2015		186,372							21,115	21,115			
18468	RANCHO DOMINQUEZ	CA		10/12/2004		291,289							35,972	35,972			
18478	ATLANTIC BEACH	FL		08/15/2017		632,189							78,240	78,240			
18486	EL PASO	TX		08/15/2017		460,600							54,484	54,484			
18487	STAFFORD	TX		08/15/2017		596,050							70,884	70,884			
18529	ATLANTA	GA		09/22/2005		362,408							29,838	29,838			
18566	INDEPENDENCE	OH		08/15/2017		1,194,676							79,998	79,998			
18593	FREDERICK	MD		11/14/2006		714,386							39,444	39,444			
18619	RALEIGH	NC		08/15/2017		122,566							27,576	27,576			
18626	BURBANK	CA		08/15/2017		1,358,952							70,822	70,822			
18639	HOUSTON	TX		03/01/2007		675,919							35,728	35,728			
18665	MYRTLE BEACH	SC		08/22/2007		6,597,026							303,120	303,120			
18701	WILMINGTON	NC		08/28/2017		6,302,985							116,959	116,959			
18727	TROY	MO		08/15/2017		1,127,273							43,406	43,406			
18750	HOUSTON	TX		11/17/2017		3,242,621							103,348	103,348			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
18752	CHASKA	MN		08/28/2017		1,413,100							38,507	38,507			
18759	CHICAGO	IL		11/17/2017		6,407,599							250,869	250,869			
18769	CARTERVILLE	GA		08/28/2017		5,612,509							55,479	55,479			
18771	MYRTLE BEACH	SC		06/23/2008		2,037,661							34,517	34,517			
18804	PHOENIX	AZ		04/19/2016		11,213,284							386,625	386,625			
18813	HAUPPAUGE	NY		11/17/2017		3,409,502							61,858	61,858			
18816	CERRITOS	CA		08/28/2017		1,559,348							53,401	53,401			
18821	FREMONT	CA		08/28/2017		1,611,642							55,717	55,717			
18822	LINCOLN	NE		08/28/2017		2,349,918							80,152	80,152			
18830	GREAT FALLS	MT		08/28/2017		1,783,696							59,513	59,513			
18846	FALLS CHURCH	VA		11/17/2017		12,554,444							175,334	175,334			
18850	GAITHERSBURG	MD		11/17/2017		22,928,041							314,750	314,750			
18865	WEST DES MOINES	IA		08/18/2017		88,895,709							1,150,104	1,150,104			
18916	MARLBOROUGH	MA		08/28/2017		2,726,990							72,560	72,560			
18924	WILLOWBROOK	IL		11/17/2017		21,465,701							270,054	270,054			
18926	WOBURN	MA		08/18/2017		3,089,218							41,068	41,068			
18931	ODESSA	TX		08/28/2017		4,804,417							102,809	102,809			
18938	BOHEMIA	NY		07/16/2010		1,683,308							21,469	21,469			
18954	FORTH WORTH	TX		08/15/2017		1,475,798							116,887	116,887			
18959	QUINCY	MA		10/07/2010		3,972,576							100,698	100,698			
18961	WACONIA	MN		08/18/2017		1,851,825							32,122	32,122			
18962	HOUSTON	TX		10/29/2010		1,308,363							104,336	104,336			
18963	HEMPSTEAD	NY		11/17/2017		7,230,648							94,842	94,842			
18973	SEFFNER	FL		08/15/2017		1,194,938							95,617	95,617			
18977	EL PASO	TX		11/30/2010		915,424							70,761	70,761			
18984	EL PASO	TX		08/15/2017		1,346,210							104,061	104,061			
18986	CARLSBAD	CA		08/18/2017		3,144,789							80,468	80,468			
18990	HOUSTON	TX		08/28/2017		1,417,829							100,784	100,784			
18998	BOULDER	CO		01/27/2011		1,814,548							132,681	132,681			
19003	SALEM	OR		03/01/2011		1,136,441							81,026	81,026			
19008	ISSAQUAH	WA		08/15/2017		941,491							65,718	65,718			
19016	WOODINVILLE	WA		03/11/2011		2,058,723							142,152	142,152			
19019	FULLERTON	CA		08/15/2017		1,783,681							122,852	122,852			
19036	FORT WORTH	TX		08/15/2017		3,121,198							207,372	207,372			
19062	MYRTLE BEACH	SC		08/28/2017		13,886,393							165,851	165,851			
19063	ORLANDO	FL		11/17/2017		9,802,420							224,586	224,586			
19070	EL PASO	TX		08/15/2017		830,968							51,965	51,965			
19071	EL PASO	TX		08/15/2017		928,000							55,272	55,272			
19072	EL PASO	TX		08/15/2017		1,541,414							96,392	96,392			
19073	EL PASO	TX		08/15/2017		1,728,540							108,094	108,094			
19074	EL PASO	TX		08/15/2017		1,823,689							114,044	114,044			
19080	WEST SPRINGFIELD	MA		08/18/2017		2,337,393							17,478	17,478			
19097	SPRINGFIELD	VA		11/17/2017		24,933,888							195,691	195,691			
19098	ALEXANDRIA	VA		11/17/2017		21,371,903							167,735	167,735			
19115	EUGENE	OR		08/18/2017		2,882,279							62,180	62,180			
19120	CHARLOTTE	NC		12/01/2011		1,712,172							97,405	97,405			
19125	AURORA	CO		12/21/2011		3,779,885							46,500	46,500			
19135	WESTMONT	IL		08/18/2017		440,884							9,454	9,454			
19136	WESTMONT	IL		08/18/2017		1,146,265							24,579	24,579			
19137	CONCORD	MA		11/17/2017		2,568,136							100,203	100,203			
19146	DOWNINGTON	PA		08/18/2017		2,506,537							131,314	131,314			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
19166	SAN LEANDRO	CA		08/18/2017		4,422,012							54,767	54,767			
19187	SALINAS	CA		08/28/2017		1,813,949							88,257	88,257			
19188	FORT WORTH	TX		08/15/2017		1,876,738							93,231	93,231			
19199	GREAT NECK	NY		08/18/2017		18,795,815							110,510	110,510			
19218	EL PASO	TX		08/28/2017		1,438,461							67,533	67,533			
19219	PHARR	TX		08/15/2017		1,113,141							52,260	52,260			
19224	MILLBRAE	CA		11/20/2012		5,077,655							59,951	59,951			
19228	LAS CRUCES	NM		08/15/2017		3,064,564							136,380	136,380			
19250	FENTON	MO		01/23/2013		10,434,180							312,376	312,376			
19258	HUNTINGTON BEACH	CA		08/28/2017		5,651,997							57,511	57,511			
19259	HENDERSONVILLE	TN		08/28/2017		4,700,553							55,183	55,183			
19262	MADISON	WI		08/28/2017		5,228,802							42,672	42,672			
19264	LOS ANGELES	CA		08/28/2017		7,727,934							64,044	64,044			
19265	MADISON	WI		08/28/2017		5,484,650							44,258	44,258			
19267	GREENWICH	CT		08/28/2017		4,007,239							47,236	47,236			
19268	HOUSTON	TX		08/28/2017		8,570,550							357,620	357,620			
19277	SALEM	OR		08/18/2017		4,945,015							37,509	37,509			
19280	MILPITAS	CA		08/28/2017		25,609,573							299,448	299,448			
19281	OMAHA	NE		08/18/2017		10,123,933							77,060	77,060			
19282	FOSTER CITY	CA		08/28/2017		32,130,105							251,413	251,413			
19294	CONROE	TX		08/18/2017		3,850,536							21,728	21,728			
19302	FREDERICK	MD		08/15/2017		2,827,244							32,343	32,343			
19303	FREDERICK	MD		08/15/2017		5,728,445							65,532	65,532			
19304	FREDERICK	MD		08/15/2017		4,449,893							50,474	50,474			
19305	LOUISVILLE	CO		08/15/2017		4,463,684							50,351	50,351			
19308	BOSTON	MA		08/28/2017		5,667,631							43,702	43,702			
19309	LAWRENCE	KS		08/28/2017		4,258,517							77,706	77,706			
19310	DURHAM	NC		08/15/2017		4,983,929							43,459	43,459			
19311	SAN ANTONIO	TX		08/28/2017		13,416,915							93,152	93,152			
19312	CLARKSBURG	MD		08/18/2017		16,496,567							118,925	118,925			
19315	RICHARDSON	TX		08/18/2017		3,956,068							81,275	81,275			
19316	SANTA CRUZ	CA		08/15/2017		4,481,005							82,790	82,790			
19321	MADISON	WI		08/28/2017		5,242,306							35,112	35,112			
19336	VARIOUS	FL		11/09/2022		54,207,022							694,696	694,696			
19341	BEAVERCREEK	OH		09/10/2019		18,799,644							101,304	101,304			
19349	SACRAMENTO	CA		01/25/2022		137,046,690							4,095,003	4,095,003			
321050100	TACOMA	WA		03/04/2023									3,678	3,678			
321070540	PERRY	UT		03/04/2023									789,454	789,454			
321090959	RICHLAND	WA		03/04/2023									388	388			
322010574	AURORA	CO		03/04/2023									400,000	400,000			
322040451	FOLEY	AL		03/04/2023									444,458	444,458			
322040461	LAS VEGAS	NV		03/04/2023									194,883	194,883			
322050021	APACHE JUNCTION	AZ		03/04/2023									504,616	504,616			
322060131	PLACENTIA	CA		03/04/2023									200,000	200,000			
3310031872	PAGOSA SPRINGS	CO		05/19/2022		252,970							86,130	86,130			
3310036669	STATEN ISLAND	NY		07/07/2022		126,255							29,700	29,700			
3310037175	BOSTON	MA		07/25/2022		500,831							114,531	114,531			
3310037221	ANDERSON	SC		08/16/2022		17,341							14,407	14,407			
3310038097	FRESH MEADOWS	NY		07/25/2022		150,728							51,229	51,229			
3310038850	OKLAHOMA CITY	OK		07/25/2022		50,045							386	386			
3310040152	PERTH AMBOY	NJ		10/19/2022		66,231							15,741	15,741			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310048931	STONE HARBOR	NJ		02/27/2023									356,400	356,400			
40015519	PHILADELPHIA	PA		10/28/2020		183,515							(648)	(648)			
40023579	JERSEY CITY	NJ		07/22/2021		735,681							403,066	403,066			
4020122468	CHICAGO	IL		03/12/2021		6,776,009							28,214	28,214			
4020247080	NEWARK	NJ		03/12/2021		5,105,160							24,830	24,830			
4020255940	ELIZABETH	NJ		03/12/2021		5,742,348							27,929	27,929			
4020256394	GRIFFIN	GA		03/12/2021		2,025,094							9,070	9,070			
4020323972	COLLIERVILLE	TN		06/03/2021		3,655,361							14,618	14,618			
7000004	SANTA CLARA	CA		03/08/2018		57,699,192							231,517	231,517			
7000005	DULUTH	GA		08/29/2019		13,422,430							65,030	65,030			
7000008	DENTON	TX		05/26/2021		15,636,046							80,276	80,276			
7000012	VARIOIUS	OH		05/26/2021		12,770,950							170,103	170,103			
7000013	BOLINGBROOK	IL		05/26/2021		11,014,437							50,302	50,302			
7000016	DENVER	CO		05/26/2021		12,208,775							66,030	66,030			
7000022	YONKERS	NY		05/26/2021		15,569,974							222,315	222,315			
7000030	EL SEGUNDO	CA		05/26/2021		15,876,339							69,195	69,195			
7000031	SACRAMENTO	CA		05/26/2021		20,124,555							86,697	86,697			
7000032	SAN ANTONIO	TX		05/26/2021		16,398,054							73,350	73,350			
7000034	NEW YORK	NY		05/26/2021		33,533,760							236,384	236,384			
7000037	ANAHEIM	CA		05/26/2021		9,064,836							38,081	38,081			
7000038	BEND	OR		05/26/2021		33,937,212							150,501	150,501			
7000040	EDWARDSVILLE	IL		05/26/2021		20,388,790							83,377	83,377			
7000043	MOUNTAIN VIEW	CA		05/26/2021		18,730,245							93,609	93,609			
7000046	WAYNE	NJ		05/26/2021		48,998,027							239,121	239,121			
7000048	EARTH CTY	MO		05/26/2021		26,137,680							174,783	174,783			
7100010	YONKERS	NY		11/09/2022		8,100,000							47,408	47,408			
7200153	BRUNSWICK	OH		08/18/2017		22,637,585							2,204,321	2,204,321			
7200208	SUNNYVALE	CA		05/26/2021		43,050,348							110,122	110,122			
7200274	LA JOLLA	CA		06/30/2021		8,273,121							73,966	73,966			
7200300	BEVERLY HILLS	CA		05/27/2021		111,950,000							690,000	690,000			
7200305	BROOKLYN	NY		05/27/2021		60,042,604							245,716	245,716			
7200319	WASHINGTON D.C.	DC		05/27/2021		64,438,994							259,476	259,476			
7200363	LONG ISLAND CITY	NY		05/27/2021		98,618,919							16,163,793	16,163,793			
7200376	COLUMBUS	OH		05/28/2021		41,715,823							310,121	310,121			
7200382	NEW YORK	NY		05/28/2021		131,335,690							652,690	652,690			
7200422	CRANSTON	RI		06/01/2021		16,539,178							125,000	125,000			
7200430	SAN FRANCISCO	CA		04/01/2021		41,966,323							56	56			
7200437	NEW YORK	NY		06/01/2021		91,528,089							602,343	602,343			
7200445	LONDON	GBR		05/19/2021		82,014,839							6,284	6,284			
7200452	VARIOUS	DE		06/28/2021		95,606,768							2,179,344	2,179,344			
7200453	VARIOUS	GBR		06/15/2021		34,279,397							333,374	333,374			
7200465	JEFFERSON CITY	MO		02/25/2022		29,744,928							219,350	219,350			
7200506	CAMBRIDGE	MA		12/03/2021		10,470,099							2,474,522	2,474,522			
7200510	BOSTON	MA		03/14/2022		279,016,190							1,265,142	1,265,142			
7200511	FORT LAUDERDALE	FL		12/02/2021		39,240,767							214,114	214,114			
7200549	QUEEN CREEK	AZ		04/14/2022		75,860,111							507,256	507,256			
7200594	NEW YORK	NY		11/08/2022		22,276,783							4,042,064	4,042,064			
750000021	VENTURA	CA		02/10/2023									75,169	75,169			
753659	BRADENTON	FL		08/18/2017		1,174,901							43,220	43,220			
754469	WOODBURY	MN		08/18/2017		669,499							17,226	17,226			
754574	CORONA	CA		12/31/2006		1,343,043							110,577	110,577			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
754615	DENVER	CO		12/31/2006		1,916,716							152,412	152,412			
754698	ST CLOUD	FL		08/18/2017		3,251,170							53,648	53,648			
754764	PLUM BOROUGH	PA		08/18/2017		368,652							27,514	27,514			
755175	NASHVILLE	TN		08/18/2017		2,413,706							46,523	46,523			
755190	PALO ALTO	CA		08/18/2017		1,419,616							87,072	87,072			
100000092	HAYWARD	CA		08/31/2015		809,784		(179)			(179)		5,512	5,512			
100000104	BEAUMONT	CA		12/17/2015		265,671		759			759		1	1			
100000111	SAN MARINO	CA		12/17/2015		793,957		(138)			(138)		4,877	4,877			
100000140	CORONA	CA		03/23/2016		361,456		(197)			(197)		10,426	10,426			
100000142	MOUNTAIN VIEW	CA		03/23/2016		723,241		(153)			(153)		5,487	5,487			
100000157	LOS ANGELES	CA		09/27/2016		811,681		(1,257)			(1,257)		1,914	1,914			
100000160	KAHUKU	HI		09/27/2016		268,212		(121)			(121)		1,167	1,167			
100000163	APEX	NC		09/27/2016		99,702		(370)			(370)		2,290	2,290			
100000164	PASADENA	CA		09/27/2016		527,592		(561)			(561)		2,237	2,237			
100000167	PASCO	WA		09/27/2016		59,490		(304)			(304)		1,144	1,144			
100000170	PITTSBORO	NC		09/27/2016		129,047		(969)			(969)		2,336	2,336			
100000171	EDGEFIELD	SC		09/27/2016		177,927		(507)			(507)		1,465	1,465			
100000173	DALLAS	TX		09/27/2016		89,068		(1,757)			(1,757)		4,046	4,046			
100000175	HILLSBOROUGH	NC		09/27/2016		146,214		(321)			(321)		351	351			
100000176	AUDUBON	NJ		09/27/2016		57,078		63			63		596	596			
100000184	CHESTERLAND	OH		09/27/2016		95,462		(422)			(422)		1,124	1,124			
100000189	AURORA	CO		09/27/2016		299,387		(1,978)			(1,978)		3,720	3,720			
100000193	FLAGSTAFF	AZ		09/27/2016		253,723		(843)			(843)		2,345	2,345			
100000198	FLOWER MOUND	TX		09/27/2016		293,190		(368)			(368)		2,326	2,326			
100000200	GARLAND	TX		09/27/2016		70,479		(397)			(397)		610	610			
100000201	SONOMA	CA		09/27/2016		627,602		(1,104)			(1,104)		6,811	6,811			
100000202	BLOOMINGTON	IN		09/27/2016		94,112		(534)			(534)		987	987			
100000203	HOLLAND	MI		09/27/2016		124,471		(328)			(328)		611	611			
100000213	UNION CITY	CA		09/27/2016		372,944		72			72		3,288	3,288			
100000218	PLANTATION	FL		09/27/2016		331,302		(599)			(599)		3,699	3,699			
100000219	SARASOTA	FL		09/27/2016		432,389		(380)			(380)		1,695	1,695			
100000220	HENDERSON	NV		09/27/2016		550,453		(251)			(251)		5,055	5,055			
100000222	OAKLEY	CA		09/27/2016		325,361		(434)			(434)		3,295	3,295			
100000224	HOUSTON	TX		09/27/2016		109,816		(517)			(517)		1,096	1,096			
100000233	BRANDON	FL		09/27/2016		121,396		(276)			(276)		1,477	1,477			
100000235	SOLVANG	CA		09/27/2016		789,810		(992)			(992)		3,424	3,424			
100000236	GAINESVILLE	VA		09/27/2016		447,407		(199)			(199)		2,207	2,207			
100000240	LOS OSOS	CA		09/27/2016		714,233		(1,770)			(1,770)		9,698	9,698			
100000242	CORAL SPRINGS	FL		09/27/2016		129,141		(314)			(314)		11,625	11,625			
100000246	TIPP CITY	OH		09/27/2016		50,802		(214)			(214)		1,276	1,276			
100000248	IRVINE	CA		09/27/2016		430,363		62			62		4,606	4,606			
100000250	JERSEY CITY	NJ		09/27/2016		294,238		(435)			(435)		2,884	2,884			
100000259	FRESNO	TX		09/27/2016		75,105		(294)			(294)		936	936			
100000266	SACRAMENTO	CA		09/27/2016		256,237		59			59		2,693	2,693			
100000267	OVIEDO	FL		09/27/2016		107,746		(60)			(60)		533	533			
100000271	SAN BRUNO	CA		09/27/2016		301,617		(1,410)			(1,410)		4,618	4,618			
100000272	FLORENCE	AZ		09/27/2016		126,095		(231)			(231)		518	518			
100000274	WASHINGTON	DC		09/27/2016		187,124		2			2		538	538			
100000275	ROCKWELL	NC		09/27/2016		70,939		(370)			(370)		925	925			
100000276	CHIEFLAND	FL		09/27/2016		128,171		(209)			(209)		342	342			
100000279	SEATTLE	WA		09/27/2016		201,915		(392)			(392)		876	876			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000282	CAMPBELL HALL	NY		09/27/2016		236,332		(233)			(233)		911	911			
100000288	FAIRVIEW	NJ		09/27/2016		259,611		(284)			(284)		2,519	2,519			
100000289	ANDERSON	SC		09/27/2016		92,131		(81)			(81)		400	400			
100000291	CARLSBAD	CA		09/27/2016		203,626		(344)			(344)		586	586			
100000293	FORESTHILL	CA		09/27/2016		257,619		(102)			(102)		822	822			
100000299	BELLEVUE	WA		09/27/2016		326,492		(589)			(589)		3,222	3,222			
100000303	LA PUENTE	CA		09/27/2016		255,500		(304)			(304)		2,809	2,809			
100000305	BALTIMORE	MD		09/27/2016		161,880		(555)			(555)		2,032	2,032			
100000306	HOUSTON	TX		09/27/2016		87,432		(160)			(160)		841	841			
100000308	METAIRIE	LA		09/27/2016		96,391		(106)			(106)		1,167	1,167			
100000310	DOWNEY	CA		09/27/2016		496,063		(174)			(174)		1,826	1,826			
100000313	SILVER SPRING	MD		09/27/2016		558,715		(398)			(398)		2,359	2,359			
100000314	WASHINGTON	DC		09/27/2016		161,280		(4)			(4)		304	304			
100000318	HALF MOON BAY	CA		09/27/2016		417,389		(302)			(302)		1,891	1,891			
100000322	ROCKLEDGE	PA		09/27/2016		138,850		(29)			(29)		720	720			
100000331	WHITTIER	CA		09/27/2016		268,776		(342)			(342)		3,271	3,271			
100000333	UNION CITY	CA		09/27/2016		426,080		(544)			(544)		1,683	1,683			
100000339	UNION CITY	CA		09/27/2016		583,985		(608)			(608)		2,022	2,022			
100000340	PEARLAND	TX		09/27/2016		223,091		(137)			(137)		1,004	1,004			
100000343	SAINT MARYS	OH		09/27/2016		100,166		(402)			(402)		1,576	1,576			
100000344	BELLEVILLE	IL		09/27/2016		87,283		(233)			(233)		646	646			
100000354	DENVER	CO		09/27/2016		61,885		(160)			(160)		1,001	1,001			
100000355	BROOKHAVEN	NY		09/27/2016		207,617		(971)			(971)		3,630	3,630			
100000358	GARNER	NC		09/27/2016		95,521		(103)			(103)		472	472			
100000359	SPARKS	NV		09/27/2016		101,906		(101)			(101)		871	871			
100000365	DES MOINES	IA		09/27/2016		173,502		(161)			(161)		504	504			
100000367	EAGLE	ID		09/27/2016		160,920		(120)			(120)		883	883			
100000368	SIX LAKES	MI		09/27/2016		80,947		(48)			(48)		527	527			
100000372	BONNEY LAKE	WA		09/27/2016		222,612		38			38		569	569			
100000376	SHELBYVILLE	TN		09/27/2016		82,623		(31)			(31)		302	302			
100000377	MANOR	TX		09/27/2016		116,187		(249)			(249)		538	538			
100000379	LA VERGNE	TN		09/27/2016		250,025		(80)			(80)		257	257			
100000380	HOUSTON	TX		09/27/2016		91,847		(185)			(185)		298	298			
100000382	HOUSTON	TX		09/27/2016		87,665		(48)			(48)		173	173			
100000384	MISSOURI CITY	TX		09/27/2016		98,505		(49)			(49)		188	188			
100000389	BROOKLYN	NY		09/27/2016		336,351		(330)			(330)		1,541	1,541			
100000395	PICAYUNE	MS		09/27/2016		261,695		(6,251)			(6,251)		43,309	43,309			
100000398	KEESEVILLE	NY		09/27/2016		93,061		(107)			(107)		359	359			
100000400	STOCKTON	CA		09/27/2016		164,003		(96)			(96)		395	395			
100000402	BIRMINGHAM	AL		09/27/2016		61,275		(10)			(10)		106	106			
100000406	NORRIDGE	IL		09/27/2016		215,361		48			48		1,061	1,061			
100000409	NORTH BRANCH	MI		09/27/2016		95,276		(54)			(54)		572	572			
100000414	LA PINE	OR		09/27/2016		129,853		(104)			(104)		678	678			
100000416	ELGIN	IL		09/27/2016		83,336		(213)			(213)		1,904	1,904			
100000432	GRAND RAPIDS	MI		09/27/2016		76,045		(221)			(221)		742	742			
100000435	PALMETTO	FL		09/27/2016		155,133		(229)			(229)		859	859			
100000440	NEWBURY PARK	CA		09/27/2016		809,632		(357)			(357)		3,548	3,548			
100000443	HESPERIA	CA		09/27/2016		207,221		(488)			(488)		976	976			
100000446	SANTA MARIA	CA		09/27/2016		345,627		(503)			(503)		1,471	1,471			
100000447	SPARKS	NV		09/27/2016		189,295		(54)			(54)		703	703			
100000453	BEECH CREEK	PA		09/27/2016		70,944		(470)			(470)		571	571			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000459	SELMA	CA		09/27/2016		105,206		(154)			(154)		466	466			
100000462	LOS ANGELES	CA		09/27/2016		406,495		(316)			(316)		1,869	1,869			
100000463	FELTON	CA		09/27/2016		473,155		(633)			(633)		2,050	2,050			
100000464	STATEN ISLAND	NY		09/27/2016		260,582		(541)			(541)		2,956	2,956			
100000467	SPOKANE	WA		09/27/2016		127,586		(35)			(35)		368	368			
100000483	ORANGE	CA		09/27/2016		694,945		1,345			1,345		4,570	4,570			
100000489	FULTON	MO		09/27/2016		59,293		(390)			(390)		634	634			
100000490	FULTON	MO		09/27/2016		63,833		(382)			(382)		634	634			
100000497	NORWALK	CT		09/27/2016		209,585		(150)			(150)		1,810	1,810			
100000498	ARLETA	CA		09/27/2016		250,321		(153)			(153)		3,108	3,108			
100000501	BANNING	CA		09/27/2016		83,819		(230)			(230)		974	974			
100000504	LOS ANGELES	CA		09/27/2016		395,596		(589)			(589)		2,026	2,026			
100000505	NORTON	VA		09/27/2016		109,554		(324)			(324)		1,239	1,239			
100000510	LODI	CA		09/27/2016		182,269		(377)			(377)		912	912			
100000513	WALDORF	MD		09/27/2016		208,382		(94)			(94)		1,089	1,089			
100000514	PHOENIX	AZ		09/27/2016		170,375		(300)			(300)		4,829	4,829			
100000516	LOS ANGELES	CA		09/27/2016		195,671		(904)			(904)		1,794	1,794			
100000517	SAN JOSE	CA		09/27/2016		553,144		1,002			1,002		760	760			
100000518	HAYWARD	CA		09/27/2016		160,327		(98)			(98)		1,745	1,745			
100000520	VANCOUVER	WA		09/27/2016		158,570		(249)			(249)		626	626			
100000521	MIDDLETOWN	NJ		09/27/2016		132,444		(336)			(336)		2,092	2,092			
100000532	TAMPA	FL		09/27/2016		48,422		323			323		1,054	1,054			
100000541	VOORHEES	NJ		09/27/2016		212,579		(236)			(236)		2,416	2,416			
100000543	HOWARD BEACH	NY		09/27/2016		284,771		(216)			(216)		1,498	1,498			
100000544	WOODBRIDGE	CT		09/27/2016		326,719		(752)			(752)		1,787	1,787			
100000546	BLUE BELL	PA		09/27/2016		217,675		(706)			(706)		4,162	4,162			
100000547	BROOKLYN	NY		09/27/2016		291,910		(1,086)			(1,086)		4,778	4,778			
100000555	PACIFICA	CA		09/27/2016		305,375		377			377		4,531	4,531			
100000559	KAHULUI	HI		09/27/2016		396,695		(226)			(226)		1,994	1,994			
100000560	PLAINFIELD	IL		09/27/2016		166,631		(174)			(174)		661	661			
100000562	IVINS	UT		09/27/2016		96,117		(54)			(54)		477	477			
100000563	TOWN OF COLONIE	NY		09/27/2016		53,132		147			147		797	797			
100000566	HATFIELD	PA		09/27/2016		73,176		235			235		1,290	1,290			
100000569	SAINT LOUIS	MO		09/27/2016		303,429		(493)			(493)		3,251	3,251			
100000572	SAINT LOUIS	MO		09/27/2016		74,354		(40)			(40)		1,257	1,257			
100000575	WINDSOR	CA		09/27/2016		274,433		255			255		2,217	2,217			
100000576	SWEETWATER	FL		09/27/2016		108,059		(293)			(293)		4,552	4,552			
100000579	WEIKERT	PA		09/27/2016		126,553		130			130		1,207	1,207			
100000583	WEST POINT	CA		09/27/2016		412,388		(215)			(215)		1,090	1,090			
100000587	GLENDALE	AZ		09/27/2016		114,370		(452)			(452)		1,367	1,367			
100000591	SCRANTON	PA		09/27/2016		79,063		(158)			(158)		265	265			
100000596	BROCKTON	MA		09/27/2016		131,498		(205)			(205)		369	369			
100000599	MIAMI	FL		09/27/2016		120,124		(257)			(257)		710	710			
100000600	MIAMI	FL		09/27/2016		55,386		(142)			(142)		1,258	1,258			
100000601	IRWIN	PA		09/27/2016		206,832		(323)			(323)		1,628	1,628			
100000606	BRADENTON	FL		09/27/2016		203,657		(255)			(255)		619	619			
100000607	HOMESTEAD	FL		09/27/2016		101,099		(155)			(155)		294	294			
100000608	NAMPA	ID		09/27/2016		130,677		(308)			(308)		767	767			
100000610	MIDDLETOWN	CT		09/27/2016		88,085		(383)			(383)		1,133	1,133			
100000612	PHOENIX	AZ		09/27/2016		81,962		(73)			(73)		446	446			
100000617	MIAMI	FL		09/27/2016		310,670		(424)			(424)		991	991			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000627	ORANGE BEACH	AL		09/27/2016		216,568		(202)			(202)		683	683			
100000630	WEST HEMPSTEAD	NY		09/27/2016		250,539		(399)			(399)		595	595			
100010642	LAPORTE	IN		12/23/2016		42,878		(150)			(150)		774	774			
100010643	SAN DIEGO	CA		12/23/2016		425,293		(431)			(431)		1,406	1,406			
100010656	SACRAMENTO	CA		12/23/2016		140,648		532			532		186	186			
100010659	FAYETTEVILLE	AR		12/23/2016		551,454		(2,539)			(2,539)		3,971	3,971			
100010667	WILLIAMSTON	MI		12/23/2016		97,805		(576)			(576)		579	579			
100010669	HIALEAH	FL		12/23/2016		233,101		(7)			(7)		692	692			
100010671	CHICAGO	IL		12/23/2016		156,164		(262)			(262)		1,097	1,097			
100010673	STEUBEN	ME		12/23/2016		99,365		(74)			(74)		1,118	1,118			
100010674	TWIN FALLS	ID		12/23/2016		92,067		(27)			(27)		477	477			
100010676	FARMINGTON HILLS	MI		12/23/2016		115,471		(56)			(56)		1,722	1,722			
100010677	IDAHO FALLS	ID		12/23/2016		79,909		(47)			(47)		238	238			
100010680	HIALEAH	FL		12/23/2016		162,496		(63)			(63)		693	693			
100010693	NEWPORT NEWS	VA		01/27/2017		245,834		(1,048)			(1,048)		4,980	4,980			
100010696	DUMONT	NJ		12/23/2016		217,510		48			48		1,398	1,398			
100010701	NEW PORT RICHEY	FL		12/23/2016		156,248		(357)			(357)		816	816			
100010703	MEDFORD	OR		12/23/2016		405,592		(474)			(474)		2,700	2,700			
100010710	YORK	SC		12/23/2016		114,300		(134)			(134)		458	458			
100010717	CLARINDA	IA		12/23/2016		29,817		(159)			(159)		366	366			
100010720	FORT LAUDERDALE	FL		12/23/2016		31,725		(334)			(334)		829	829			
100010724	TAMPA	FL		12/23/2016		193,825		(1,024)			(1,024)		3,781	3,781			
100010725	TAMPA	FL		12/23/2016		222,733		(804)			(804)		2,188	2,188			
100010734	LEAGUE CITY	TX		12/23/2016		583,155		(956)			(956)		30,373	30,373			
100010739	HUNTINGTON BEACH	CA		12/23/2016		369,350		(239)			(239)		4,842	4,842			
100010742	HOUSTON	TX		12/23/2016		41,691		(163)			(163)		792	792			
100010744	MT MORRIS	MI		12/23/2016		37,128		(10)			(10)		370	370			
100010747	WASHINGTON	DC		12/23/2016		126,639		(67)			(67)		1,284	1,284			
100010754	MCLEAN	VA		12/23/2016		20,319		644			644		7,837	7,837			
100010759	SOUTH RICHMOND HILL	NY		01/27/2017		483,601		(51)			(51)		1,998	1,998			
100010764	PORT SAINT JOE	FL		12/23/2016		626,309		(646)			(646)		9,722	9,722			
100010768	BIRMINGHAM	AL		12/23/2016		327,260		(180)			(180)		1,700	1,700			
100010773	GENTRYVILLE	IN		12/23/2016		53,178		(329)			(329)		681	681			
100010775	CORNWALL	NY		12/23/2016		143,475		(42)			(42)		542	542			
100010786	CHICAGO	IL		12/23/2016		228,616		(313)			(313)		1,164	1,164			
100010790	HESPERUS	CO		12/23/2016		329,379		(520)			(520)		1,149	1,149			
100010794	MIAMI	FL		12/23/2016		107,301		(238)			(238)		676	676			
100010797	SEATTLE	WA		12/23/2016		252,622		(481)			(481)		4,915	4,915			
100010798	CHICAGO	IL		01/27/2017		194,579		(15)			(15)		1,019	1,019			
100010799	SAN ANTONIO	TX		12/23/2016		84,677		(360)			(360)		648	648			
100010801	CHARLOTTE	NC		12/23/2016		75,745		(110)			(110)		1,023	1,023			
100010803	ISLIP	NY		12/23/2016		196,033		(222)			(222)		1,358	1,358			
100010804	REDLANDS	CA		12/23/2016		155,130		(280)			(280)		2,489	2,489			
100010812	BREMERTON	WA		12/23/2016		154,226		(148)			(148)		2,352	2,352			
100010814	FLUSHING	MI		12/23/2016		537,431		(247)			(247)		3,324	3,324			
100010815	STOCKTON	CA		12/23/2016		228,439		(343)			(343)		639	639			
100010816	JACKSONVILLE	FL		01/27/2017		43,550		(591)			(591)		336	336			
100010818	INDIANAPOLIS	IN		12/23/2016		53,426		(373)			(373)		606	606			
100010819	RED SPRINGS	NC		12/23/2016		68,570		(243)			(243)		328	328			
100010823	JAMESTOWN	SC		01/27/2017		95,091		29			29		1,044	1,044			
100010824	BAKERSFIELD	CA		12/23/2016		53,837		(420)			(420)		1,045	1,045			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010826	WATERBURY	CT		12/23/2016		45,679		(78)			(78)		778	778			
100010828	CLOUTIERVILLE	LA		12/23/2016		62,634		425			425		1,301	1,301			
100010842	TUKWILA	WA		12/23/2016		336,172		(802)			(802)		2,093	2,093			
100010844	SHAKER HTS	OH		12/23/2016		113,702		(400)			(400)		2,303	2,303			
100010848	CARTHAGE	MO		01/27/2017		68,151		(136)			(136)		795	795			
100010857	FORT PIERCE	FL		12/23/2016		220,795		(297)			(297)		2,310	2,310			
100010861	KERNERSVILLE	NC		12/23/2016		51,066		(122)			(122)		981	981			
100010872	LELAND	NC		12/23/2016		181,222		(325)			(325)		1,900	1,900			
100010874	SANTA ANA	CA		12/23/2016		400,126		(154)			(154)		1,321	1,321			
100010875	HAMMOND	LA		12/23/2016		231,740		(1,033)			(1,033)		2,296	2,296			
100010876	STOCKTON	CA		12/23/2016		178,616		(160)			(160)		508	508			
100010885	KISSIMMEE	FL		12/23/2016		225,571		(155)			(155)		928	928			
100010890	CONSTANTINE	MI		12/23/2016		115,145		(331)			(331)		675	675			
100010892	ALTAMAHAW	NC		12/23/2016		39,833		(167)			(167)		607	607			
100010893	DARLINGTON	MD		12/23/2016		162,415		(671)			(671)		2,245	2,245			
100010896	SUNRISE	FL		12/23/2016		97,745		(79)			(79)		1,514	1,514			
100010897	BOAZ	AL		01/27/2017		68,829		(28)			(28)		738	738			
100010900	BRICK	NJ		12/23/2016		115,617		(84)			(84)		1,748	1,748			
100010901	NEWPORT NEWS	VA		12/23/2016		100,478		(152)			(152)		1,713	1,713			
100010904	LEMON GROVE	CA		12/23/2016		106,423		171			171		623	623			
100010917	ALIQUIPPA	PA		12/23/2016		32,296		(133)			(133)		374	374			
100010918	TROY	NH		12/23/2016		167,540		(326)			(326)		2,043	2,043			
100010919	SANTA ANA	CA		12/23/2016		310,682		(250)			(250)		1,182	1,182			
100010921	ESCANABA	MI		12/23/2016		62,645		(255)			(255)		382	382			
100010922	WINTER HAVEN	FL		12/23/2016		54,585		(15)			(15)		881	881			
100010924	HASTINGS	FL		12/23/2016		25,626		(267)			(267)		1,570	1,570			
100010928	ANTIOCH	TN		12/23/2016		128,753		140			140		820	820			
100010931	PLANTATION	FL		12/23/2016		89,073		(98)			(98)		1,041	1,041			
100010935	AUBURN	IN		12/23/2016		78,109		(642)			(642)		785	785			
100010938	GRAND SALINE	TX		12/23/2016		57,637		(322)			(322)		468	468			
100010951	MEMPHIS	TN		12/23/2016		32,705		(170)			(170)		358	358			
100010952	BIRMINGHAM	AL		12/23/2016		41,084		(101)			(101)		374	374			
100010953	MONTGOMERY	AL		12/23/2016		57,277		(371)			(371)		475	475			
100010962	BATTLE CREEK	MI		12/23/2016		68,673		(315)			(315)		636	636			
100010963	BAXTER	KY		12/23/2016		26,109		(137)			(137)		265	265			
100010966	VICTORVILLE	CA		12/23/2016		181,756		(94)			(94)		981	981			
100010969	SUFFOLK	VA		12/23/2016		59,772		55			55		895	895			
100010973	HIALEAH	FL		12/23/2016		119,930		(150)			(150)		892	892			
100010977	PETERSBURG	VA		12/23/2016		99,391		(342)			(342)		418	418			
100010979	MAYVIEW	MO		12/23/2016		81,291		(83)			(83)		354	354			
100010980	MILLSTADT	IL		12/23/2016		69,830		(430)			(430)		885	885			
100010981	ALLIANCE	OH		12/23/2016		69,912		(182)			(182)		1,045	1,045			
100010982	PHILADELPHIA	PA		12/23/2016		59,944		(207)			(207)		591	591			
100010985	COLLINSVILLE	IL		12/23/2016		79,592		(65)			(65)		303	303			
100010988	NORFOLK	VA		01/27/2017		135,200		76			76		941	941			
100010992	SPRINGFIELD	NJ		12/23/2016		130,829		(142)			(142)		734	734			
100010993	RANCHO CUCAMONGA	CA		12/23/2016		180,274		(70)			(70)		2,308	2,308			
100011000	BRUNSWICK	OH		12/23/2016		82,657		(70)			(70)		1,379	1,379			
100011003	PORT ST LUCIE	FL		12/23/2016		102,318		(69)			(69)		1,150	1,150			
100011007	WASHINGTON	DC		12/23/2016		107,712		(650)			(650)		904	904			
100011009	DALLAS	TX		12/23/2016		99,886		(79)			(79)		432	432			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011012	COLUMBUS	OH		12/23/2016		87,456		(180)			(180)		508	508			
100011013	TEMPLE HILLS	MD		12/23/2016		89,445		(248)			(248)		923	923			
100011018	ROSEDALE	NY		12/23/2016		21,658		(62)			(62)		1,205	1,205			
100011020	MEMPHIS	TN		12/23/2016		5,056		(868)			(868)		4,641	4,641			
100011028	EUCLID	OH		12/23/2016		41,332		(39)			(39)		195	195			
100011030	DETROIT	MI		12/23/2016		87,937		(199)			(199)		1,537	1,537			
100011039	JACKSONVILLE	FL		12/23/2016		53,455		(321)			(321)		599	599			
100011053	IDABEL	OK		12/23/2016		40,079		(314)			(314)		576	576			
100011056	BRISTOL	VT		01/27/2017		78,253		(715)			(715)		1,456	1,456			
100011059	STUARTS DRAFT	VA		12/23/2016		118,903		(633)			(633)		1,815	1,815			
100011064	JERSEY CITY	NJ		12/23/2016		330,642		(148)			(148)		2,392	2,392			
100011075	GAINESVILLE	TX		12/23/2016		237,852		(71)			(71)		2,297	2,297			
100011077	WASHINGTON	DC		12/23/2016		207,807		44			44		3,202	3,202			
100011079	MIDLAND PARK	NJ		12/23/2016		190,863		(396)			(396)		1,295	1,295			
100011087	FORT WORTH	TX		12/23/2016		62,403		(171)			(171)		854	854			
100011090	LOS ANGELES	CA		12/23/2016		844,081		(2,001)			(2,001)		7,456	7,456			
100011092	SAINT AUGUSTINE	FL		12/23/2016		108,506		(527)			(527)		1,694	1,694			
100011095	BAKERSFIELD	CA		12/23/2016		65,080		(212)			(212)		903	903			
100011096	LOS ANGELES	CA		12/23/2016		1,516,023		378			378		10,389	10,389			
100011097	WEST CHESTER	PA		01/27/2017		314,746		(846)			(846)		3,098	3,098			
100011102	LOS ANGELES	CA		12/23/2016		507,494		(348)			(348)		4,232	4,232			
100011111	MANHEIM	PA		01/27/2017		38,041		(307)			(307)		1,750	1,750			
100011115	GREENVILLE	NC		12/23/2016		17,529		(330)			(330)		1,483	1,483			
100011118	DUMFRIES	VA		12/23/2016		105,427		(283)			(283)		1,260	1,260			
100011122	NEWPORT	DE		12/23/2016		131,978		326			326		93	93			
100011127	PANORAMA CITY	CA		12/23/2016		70,646		(593)			(593)		1,520	1,520			
100011128	COLORADO SPRINGS	CO		12/23/2016		164,264		(185)			(185)		327	327			
100011130	LEXINGTON	KY		12/23/2016		55,683		(359)			(359)		754	754			
100011135	SHIRLEY	NY		12/23/2016		221,946		210			210		156	156			
100011138	IRVINE	CA		12/23/2016		301,261		(31)			(31)		1,067	1,067			
100011140	HACIENDA HEIGHTS	CA		12/23/2016		101,905		(311)			(311)		1,803	1,803			
100011142	NEW WHITELAND	IN		12/23/2016		100,306		(150)			(150)		323	323			
100011143	JOHNS ISLAND	SC		12/23/2016		748,391		(867)			(867)		2,082	2,082			
100011150	POTTSTOWN	PA		01/27/2017		274,308		(555)			(555)		454	454			
100011156	DOVER	FL		12/23/2016		133,693		(338)			(338)		783	783			
100011160	WEST OLIVE	MI		12/23/2016		90,054		(110)			(110)		1,148	1,148			
100011161	VIRGINIA BEACH	VA		12/23/2016		115,074		160			160		82	82			
100011167	MCKEESPORT	PA		12/23/2016		20,362		32			32		916	916			
100011169	HARRISVILLE	PA		01/27/2017		37,624		(129)			(129)		766	766			
100011171	IMMOKALEE	FL		12/23/2016		38,766		(168)			(168)		1,990	1,990			
100011174	EAST PROVIDENCE	RI		12/23/2016		86,953		(386)			(386)		1,563	1,563			
100011176	EL CAJON	CA		12/23/2016		278,825		(370)			(370)		1,452	1,452			
100011181	EAST FALMOUTH	MA		12/23/2016		184,887		342			342		3,022	3,022			
100011183	BUFFALO	NY		12/23/2016		45,748		(352)			(352)		644	644			
100011191	SUGAR LAND	TX		12/23/2016		139,127		(403)			(403)		604	604			
100011192	MISSOURI CITY	TX		12/23/2016		72,204		(144)			(144)		650	650			
100011194	EVELETH	MN		12/23/2016		36,294		(259)			(259)		360	360			
100011195	GREENSBORO	NC		12/23/2016		129,299		(625)			(625)		1,184	1,184			
100011196	MERRICK	NY		01/27/2017		183,097		(771)			(771)		3,518	3,518			
100011197	PHILADELPHIA	PA		12/23/2016		11,537		(119)			(119)		412	412			
100011198	DALLAS	TX		12/23/2016		44,436		(400)			(400)		919	919			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011201	BOTHELL	WA		12/23/2016		325,485		(1,397)			(1,397)		3,365	3,365			
100011208	OLIVER SPRINGS	TN		12/23/2016		41,182		(32)			(32)		140	140			
100011215	SO BURLINGTON	VT		12/23/2016		170,055		(291)			(291)		1,137	1,137			
100011219	TAMPA	FL		01/27/2017		198,736		(270)			(270)		89	89			
100011221	CHICAGO	IL		12/23/2016		174,101		(489)			(489)		836	836			
100011223	DAMASCUS	OR		12/23/2016		202,085		(1,187)			(1,187)		1,199	1,199			
100011224	S GLENS FALL	NY		01/27/2017		157,194		(916)			(916)		1,369	1,369			
100011242	SIMPSONVILLE	SC		12/23/2016		150,983		5			5		1,141	1,141			
100011243	HOUSTON	TX		12/23/2016		51,889		(64)			(64)		737	737			
100011245	WAILUKU	HI		01/27/2017		324,071		(255)			(255)		1,442	1,442			
100011246	OAK PARK	IL		12/23/2016		384,819		(211)			(211)		1,693	1,693			
100011252	WOODBURN	OR		01/27/2017		99,205		155			155		1,151	1,151			
100011253	PAULSBORO	NJ		12/23/2016		74,068		(212)			(212)		278	278			
100011260	ARLETA	CA		12/23/2016		180,890		(993)			(993)		2,683	2,683			
100011261	SANTA ROSA	CA		12/23/2016		217,054		(363)			(363)		533	533			
100011266	HAW RIVER	NC		01/27/2017		86,516		(189)			(189)		38	38			
100011268	ANTHONY	NM		12/23/2016		63,598		(324)			(324)		697	697			
100011269	LEVITTOWN	PA		12/23/2016		152,257		(875)			(875)		2,286	2,286			
100011275	FAYETTEVILLE	WV		12/23/2016		57,266		(117)			(117)		160	160			
100011277	HIALEAH	FL		12/23/2016		101,477		(320)			(320)		893	893			
100011287	MIAMI	FL		01/27/2017		85,697		(299)			(299)		460	460			
100011293	MARION	IN		12/23/2016		49,560		(725)			(725)		2,471	2,471			
100011295	ROCHESTER	NY		12/23/2016		67,049		337			337		(9,352)	(9,352)			
100011299	HOUSTON	TX		12/23/2016		15,742		(485)			(485)		4,231	4,231			
100011301	ANN ARBOR	MI		12/23/2016		285,107		(440)			(440)		4,346	4,346			
100011304	PROVIDENCE	RI		12/23/2016		87,047		(79)			(79)		1,312	1,312			
100011305	MIRAMAR	FL		12/23/2016		530,014		(219)			(219)		2,442	2,442			
100011306	BLOOMFIELD TOWNSHIP	MI		12/23/2016		524,489		(198)			(198)		2,259	2,259			
100011307	VISTA	CA		12/23/2016		301,592		(205)			(205)		1,610	1,610			
100011313	ANACORTES	WA		12/23/2016		71,933		(111)			(111)		1,043	1,043			
100011314	KENT	WA		12/23/2016		191,729		(715)			(715)		1,452	1,452			
100011322	PLYMOUTH MTG	PA		01/27/2017		226,943		9			9		602	602			
100011327	TWIN FALLS	ID		12/23/2016		103,192		(819)			(819)		6,526	6,526			
100011329	LAKEWOOD	CO		01/27/2017		175,373		83			83		1,302	1,302			
100011331	JEFFERSONVILLE	IN		12/23/2016		46,120		(488)			(488)		1,150	1,150			
100011332	BECKER	MN		12/23/2016		87,433		(695)			(695)		1,100	1,100			
100011337	CRIDERSVILLE	OH		12/23/2016		91,273		(530)			(530)		824	824			
100011338	FRANKFORT	OH		12/23/2016		67,892		(601)			(601)		1,203	1,203			
100011339	COLUMBUS	OH		12/23/2016		84,483		(944)			(944)		2,107	2,107			
100011345	COTTONTOWN	TN		01/27/2017		124,521		(752)			(752)		1,664	1,664			
100011346	KENT	WA		12/23/2016		77,962		(856)			(856)		2,654	2,654			
100011347	SUFFOLK	VA		01/27/2017		174,609		(632)			(632)		1,938	1,938			
100011348	FRESNO	TX		12/23/2016		88,175		(346)			(346)		1,973	1,973			
100011349	CAMDEN	OH		12/23/2016		57,224		(454)			(454)		689	689			
100011357	SPRINGFIELD	MO		12/23/2016		64,789		(684)			(684)		1,376	1,376			
100011358	RENTON	WA		12/23/2016		162,934		(217)			(217)		3,467	3,467			
100011360	BLYTHEWOOD	SC		12/23/2016		144,584		(37)			(37)		2,001	2,001			
100011362	AVENTURA	FL		12/23/2016		230,810		(156)			(156)		3,054	3,054			
100011363	OAKLAND	CA		12/23/2016		147,618		(118)			(118)		2,398	2,398			
100011364	BOARDMAN	OH		12/23/2016		94,349		23			23		900	900			
100011371	HERNDON	VA		12/23/2016		343,141		89			89		5,697	5,697			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011378	LAKE WORTH	FL		01/27/2017		210,820		(435)			(435)		1,473	1,473			
100011381	HIALEAH	FL		12/23/2016		128,796		118			118		569	569			
100011382	SANTA MONICA	CA		12/23/2016		2,259,391		3,050			3,050		272,804	272,804			
100011390	INDIANAPOLIS	IN		12/23/2016		70,323		(479)			(479)		1,017	1,017			
100011393	ROSLINDALE	MA		12/23/2016		301,020		(226)			(226)		1,370	1,370			
100011394	VICTORVILLE	CA		12/23/2016		96,702		(88)			(88)		1,488	1,488			
100011396	WHITTIER	CA		12/23/2016		238,738		(106)			(106)		1,115	1,115			
100011398	NAPLES	FL		12/23/2016		72,787		(40)			(40)		1,167	1,167			
100011401	SAN JOSE	CA		12/23/2016		380,075		61			61		834	834			
100011405	MEBANE	NC		12/23/2016		60,890		(266)			(266)		1,718	1,718			
100011408	RIDGEFIELD	CT		12/23/2016		396,470		(154)			(154)		6,281	6,281			
100011409	SAINT LOUIS	MO		12/23/2016		40,504		(218)			(218)		454	454			
100011410	FONTANA	CA		12/23/2016		128,651		(47)			(47)		532	532			
100011412	SAN DIEGO	CA		12/23/2016		135,917		(483)			(483)		674	674			
100011414	DENTON	MD		12/23/2016		137,670		(266)			(266)		2,391	2,391			
100011416	SUNNYVALE	CA		12/23/2016		362,229		(170)			(170)		1,519	1,519			
100011418	LONGMONT	CO		12/23/2016		112,697		(96)			(96)		1,405	1,405			
100011419	CHAPMANSBORO	TN		12/23/2016		83,059		(48)			(48)		210	210			
100011422	SARASOTA	FL		12/23/2016		141,983		(43)			(43)		2,459	2,459			
100011424	ESCALON	CA		12/23/2016		380,418		(100)			(100)		(329)	(329)			
100011425	LAKEWOOD	CA		01/27/2017		184,889		(4)			(4)		902	902			
100011426	LITTLE ELM	TX		12/23/2016		87,700		(65)			(65)		1,299	1,299			
100011429	BLACKWOOD	NJ		12/23/2016		86,739		(145)			(145)		1,271	1,271			
100011431	CHANDLER	AZ		12/23/2016		330,624		(671)			(671)		1,298	1,298			
100011433	SAND LAKE	MI		01/27/2017		86,286		(77)			(77)		403	403			
100011435	OAKDALE	MN		12/23/2016		66,160		56			56		580	580			
100011437	ALTADENA	CA		12/23/2016		369,467		(188)			(188)		1,496	1,496			
100011443	CHICAGO	IL		12/23/2016		89,637		(98)			(98)		1,575	1,575			
100011445	O FALLON	MO		12/23/2016		52,056		(139)			(139)		358	358			
100011447	ELK GROVE	CA		12/23/2016		151,483		219			219		3,813	3,813			
100011448	OZARK	MO		12/23/2016		64,506		(39)			(39)		300	300			
100011450	HOMESTEAD	FL		12/23/2016		135,141		(22)			(22)		537	537			
100011451	VISTA	CA		12/23/2016		414,141		(219)			(219)		1,377	1,377			
100011452	CANTON	CT		12/23/2016		128,278		(73)			(73)		542	542			
100011454	HACKENSACK	NJ		12/23/2016		187,503		(308)			(308)		840	840			
100011456	RICHMOND	VA		01/27/2017		136,301		37			37		1,036	1,036			
100011458	SAN ANTONIO	TX		12/23/2016		82,601		(64)			(64)		1,189	1,189			
100011459	OAKLAND	CA		12/23/2016		282,886		(138)			(138)		1,712	1,712			
100011461	COLLEGE POINT	NY		12/23/2016		426,270		(773)			(773)		5,521	5,521			
100011464	VISALIA	CA		12/23/2016		153,995		(55)			(55)		655	655			
100011466	PALM COAST	FL		12/23/2016		169,928		(130)			(130)		2,352	2,352			
100011468	LOS ANGLES	CA		12/23/2016		309,707		23			23		1,674	1,674			
100011470	WEST BABYLON	NY		12/23/2016		37,251		(436)			(436)		2,512	2,512			
100011472	AVONDALE	AZ		12/23/2016		177,972		16			16		865	865			
100011473	COLUMBIA	MD		12/23/2016		168,685		40			40		1,113	1,113			
100011475	SPENCERVILLE	IN		12/23/2016		28,544		(345)			(345)		376	376			
100011477	HYDE PARK	MA		12/23/2016		177,989		(106)			(106)		746	746			
100011479	RAHWAY	NJ		12/23/2016		123,321		(87)			(87)		620	620			
100011488	SARASOTA	FL		12/23/2016		129,498		(79)			(79)		806	806			
100011494	SAN DIEGO	CA		12/23/2016		278,528		(127)			(127)		1,160	1,160			
100011509	PORT SAINT LUCIE	FL		03/08/2017		74,211		(149)			(149)		274	274			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011510	LAS VEGAS	NV		03/08/2017		192,491		(189)			(189)		952	952			
100011511	SARASOTA	FL		03/08/2017		287,151		(383)			(383)		2,502	2,502			
100011512	LITTLE EGG HARBOR TWP	NJ		03/08/2017		305,008		(956)			(956)		2,386	2,386			
100011513	JACKSONVILLE	FL		03/08/2017		112,753		(196)			(196)		413	413			
100011517	ALBUQUERQUE	NM		03/08/2017		107,703		(178)			(178)		329	329			
100011520	FARMINGTON	NM		03/08/2017		158,827		(408)			(408)		640	640			
100011521	LEXINGTON PARK	MD		03/08/2017		215,600		(214)			(214)		1,969	1,969			
100011528	LITHIA	FL		03/08/2017		249,257		(166)			(166)		658	658			
100011529	COLUMBIA	SC		03/08/2017		79,364		(193)			(193)		565	565			
100011532	ORANGE CITY	FL		03/08/2017		128,920		235			235		283	283			
100011535	ALSIP	IL		03/08/2017		185,252		(142)			(142)		426	426			
100011541	RIVERVIEW	FL		03/08/2017		167,114		(64)			(64)		324	324			
100011542	FITCHBURG	MA		03/08/2017		108,760		(182)			(182)		615	615			
100011543	BALTIMORE	MD		03/08/2017		101,069		(89)			(89)		548	548			
100011545	EUSTIS	FL		03/08/2017		48,482		(88)			(88)		718	718			
100011546	EAST STROUDSBURG	PA		03/08/2017		104,992		(307)			(307)		1,522	1,522			
100011550	CLERMONT	FL		03/08/2017		142,316		(33)			(33)		1,797	1,797			
100011554	MERIDEN	CT		03/08/2017		104,684		(334)			(334)		1,584	1,584			
100011556	SPARKS GLENCOE	MD		03/08/2017		236,826		95			95		823	823			
100011577	LAS VEGAS	NM		03/08/2017		116,000		204			204		497	497			
100011582	GAINESVILLE	FL		03/08/2017		201,900		(253)			(253)		2,065	2,065			
100011585	THONOTOSASSA	FL		03/08/2017		229,362		(92)			(92)		786	786			
100011592	CENTRAL FALLS	RI		03/08/2017		177,025		926			926		1,443	1,443			
100011603	MESA	AZ		03/08/2017		205,906		(199)			(199)		987	987			
100011605	LAUREL	MD		03/08/2017		284,900		(363)			(363)		938	938			
100011607	ARNOLD	MO		03/08/2017		101,668		(353)			(353)		1,411	1,411			
100011609	CORONA	CA		03/08/2017		237,510		(109)			(109)		1,239	1,239			
100011610	CHOWCHILLA	CA		03/08/2017		419,100		(333)			(333)		1,171	1,171			
100011611	METUCHEN	NJ		03/08/2017		246,479		(310)			(310)		1,993	1,993			
100011615	BRANDON	FL		03/08/2017		26,031		(77)			(77)		1,990	1,990			
100011618	RANCHO CORDOVA	CA		03/08/2017		287,419		(46)			(46)		1,302	1,302			
100011619	YORKVILLE	IL		03/08/2017		278,139		(330)			(330)		1,720	1,720			
100011624	PLANTATION	FL		03/08/2017		351,799		578			578		6,262	6,262			
100011628	POMPANO BEACH	FL		03/08/2017		84,706		(169)			(169)		409	409			
100011629	NEW PORT RICHEY	FL		03/08/2017		141,017		(107)			(107)		715	715			
100011631	EASTHAMPTON	MA		03/08/2017		143,554		(98)			(98)		657	657			
100011632	CHICAGO	IL		03/08/2017		93,386		(190)			(190)		515	515			
100011633	BOWIE	MD		03/08/2017		235,709		(288)			(288)		3,004	3,004			
100011634	INDIANAPOLIS	IN		03/08/2017		63,912		(151)			(151)		818	818			
100011636	N LAUDERDALE	FL		03/08/2017		110,428		(112)			(112)		292	292			
100011637	NEWARK	DE		03/08/2017		146,705		140			140		863	863			
100011638	HUDSON	FL		03/08/2017		123,698		(110)			(110)		510	510			
100011641	SPOKANE VALLEY	WA		03/08/2017		73,405		(71)			(71)		1,150	1,150			
100011679	ELWOOD	IL		03/08/2017		92,097		62			62		625	625			
100011682	BOCA RATON	FL		03/08/2017		194,421		(344)			(344)		690	690			
100011684	HARTFORD	CT		03/08/2017		122,080		(419)			(419)		1,626	1,626			
100011686	SANTA FE	NM		03/08/2017		231,577		(242)			(242)		1,226	1,226			
100011687	TORRINGTON	WY		03/08/2017		120,052		(117)			(117)		334	334			
100011689	MASTIC BEACH	NY		03/08/2017		111,547		(197)			(197)		804	804			
100011690	HOPKINS	SC		03/08/2017		203,188		(424)			(424)		1,756	1,756			
100011691	SIKESTON	MO		03/08/2017		116,735		(238)			(238)		1,289	1,289			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011693	TURNERSVILLE	NJ		03/08/2017		142,252		(138)			(138)		870	870			
100011695	LOS ANGELES	CA		03/08/2017		253,836		446			446		1,952	1,952			
100011697	ORLANDO	FL		03/08/2017		227,842		(86)			(86)		748	748			
100011699	DESOTO	TX		03/08/2017		214,461		(374)			(374)		646	646			
100011708	FORKED RIVER	NJ		03/08/2017		140,256		(186)			(186)		525	525			
100011710	PETERSBURG	VA		03/08/2017		103,956		(31)			(31)		566	566			
100011712	HUNTINGTON STATION	NY		03/08/2017		171,410		234			234		1,537	1,537			
100011713	WANTAGH	NY		03/08/2017		268,736		(632)			(632)		1,132	1,132			
100011718	LYNNWOOD	WA		03/08/2017		248,351		(34)			(34)		990	990			
100011722	VINCENT	OH		03/08/2017		156,344		(120)			(120)		670	670			
100011730	HERNDON	VA		03/08/2017		199,208		(104)			(104)		1,453	1,453			
100011731	ROCKFORD IL	IL		03/08/2017		62,450		(203)			(203)		1,343	1,343			
100011732	STRATFORD	CA		03/08/2017		88,375		(94)			(94)		1,840	1,840			
100011733	SOMERVILLE	MA		03/08/2017		278,290		(272)			(272)		1,349	1,349			
100011734	INDIANAPOLIS	IN		03/08/2017		61,966		(31)			(31)		328	328			
100011735	HILLSDALE	NJ		03/08/2017		334,654		(87)			(87)		1,885	1,885			
100011737	FREDERICK	MD		03/08/2017		185,875		(165)			(165)		1,123	1,123			
100011738	WASHINGTON	DC		03/08/2017		541,859		(785)			(785)		2,147	2,147			
100011740	HYDE PARK	NY		03/08/2017		197,391		55			55		1,586	1,586			
100011741	LEWISTON	NY		03/08/2017		79,786		(74)			(74)		992	992			
100011742	SOUTH RICHMOND HILL	NY		03/08/2017		398,793		53			53		485	485			
100011743	OKLAHOMA CITY	OK		03/08/2017		127,171		(245)			(245)		2,172	2,172			
100011745	LITTLE ROCK	AR		03/08/2017		228,524		(311)			(311)		6,685	6,685			
100011746	DORAL	FL		03/08/2017		238,192		(255)			(255)		614	614			
100011748	JACKSONVILLE	FL		03/08/2017		412,628		(421)			(421)		1,873	1,873			
100011749	TOBACCOVILLE	NC		03/08/2017		70,948		(42)			(42)		343	343			
100011750	COLUMBIA	SC		03/08/2017		107,505		(71)			(71)		1,863	1,863			
100011751	CLEVELAND	NY		03/08/2017		99,295		(484)			(484)		2,940	2,940			
100011755	TUCSON	AZ		03/08/2017		193,243		71			71		1,142	1,142			
100011763	GREENFIELD	CA		03/08/2017		338,077		(199)			(199)		1,611	1,611			
100011773	CALHOUN	MO		03/08/2017		38,313		(63)			(63)		212	212			
100011778	WEST ORANGE	NJ		03/08/2017		210,233		30			30		1,494	1,494			
100011781	HARVEY	LA		03/08/2017		112,500		74			74		1,060	1,060			
100011782	ANTIOCH	IL		03/08/2017		71,997		(71)			(71)		594	594			
100011785	JERSEY CITY	NJ		03/08/2017		220,673		(33)			(33)		632	632			
100011787	CLEVELAND	NY		03/08/2017		64,418		(2)			(2)		367	367			
100011788	SIMPSONVILLE	SC		03/08/2017		178,102		(306)			(306)		1,169	1,169			
100011793	HIGHLAND SPRINGS	VA		03/08/2017		70,888		(44)			(44)		277	277			
100011794	GAITHERSBURG	MD		03/08/2017		211,421		127			127		1,254	1,254			
100011796	TEMECULA AREA	CA		03/08/2017		479,714		(166)			(166)		2,290	2,290			
100011799	DANBURY	CT		03/08/2017		168,776		(236)			(236)		778	778			
100011802	EDINBURG	TX		03/08/2017		125,017		(85)			(85)		305	305			
100011803	UNIONDALE	NY		03/08/2017		271,276		(533)			(533)		1,418	1,418			
100011808	MEMPHIS	TN		03/08/2017		439,699		(420)			(420)		2,259	2,259			
100011811	WINDSOR	CA		03/08/2017		407,390		(272)			(272)		3,008	3,008			
100011812	BETHESDA	MD		03/08/2017		120,339		(161)			(161)		649	649			
100011815	ANTIOCH	CA		03/08/2017		410,011		(581)			(581)		2,157	2,157			
100011818	RIVERVIEW	FL		03/08/2017		129,690		(132)			(132)		808	808			
100011820	OLDSMAR	FL		03/08/2017		174,065		(168)			(168)		540	540			
100011826	RIVERVIEW	FL		03/08/2017		249,574		(51)			(51)		523	523			
100011829	MC DONALD	PA		03/08/2017		96,688		(329)			(329)		928	928			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011832	ALTAMONTE SPRINGS	FL		03/08/2017		60,048		(59)			(59)		235	235			
100011836	MOUNT PLEASANT	PA		03/08/2017		58,579		(158)			(158)		919	919			
100011838	SPRINGBORO	OH		03/08/2017		223,476		72			72		1,211	1,211			
100011841	CHULA VISTA	CA		03/08/2017		286,856		(639)			(639)		3,407	3,407			
100011844	BALTIMORE	MD		03/08/2017		42,827		63			63		166	166			
100011845	PORT ORCHARD	WA		03/08/2017		136,239		(157)			(157)		965	965			
100011853	HOUSTON	TX		03/08/2017		67,671		32			32		209	209			
100011856	WOODINVILLE	WA		03/08/2017		667,323		(402)			(402)		1,504	1,504			
100011860	CHICAGO	IL		03/08/2017		111,505		(112)			(112)		881	881			
100011862	SAN DIEGO	CA		03/08/2017		613,666		(781)			(781)		3,180	3,180			
100011863	ROCHESTER	NY		03/08/2017		82,253		(95)			(95)		286	286			
100011868	RICHMOND	VA		03/08/2017		104,372		(203)			(203)		398	398			
100011869	BROOKLYN	NY		03/08/2017		497,891		100			100		2,352	2,352			
100011871	HAMILTON	MO		03/08/2017		56,202		(56)			(56)		334	334			
100011873	GASTONIA	NC		03/08/2017		89,268		(115)			(115)		518	518			
100011874	MOUNT HOLLY	NJ		03/08/2017		121,919		(159)			(159)		1,023	1,023			
100011877	CAPE CORAL	FL		03/08/2017		108,769		(64)			(64)		581	581			
100011880	PAOLI	PA		03/08/2017		218,666		(184)			(184)		545	545			
100011884	DEERFIELD BEACH	FL		03/08/2017		225,786		(147)			(147)		651	651			
100011890	NEW ALBANY	IN		03/08/2017		67,930		(255)			(255)		2,065	2,065			
100011891	CHICAGO	IL		03/08/2017		142,499		(141)			(141)		432	432			
100011892	NEW BEDFORD	MA		03/08/2017		147,520		(66)			(66)		778	778			
100011896	NEW YORK	NY		03/08/2017		488,820		(1,743)			(1,743)		33,928	33,928			
100011900	DILLSBURG	PA		03/08/2017		131,960		(297)			(297)		1,107	1,107			
100011901	ORLANDO	FL		03/08/2017		113,895		(45)			(45)		803	803			
100011902	FRANKLIN	OH		03/08/2017		77,149		(190)			(190)		1,060	1,060			
100011903	MOUNT AIRY	MD		03/08/2017		143,083		(257)			(257)		2,650	2,650			
100011905	ROSEBURG	OR		03/08/2017		145,264		(205)			(205)		1,098	1,098			
100011907	WELLINGTON	OH		03/08/2017		83,319		(180)			(180)		619	619			
100011909	LAS CRUCES	NM		03/08/2017		33,044		(114)			(114)		1,158	1,158			
100011910	FORT MYERS	FL		03/08/2017		251,717		(221)			(221)		806	806			
100011912	BRENTWOOD	TN		03/08/2017		302,641		232			232		1,473	1,473			
100011913	DALLAS	TX		03/08/2017		88,226		22			22		535	535			
100011917	NORTH BRUNSWICK	NJ		03/08/2017		145,076		(143)			(143)		1,620	1,620			
100011921	AGOURA HILLS	CA		03/08/2017		908,422		(735)			(735)		3,602	3,602			
100011924	ALBUQUERQUE	NM		03/08/2017		100,020		(304)			(304)		1,127	1,127			
100011925	PLANT CITY	FL		03/08/2017		153,109		(261)			(261)		1,328	1,328			
100011927	RIVERSIDE	CA		03/08/2017		239,251		(268)			(268)		803	803			
100011928	WESTERVILLE	OH		03/08/2017		112,982		(332)			(332)		421	421			
100011933	CINCINNATI	OH		03/08/2017		77,433		(60)			(60)		259	259			
100011942	HONOLULU	HI		03/08/2017		568,499		(291)			(291)		2,652	2,652			
100011943	CHICAGO	IL		03/08/2017		108,371		137			137		1,058	1,058			
100011946	MIDLOTHIAN	TX		03/08/2017		148,571		(276)			(276)		400	400			
100011948	YOUNTVILLE	CA		03/08/2017		255,064		(106)			(106)		1,088	1,088			
100011949	OGDEN	UT		03/08/2017		132,131		(247)			(247)		453	453			
100011951	MIAMI	FL		03/08/2017		218,430		(310)			(310)		1,284	1,284			
100011952	SOUTH RICHMOND HILL	NY		03/08/2017		363,593		(726)			(726)		2,302	2,302			
100011954	UNION CITY	CA		03/08/2017		448,056		(579)			(579)		1,984	1,984			
100011958	PROVIDENCE	RI		03/08/2017		155,315		(271)			(271)		894	894			
100011966	CHARLOTTE	NC		03/08/2017		35,318		(118)			(118)		862	862			
100011967	DUNCANVILLE	TX		03/08/2017		73,320		(56)			(56)		265	265			

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100011970	MORENO VALLEY	CA		03/08/2017		186,562		(206)			(206)		1,248	1,248			
100011972	SAINT PETERSBURG	FL		03/08/2017		130,730		(249)			(249)		1,800	1,800			
100011979	MIAMI	FL		03/08/2017		144,198		(65)			(65)		914	914			
100011981	PHILADELPHIA	PA		03/08/2017		55,095		(138)			(138)		629	629			
100011985	GARDENA	CA		03/08/2017		310,948		(756)			(756)		3,320	3,320			
100011988	PERTH AMBOY	NJ		03/08/2017		215,723		(453)			(453)		1,491	1,491			
100011990	NORCO	CA		03/08/2017		441,901		(198)			(198)		2,255	2,255			
100011991	ROHNERT PARK	CA		03/08/2017		408,605		(287)			(287)		1,702	1,702			
100011993	WASHINGTON	DC		03/08/2017		58,749		16			16		1,067	1,067			
100011994	HIALEAH	FL		03/08/2017		147,406		(91)			(91)		1,476	1,476			
100011996	GREENSBORO	NC		03/08/2017		104,627		(186)			(186)		656	656			
100011997	TUCSON	AZ		03/08/2017		109,799		(205)			(205)		1,018	1,018			
100012002	ELIZABETH CITY	NC		03/08/2017		31,351		(55)			(55)		990	990			
100012003	TOLEDO	OH		03/08/2017		89,628		(210)			(210)		449	449			
100012006	KALAMAZOO	MI		03/08/2017		75,346		(290)			(290)		1,265	1,265			
100012008	WEST LINN	OR		03/08/2017		310,418		332			332		2,111	2,111			
100012012	OAKLAND	CA		03/08/2017		340,025		272			272		1,210	1,210			
100012018	PEMBROKE PINES	FL		03/08/2017		148,439		(158)			(158)		1,103	1,103			
100012020	MIAMI	FL		03/08/2017		85,277		(123)			(123)		1,100	1,100			
100012023	BOCA RATON	FL		03/08/2017		46,747		(278)			(278)		4,420	4,420			
100012026	CARSON CITY	MI		03/08/2017		117,224		(64)			(64)		502	502			
100012027	PLANTATION	FL		03/08/2017		50,735		(278)			(278)		1,977	1,977			
100012029	PHILADELPHIA	PA		03/08/2017		74,484		(146)			(146)		2,452	2,452			
100012032	GEORGETOWN	SC		03/08/2017		205,409		(135)			(135)		2,785	2,785			
100012035	VICTORVILLE	CA		03/08/2017		158,131		(181)			(181)		689	689			
100012039	WILMINGTON	DE		03/08/2017		90,746		(216)			(216)		1,098	1,098			
100012041	WASHINGTON	IL		03/08/2017		90,757		(95)			(95)		457	457			
100012042	FAIR LAWN	NJ		03/08/2017		161,503		(150)			(150)		1,026	1,026			
100012045	CLEARWATER	FL		03/08/2017		102,558		(214)			(214)		547	547			
100012048	BEAUMONT	TX		03/08/2017		61,548		(60)			(60)		278	278			
100012050	LOS ANGELES	CA		03/08/2017		242,949		(263)			(263)		1,081	1,081			
100012053	HARVEY	LA		03/08/2017		76,538		(214)			(214)		2,008	2,008			
100012054	YONKERS	NY		03/08/2017		491,350		(1,002)			(1,002)		1,847	1,847			
100012057	MIAMI	FL		03/08/2017		127,330		(172)			(172)		424	424			
100012062	GALLATIN	TN		03/08/2017		123,422		(228)			(228)		513	513			
100012068	BATTLE GROUND	WA		03/08/2017		480,020		(58)			(58)		1,823	1,823			
100012069	CORAL SPRINGS	FL		03/08/2017		172,652		(259)			(259)		982	982			
100012072	TAMPA	FL		03/08/2017		64,731		(151)			(151)		508	508			
100012074	PERRIS	CA		03/08/2017		129,069		31			31		717	717			
100012078	MIAMI	FL		03/08/2017		90,401		(133)			(133)		703	703			
100012086	MIRAMAR	FL		03/08/2017		96,499		(101)			(101)		1,299	1,299			
100012089	PROVIDENCE	RI		03/08/2017		119,229		(299)			(299)		1,689	1,689			
100012091	CLEARWATER	FL		03/08/2017		105,946		(139)			(139)		689	689			
100012097	AUBURN HILLS	MI		03/08/2017		85,287		68			68		769	769			
100012098	SAN DIEGO	CA		03/08/2017		161,933		(295)			(295)		2,248	2,248			
100012106	DAVENPORT	IA		03/08/2017		37,129		(5)			(5)		213	213			
100012110	SELMA	IN		03/08/2017		51,631		(138)			(138)		912	912			
100012115	PORTLAND	MI		03/08/2017		70,715		(32)			(32)		713	713			
100012116	HIALEAH	FL		03/08/2017		23,545		(110)			(110)		7,989	7,989			
100012128	TAMPA	FL		03/08/2017		88,925		(156)			(156)		680	680			
100012130	SCOTTSBURG	IN		03/08/2017		57,356		(45)			(45)		199	199			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012131	CHARLOTTE	NC		03/08/2017		51,160		(13)			(13)		545	545			
100012133	LYNN	MA		03/08/2017		180,370		128			128		816	816			
100012136	SOUTH BEND	IN		03/08/2017		21,391		(23)			(23)		604	604			
100012139	DURHAM	NC		03/08/2017		67,890		(59)			(59)		322	322			
100012140	FRESNO	CA		03/08/2017		29,859		(41)			(41)		537	537			
100012146	ORLANDO	FL		03/08/2017		201,977		(238)			(238)		1,461	1,461			
100012154	ORLANDO	FL		03/08/2017		115,489		(264)			(264)		657	657			
100012155	MORENO VALLEY	CA		03/08/2017		112,983		(88)			(88)		576	576			
100012158	LOS ANGELES	CA		03/08/2017		259,242		(293)			(293)		2,945	2,945			
100012161	NEPTUNE	NJ		03/08/2017		163,515		(679)			(679)		661	661			
100012169	THORNTON	CO		03/08/2017		136,496		(146)			(146)		527	527			
100012183	ANTIOCH	CA		03/08/2017		221,310		(210)			(210)		1,486	1,486			
100012190	HOLLISWOOD	NY		03/08/2017		423,160		(318)			(318)		3,920	3,920			
100012193	LOS ANGELES	CA		03/08/2017		192,414		(397)			(397)		1,349	1,349			
100012205	TAMPA	FL		03/08/2017		48,006							174	174			
100012206	RIVERVIEW	FL		03/08/2017		44,526		(75)			(75)		358	358			
100012211	MONTVILLE	NJ		03/08/2017		227,527		(134)			(134)		914	914			
100012215	LYNN	MA		03/08/2017		26,368		177			177		913	913			
100012309	ORLANDO	FL		04/28/2017		133,844		(119)			(119)		671	671			
100012310	TAMPA	FL		04/28/2017		131,647		327			327		313	313			
100012315	CHESAPEAKE	VA		04/28/2017		143,947		(116)			(116)		468	468			
100012317	NORFOLK CITY	VA		04/28/2017		73,405		(91)			(91)		501	501			
100012319	RALEIGH	NC		04/28/2017		155,298		47			47		892	892			
100012322	FARMINGTON	MO		04/28/2017		92,694		(223)			(223)		480	480			
100012323	LANGLOIS	OR		04/28/2017		188,808		(561)			(561)		1,387	1,387			
100012324	NEW ALBANY	PA		04/28/2017		44,129		(130)			(130)		428	428			
100012325	CARSON	CA		04/28/2017		289,982		(267)			(267)		1,294	1,294			
100012326	TINLEY PARK	IL		04/28/2017		501,280		638			638		1,761	1,761			
100012327	ACUSHNET	MA		04/28/2017		189,547		(26)			(26)		320	320			
100012330	DU QUOIN	IL		04/28/2017		36,227		(112)			(112)		351	351			
100012337	LAKE WORTH	FL		04/28/2017		125,808		(454)			(454)		1,649	1,649			
100012338	WAKE FOREST	NC		04/28/2017		107,289		(104)			(104)		852	852			
100012342	WORCESTER	MA		04/28/2017		86,747		(1)			(1)		159	159			
100012348	SANTA CLARITA	CA		04/28/2017		384,210		(14)			(14)		1,463	1,463			
100012350	STATEN ISLAND	NY		04/28/2017		275,992		(424)			(424)		1,473	1,473			
100012352	LARGO	FL		04/28/2017		79,283		(25)			(25)		676	676			
100012353	CYPRESS	CA		04/28/2017		321,138		(465)			(465)		1,592	1,592			
100012354	BROOKSVILLE	FL		04/28/2017		86,023		(240)			(240)		777	777			
100012358	NORFOLK	VA		04/28/2017		179,796		(236)			(236)		444	444			
100012362	GREENWOOD	LA		04/28/2017		61,235		(504)			(504)		1,625	1,625			
100012365	PHILADELPHIA	PA		04/28/2017		117,470		(268)			(268)		960	960			
100012366	PELL CITY	AL		04/28/2017		58,218		(179)			(179)		730	730			
100012371	JOLIET	IL		04/28/2017		183,590		(267)			(267)		762	762			
100012375	CHESAPEAKE	VA		04/28/2017		125,429		(34)			(34)		848	848			
100012378	CHARLOTTE	NC		04/28/2017		173,663		51			51		900	900			
100012381	FORT PIERCE	FL		04/28/2017		95,305		(133)			(133)		470	470			
100012384	BRIDGETON	MO		04/28/2017		76,130		(102)			(102)		857	857			
100012386	VIRGINIA BEACH	VA		04/28/2017		126,063		(131)			(131)		561	561			
100012387	SLIDELL	LA		04/28/2017		96,791		(33)			(33)		571	571			
100012392	HOMESTEAD	FL		04/28/2017		93,449		(81)			(81)		408	408			
100012395	NAPERVILLE	IL		04/28/2017		308,120		(170)			(170)		1,803	1,803			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012397	DERWOOD	MD		04/28/2017		300,707		266			266		2,509	2,509			
100012398	NORTH AUGUSTA	SC		04/28/2017		341,823		(287)			(287)		1,168	1,168			
100012399	BOLINGBROOK	IL		04/28/2017		156,247		(135)			(135)		640	640			
100012400	BEDFORD	PA		04/28/2017		125,641		(74)			(74)		1,383	1,383			
100012402	SYCAMORE	IL		04/28/2017		48,784		(18)			(18)		476	476			
100012405	SOUTHFIELD	MI		04/28/2017		46,348		(83)			(83)		472	472			
100012406	HOWELL	MI		04/28/2017		65,956		(169)			(169)		2,760	2,760			
100012408	RICHMOND	VA		04/28/2017		84,230		41			41		463	463			
100012410	HARRISON TWP	MI		04/28/2017		45,097		(69)			(69)		844	844			
100012411	FRANKLIN	NC		04/28/2017		181,089		(327)			(327)		1,992	1,992			
100012412	ORLANDO	FL		04/28/2017		99,562		14			14		384	384			
100012413	PARKER	CO		04/28/2017		495,761		(660)			(660)		3,772	3,772			
100012414	ADAMS	MA		04/28/2017		98,923		25			25		562	562			
100012415	PEKIN	IL		04/28/2017		73,913		13			13		560	560			
100012420	ROMULUS	MI		04/28/2017		65,070		(114)			(114)		641	641			
100012422	REDFORD	MI		04/28/2017		33,458		(17)			(17)		539	539			
100012423	THOMASVILLE	NC		04/28/2017		50,029		(1)			(1)		397	397			
100012425	NORTH LAS VEGAS	NV		04/28/2017		63,875		(189)			(189)		496	496			
100012426	INDIANAPOLIS	IN		04/28/2017		44,517		(45)			(45)		1,303	1,303			
100012427	CHARLOTTE	NC		04/28/2017		162,138		(82)			(82)		682	682			
100012429	CHIPLEY	FL		04/28/2017		45,191		(134)			(134)		1,269	1,269			
100012432	CINCINNATI	OH		04/28/2017		69,661		(143)			(143)		226	226			
100012433	CARTERET	NJ		04/28/2017		164,146		(361)			(361)		2,803	2,803			
100012435	JAMAICA	NY		04/28/2017		287,511		(293)			(293)		1,028	1,028			
100012436	CHINO	CA		04/28/2017		225,562		(11)			(11)		3,066	3,066			
100012437	PHILADELPHIA	PA		04/28/2017		69,834		(107)			(107)		383	383			
100012438	MIAMI	FL		04/28/2017		85,741		(243)			(243)		369	369			
100012439	LOUISVILLE	KY		04/28/2017		75,320		(34)			(34)		431	431			
100012440	VINCENT	AL		04/28/2017		105,959		(41)			(41)		848	848			
100012441	SANTA MARIA	CA		04/28/2017		217,518		(115)			(115)		1,333	1,333			
100012442	HAWTHORNE	CA		04/28/2017		290,160		(399)			(399)		718	718			
100012443	ORLANDO	FL		04/28/2017		276,634		(512)			(512)		2,036	2,036			
100012445	HAMPSTEAD	MD		04/28/2017		128,022		(97)			(97)		2,117	2,117			
100012452	DESOTO	TX		04/28/2017		72,715		(236)			(236)		815	815			
100012454	APOPKA	FL		04/28/2017		105,534		(85)			(85)		1,176	1,176			
100012455	GRAND TERRACE	CA		04/28/2017		283,345		(240)			(240)		1,001	1,001			
100012458	REIDSVILLE	NC		04/28/2017		73,086		(395)			(395)		1,104	1,104			
100012461	PARKVILLE	MO		04/28/2017		108,074		(106)			(106)		448	448			
100012465	MURRAY	UT		04/28/2017		147,914		51			51		1,171	1,171			
100012471	ARRINGTON	TN		04/28/2017		433,572		(923)			(923)		899	899			
100012472	SONOMA	CA		04/28/2017		294,724		(105)			(105)		2,046	2,046			
100012473	OLGA	WA		04/28/2017		211,068		(512)			(512)		3,043	3,043			
100012475	HOUSTON	TX		04/28/2017		161,761		(103)			(103)		827	827			
100012478	BENSON	AZ		04/28/2017		47,493		(4)			(4)		1,087	1,087			
100012479	CELINA	OH		04/28/2017		30,693		(88)			(88)		181	181			
100012482	SAINT LOUIS	MO		04/28/2017		67,081		61			61		408	408			
100012485	LYNCHBURG	OH		04/28/2017		68,625		(206)			(206)		652	652			
100012487	RAYTOWN	MO		04/28/2017		39,636		(1)			(1)		581	581			
100012489	WILLINGBORO	NJ		04/28/2017		69,102		(25)			(25)		1,144	1,144			
100012490	JACKSON	MO		04/28/2017		88,954		(128)			(128)		813	813			
100012491	SHORELINE	WA		04/28/2017		149,562		(314)			(314)		1,001	1,001			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012492	MIAMI	FL		04/28/2017		397,339		(213)			(213)		1,302	1,302			
100012495	BROOKVILLE	OH		04/28/2017		83,146		(215)			(215)		681	681			
100012497	CHARLOTTESVILLE	VA		04/28/2017		105,001		35			35		621	621			
100012499	BALDWIN	NY		04/28/2017		237,366		(73)			(73)		1,306	1,306			
100012504	SOUTHFIELD	MI		04/28/2017		32,473		(25)			(25)		923	923			
100012550	FORT GRATIOT	MI		04/28/2017		78,010		(133)			(133)		844	844			
100012583	NORTON SHORES	MI		05/25/2017		71,906		(173)			(173)		379	379			
100012584	PEMBROKE PINES	FL		05/25/2017		94,603		(348)			(348)		1,053	1,053			
100012587	ANTIOCH	CA		05/25/2017		235,464		(321)			(321)		816	816			
100012593	COMPTON	CA		05/25/2017		312,530		(435)			(435)		1,356	1,356			
100012597	ROCHESTER HILLS	MI		05/25/2017		261,859		(532)			(532)		2,552	2,552			
100012598	SAINT PETERSBURG	FL		05/25/2017		130,634		(120)			(120)		414	414			
100012604	FORT PIERCE	FL		05/25/2017		119,315		(187)			(187)		354	354			
100012609	LONG BEACH	CA		05/25/2017		346,944		(333)			(333)		1,026	1,026			
100012614	COCONUT CREEK	FL		05/25/2017		161,581		(200)			(200)		560	560			
100012620	WASHINGTON	DC		05/25/2017		197,571		(298)			(298)		727	727			
100012627	BELLFLOWER	CA		05/25/2017		309,777		(516)			(516)		1,005	1,005			
100012630	CHICAGO	IL		05/25/2017		157,111		(354)			(354)		670	670			
100012633	HIALEAH	FL		05/25/2017		58,286		180			180		215	215			
100012634	ROMEOVILLE	IL		05/25/2017		97,592		(212)			(212)		444	444			
100012636	PEMBROKE PINES	FL		05/25/2017		178,319		(448)			(448)		792	792			
100012637	ORLANDO	FL		05/25/2017		170,724		56			56		495	495			
100012638	ARLETA	CA		05/25/2017		276,953		(440)			(440)		801	801			
100012640	HAM LAKE	MN		05/25/2017		176,831		(198)			(198)		801	801			
100012644	MIAMI	FL		05/25/2017		131,410		(46)			(46)		431	431			
100012648	SPRING HILL	FL		05/25/2017		84,605		(210)			(210)		492	492			
100012651	STERLING HEIGHTS	MI		05/25/2017		46,593		(216)			(216)		1,018	1,018			
100012653	HOLLYWOOD	FL		05/25/2017		289,661		(392)			(392)		1,279	1,279			
100012656	BELTSVILLE	MD		05/25/2017		207,427		(65)			(65)		417	417			
100012674	MIAMI	FL		05/25/2017		226,025		(264)			(264)		1,203	1,203			
100012677	JACKSONVILLE	FL		05/25/2017		106,479		(116)			(116)		361	361			
100012684	FORT MYERS	FL		05/25/2017		120,483		(166)			(166)		403	403			
100012685	HAZEL PARK	MI		05/25/2017		70,320		(84)			(84)		284	284			
100012700	SAN BERNARDINO	CA		05/25/2017		174,358		(221)			(221)		494	494			
100012703	RIVERVIEW	FL		05/25/2017		95,048		(37)			(37)		112	112			
100012706	AUBURN	WA		05/25/2017		295,683		(241)			(241)		960	960			
100012708	NORTH LAS VEGAS	NV		05/25/2017		102,493		(107)			(107)		359	359			
100012713	HOLIDAY	FL		05/25/2017		61,641		(65)			(65)		225	225			
100012716	MIAMI GARDENS	FL		05/25/2017		128,108		(19)			(19)		441	441			
100012717	EATONVILLE	WA		05/25/2017		292,773		(258)			(258)		972	972			
100012719	PORTERVILLE	CA		05/25/2017		188,324		(189)			(189)		707	707			
100012720	TAMPA	FL		05/25/2017		190,834		(153)			(153)		596	596			
100012721	ORLANDO	FL		05/25/2017		263,272		(369)			(369)		1,392	1,392			
100012727	STOCKTON	CA		05/25/2017		195,124		(155)			(155)		821	821			
100012729	NORTH HILLS	CA		05/25/2017		230,178		(299)			(299)		739	739			
100012731	RIVIERA BEACH	FL		05/25/2017		325,727		(464)			(464)		1,281	1,281			
100012738	TAMARAC	FL		05/25/2017		76,396		(75)			(75)		281	281			
100012742	CENTRAL ISLIP	NY		05/25/2017		188,856		(323)			(323)		814	814			
100012744	SACRAMENTO	CA		05/25/2017		114,751		(196)			(196)		820	820			
100012745	PALM HARBOR	FL		05/25/2017		66,526		(125)			(125)		504	504			
100012747	LAVEEN	AZ		05/25/2017		160,366		(188)			(188)		1,544	1,544			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012755	CAROLINA BEACH	NC		05/25/2017		240,053		(104)			(104)		758	758			
100012775	ORLANDO	FL		05/25/2017		144,439		(320)			(320)		622	622			
100012776	MIAMI	FL		05/25/2017		216,688		(147)			(147)		635	635			
100012777	AZUSA	CA		05/25/2017		228,710		(537)			(537)		1,011	1,011			
100012785	SOUTH GATE	CA		05/25/2017		261,390		269			269		552	552			
100012788	W PALM BEACH	FL		05/25/2017		148,434		(303)			(303)		652	652			
100012792	DEERFIELD BEACH	FL		05/25/2017		40,284		(68)			(68)		344	344			
100012795	MIAMI	FL		05/25/2017		328,450		(517)			(517)		1,165	1,165			
100012796	HIALEAH	FL		05/25/2017		190,941		(390)			(390)		712	712			
100012797	SANTA ANA	CA		05/25/2017		159,522		(190)			(190)		470	470			
100012800	MINNEAPOLIS	MN		05/25/2017		140,989		(274)			(274)		518	518			
100012802	SEBRING	FL		05/25/2017		118,844		(168)			(168)		392	392			
100012803	JAMAICA	NY		05/25/2017		416,183		21			21		1,563	1,563			
100012809	APPLE VALLEY	CA		05/25/2017		166,837		(264)			(264)		791	791			
100012814	MIAMI	FL		05/25/2017		144,201		(447)			(447)		2,265	2,265			
100012818	GIBSONTON	FL		05/25/2017		133,083		(122)			(122)		363	363			
100012819	ORLANDO	FL		05/25/2017		55,908		(274)			(274)		840	840			
100012822	NORTHBRIDGE	MA		05/25/2017		142,509		(271)			(271)		560	560			
100012823	OCALA	FL		05/25/2017		123,604		(87)			(87)		419	419			
100012824	BEAUMONT	CA		05/25/2017		113,957		(159)			(159)		390	390			
100012825	SAN BERNARDINO	CA		05/25/2017		143,230		(248)			(248)		390	390			
100012828	PALMDALE	CA		05/25/2017		131,833		16			16		353	353			
100012830	PHOENIX	AZ		05/25/2017		82,175		(115)			(115)		210	210			
100012837	ROYAL OAK	MI		05/25/2017		181,942		(350)			(350)		753	753			
100012838	SALINAS	CA		05/25/2017		199,877		(85)			(85)		511	511			
100012839	SUNRISE	FL		05/25/2017		84,632		(156)			(156)		536	536			
100012842	HOUSTON	TX		05/25/2017		53,719		(205)			(205)		359	359			
100012848	HIALEAH	FL		05/25/2017		115,864		(300)			(300)		1,058	1,058			
100012849	YUBA CITY	CA		05/25/2017		142,065		(212)			(212)		494	494			
100012850	PALMDALE	CA		05/25/2017		200,010		(363)			(363)		998	998			
100012854	ORLANDO	FL		05/25/2017		63,782		(197)			(197)		431	431			
100012855	SARASOTA	FL		05/25/2017		205,546		(253)			(253)		691	691			
100012857	ROMOLAND	CA		05/25/2017		230,489		(394)			(394)		775	775			
100012859	ELK GROVE	CA		05/25/2017		221,812		(23)			(23)		815	815			
100012863	CHICAGO	IL		05/25/2017		109,892		(91)			(91)		378	378			
100012867	NAPLES	FL		05/25/2017		212,290		(336)			(336)		1,216	1,216			
100012872	DRYDEN	MI		05/25/2017		3,741		401			401		984	984			
100012874	ORLANDO	FL		05/25/2017		203,692		(410)			(410)		770	770			
100012876	MIRAMAR	FL		05/25/2017		50,308		(310)			(310)		1,042	1,042			
100012877	SAN DIEGO	CA		05/25/2017		17,850		(11)			(11)		959	959			
100012878	WATERFORD	CA		05/25/2017		156,218		(84)			(84)		677	677			
100012880	CHICAGO	IL		05/25/2017		199,633		(479)			(479)		1,183	1,183			
100012890	PERRIS	CA		05/25/2017		206,051		102			102		485	485			
100012891	HOLLYWOOD	FL		05/25/2017		71,833		(60)			(60)		312	312			
100012892	MESA	AZ		05/25/2017		68,970		1,292			1,292		3,697	3,697			
100012896	MARCO ISLAND	FL		05/25/2017		292,675		(286)			(286)		976	976			
100012898	HOLLISTER	CA		05/25/2017		285,889		(534)			(534)		909	909			
100012905	WOODLAND	CA		05/25/2017		229,731		(364)			(364)		737	737			
100012916	SANTA ROSA	CA		05/25/2017		292,955		427			427		482	482			
100012917	OCALA	FL		05/25/2017		112,820		(101)			(101)		568	568			
100012923	CONCORD	CA		05/25/2017		236,603		(102)			(102)		351	351			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012927	TAMPA	FL		05/25/2017		95,945		(267)			(267)		1,019	1,019			
100012930	HESPERIA	CA		05/25/2017		131,857		(182)			(182)		363	363			
100012939	OAK HILLS	CA		05/25/2017		224,381		(251)			(251)		445	445			
100012941	ARBUNDALE	FL		05/25/2017		135,669		(162)			(162)		781	781			
100012955	PRINCETON	MN		05/25/2017		101,584		(162)			(162)		524	524			
100012957	GAITHERSBURG	MD		05/25/2017		338,156		(292)			(292)		822	822			
100012963	PHOENIX	AZ		05/25/2017		146,349		(223)			(223)		635	635			
100012966	PALMDALE	CA		05/25/2017		237,853		(597)			(597)		1,164	1,164			
100012970	HIALEAH	FL		05/25/2017		153,708		432			432		293	293			
100012976	AREA OF CORONA	CA		05/25/2017		244,476		(453)			(453)		1,268	1,268			
100012986	SARASOTA	FL		05/25/2017		158,752		(197)			(197)		2,295	2,295			
100012989	LONG BEACH	CA		05/25/2017		323,220		(259)			(259)		1,107	1,107			
100012990	MIAMI	FL		05/25/2017		289,921		(363)			(363)		871	871			
100012991	CHICAGO	IL		05/25/2017		155,674		(193)			(193)		771	771			
100012992	PHOENIX	AZ		05/25/2017		116,314		(265)			(265)		471	471			
100013002	HENDERSON	NV		05/25/2017		245,820		(403)			(403)		1,129	1,129			
100013004	PLANADA	CA		05/25/2017		117,691		(157)			(157)		377	377			
100013006	YPSILANTI	MI		05/25/2017		214,568		(175)			(175)		773	773			
100013008	NORTH LAUDERDALE	FL		05/25/2017		129,655		(145)			(145)		480	480			
100013011	SPRING HILL	FL		05/25/2017		140,722		(268)			(268)		641	641			
100013013	PERRIS	CA		05/25/2017		228,536		(298)			(298)		716	716			
100013032	PARAMOUNT	CA		05/25/2017		305,336		(274)			(274)		1,190	1,190			
100013034	PITTSBURG	CA		05/25/2017		273,268		(200)			(200)		1,347	1,347			
100013035	MESA	AZ		05/25/2017		146,251		(202)			(202)		534	534			
100013037	LAS VEGAS	NV		05/25/2017		110,318		(110)			(110)		360	360			
100013039	RIVERBANK	CA		05/25/2017		142,278		(379)			(379)		732	732			
100013040	NORWALK	CA		05/25/2017		305,113		(428)			(428)		943	943			
100013046	ATWATER	CA		05/25/2017		164,901		(313)			(313)		637	637			
100013047	MIAMI	FL		05/25/2017		202,289		(188)			(188)		778	778			
100013048	STOCKTON	CA		05/25/2017		238,878		(507)			(507)		954	954			
100013052	ZIMMERMAN	MN		05/25/2017		96,458		(316)			(316)		926	926			
100013059	ORANGEVALE	CA		05/25/2017		214,427		(358)			(358)		735	735			
100013061	WEST PALM BEACH	FL		05/25/2017		129,468		(200)			(200)		438	438			
100013066	BELL GARDENS	CA		05/25/2017		238,407		(185)			(185)		1,658	1,658			
100013067	SAN FERNANDO	CA		05/25/2017		309,045		(202)			(202)		768	768			
100013071	LOS ANGELES	CA		05/25/2017		295,051		(340)			(340)		739	739			
100013072	HIALEAH GARDENS	FL		05/25/2017		122,744		(224)			(224)		539	539			
100013077	FAIRFIELD	CA		05/25/2017		67,936		(141)			(141)		980	980			
100013078	HIALEAH	FL		05/25/2017		139,405		(478)			(478)		1,145	1,145			
100013079	LAS VEGAS	NV		05/25/2017		154,463		(140)			(140)		600	600			
100013087	NORWALK	CA		05/25/2017		273,797		12			12		663	663			
100013090	MIAMI	FL		05/25/2017		93,207		(56)			(56)		344	344			
100013092	MIAMI	FL		05/25/2017		129,160		(321)			(321)		599	599			
100013096	FORT LAUDERDALE	FL		05/25/2017		161,259		(147)			(147)		519	519			
100013099	ORLANDO	FL		05/25/2017		143,445		(208)			(208)		651	651			
100013100	HUNTERSVILLE	NC		05/25/2017		296,072		(601)			(601)		699	699			
100013101	HIALEAH	FL		05/25/2017		160,173		(295)			(295)		541	541			
100013104	CLARKSBURG	MD		05/25/2017		291,291		(207)			(207)		814	814			
100013105	WOODBURN	OR		05/25/2017		171,105		(101)			(101)		654	654			
100013106	BLUFFTON	SC		05/25/2017		329,839		(467)			(467)		1,103	1,103			
100013107	OXON HILL	MD		05/25/2017		130,889		(277)			(277)		663	663			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013108	ORLANDO	FL		05/25/2017		155,082		(234)			(234)		597	597			
100013110	MINNEAPOLIS	MN		05/25/2017		136,566		(191)			(191)		440	440			
100013111	ABERDEEN	MD		05/25/2017		203,721		(287)			(287)		1,356	1,356			
100013112	CHICAGO	IL		05/25/2017		173,722		(224)			(224)		900	900			
100013113	ARNOLD	MO		05/25/2017		100,380		(117)			(117)		333	333			
100013114	ISLIP	NY		05/25/2017		294,021		(121)			(121)		1,310	1,310			
100013115	NORTH MIAMI BEACH	FL		05/25/2017		153,233		(153)			(153)		422	422			
100013117	BARSTOW	CA		05/25/2017		95,282		(141)			(141)		322	322			
100013119	ARCADIA	FL		05/25/2017		92,346		(107)			(107)		424	424			
100013120	ORLANDO	FL		05/25/2017		145,468		(294)			(294)		4,118	4,118			
100013128	LOMPOC	CA		05/25/2017		180,086		(276)			(276)		866	866			
100013130	LOCUST GROVE	VA		05/25/2017		200,057		(345)			(345)		816	816			
100013132	E STROUDSBURG	PA		05/25/2017		202,940		(91)			(91)		1,816	1,816			
100013133	MANCHESTER	NH		05/25/2017		135,401		(97)			(97)		808	808			
100013137	PORT ORANGE	FL		05/25/2017		301,300		(306)			(306)		1,192	1,192			
100013142	WILDWOOD	NJ		05/25/2017		234,075		(359)			(359)		903	903			
100013149	MIAMI	FL		05/25/2017		164,884		(130)			(130)		565	565			
100013150	MODESTO	CA		05/25/2017		193,552		(261)			(261)		648	648			
100013153	LAKE ELSINORE	CA		05/25/2017		132,628		(110)			(110)		476	476			
100013154	LAKE WORTH	FL		05/25/2017		106,299		(108)			(108)		494	494			
100013162	LODI	CA		05/25/2017		161,283		(19)			(19)		599	599			
100013163	CENTER LINE	MI		05/25/2017		141,471		(137)			(137)		576	576			
100013166	FT PIERCE	FL		05/25/2017		120,817		(214)			(214)		864	864			
100013168	WINCHESTER	VA		05/25/2017		305,188		(309)			(309)		1,292	1,292			
100013170	CHICAGO	IL		05/25/2017		121,708		(149)			(149)		467	467			
100013171	TWENTYNINE PALMS	CA		05/25/2017		101,381		(99)			(99)		511	511			
100013172	BAKERSFIELD (AREA)	CA		05/25/2017		111,946		(155)			(155)		363	363			
100013173	BOYNTON BEACH	FL		05/25/2017		85,196		(122)			(122)		271	271			
100013174	RIVERSIDE	CA		05/25/2017		191,575		(231)			(231)		676	676			
100013177	SAINT PETERSBURG	FL		05/25/2017		67,132		83			83		1,594	1,594			
100013184	GURNEE	IL		05/25/2017		184,033		(291)			(291)		534	534			
100013194	CHICAGO	IL		05/25/2017		107,873		(208)			(208)		2,113	2,113			
100013195	PERRIS	CA		05/25/2017		136,887		(117)			(117)		493	493			
100013196	PHOENIX	AZ		05/25/2017		109,418		(113)			(113)		576	576			
100013200	GULF SHORES	AL		05/25/2017		236,302		(222)			(222)		848	848			
100013203	FRESNO	CA		05/25/2017		137,730		(101)			(101)		613	613			
100013206	CHICAGO	IL		05/25/2017		491,843		(333)			(333)		1,581	1,581			
100013208	COLTON	CA		05/25/2017		142,613		(148)			(148)		710	710			
100013209	ROCKVILLE	MD		05/25/2017		276,300		(444)			(444)		1,129	1,129			
100013213	LAUDERHILL	FL		05/25/2017		66,418		(67)			(67)		258	258			
100013214	BEALETON	VA		05/25/2017		237,430		(250)			(250)		1,026	1,026			
100013224	ASHBURN	VA		05/25/2017		231,587		(162)			(162)		902	902			
100013225	DEERFIELD BEACH	FL		05/25/2017		163,196		(236)			(236)		770	770			
100013226	MORENO VALLEY	CA		05/25/2017		99,622		(138)			(138)		349	349			
100013227	STOCKTON	CA		05/25/2017		183,041		(148)			(148)		635	635			
100013235	LOS ANGELES	CA		05/25/2017		254,849		(357)			(357)		826	826			
100013238	ROBERTSDALE	AL		05/25/2017		207,914		(230)			(230)		936	936			
100013239	LOS ANGELES	CA		05/25/2017		255,913		(364)			(364)		736	736			
100013244	MEDFORD	OR		05/25/2017		257,022		(231)			(231)		941	941			
100013246	LISBON FALLS	ME		05/25/2017		125,020		(182)			(182)		521	521			
100013257	WILLINGBORO	NJ		05/25/2017		174,700		(102)			(102)		342	342			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013258	LONE PINE	CA		05/25/2017		146,827		(255)			(255)		505	505			
100013259	ARNOLD	MO		05/25/2017		165,159		(139)			(139)		568	568			
100013262	POQUOSON	VA		05/25/2017		197,365		(335)			(335)		1,063	1,063			
100013263	MIAMI	FL		05/25/2017		97,403		(28)			(28)		222	222			
100013266	NAPLES	FL		05/25/2017		264,419		(364)			(364)		906	906			
100013267	WINTER SPRINGS	FL		05/25/2017		129,628		(258)			(258)		339	339			
100013269	APPLE VALLEY	CA		05/25/2017		239,392		(461)			(461)		922	922			
100013284	STOCKTON	CA		05/25/2017		152,167		(19)			(19)		387	387			
100013285	WILLISTON	FL		05/25/2017		133,961		(329)			(329)		1,214	1,214			
100013286	LOMPOC	CA		05/25/2017		219,441		(186)			(186)		607	607			
100013287	LEVITTOWN	PA		05/25/2017		223,425		(223)			(223)		635	635			
100013289	FRANKFORD	DE		05/25/2017		169,110		(39)			(39)		426	426			
100013292	LANCASTER	CA		05/25/2017		221,873		(172)			(172)		743	743			
100013307	DESERT HOT SPRINGS	CA		05/25/2017		271,959		(361)			(361)		886	886			
100013313	ARVERNE	NY		05/25/2017		337,391		(361)			(361)		1,405	1,405			
100013318	CLAYTON	NC		05/25/2017		37,823		128			128		819	819			
100013321	BARBERTON	OH		05/25/2017		67,548		(86)			(86)		312	312			
100013322	SAN ANTONIO	TX		05/25/2017		53,521		(78)			(78)		197	197			
100013323	DORAL	FL		05/25/2017		259,638		130			130		584	584			
100013325	SOMERTON	AZ		05/25/2017		153,543		(222)			(222)		554	554			
100013330	PALM BAY	FL		05/25/2017		80,108		(122)			(122)		284	284			
100013339	FONTANA	CA		05/25/2017		108,327		(107)			(107)		2,599	2,599			
100013343	MERIDIAN	CA		05/25/2017		87,043		(198)			(198)		455	455			
100013345	LANSING	MI		05/25/2017		105,508		(232)			(232)		618	618			
100013346	WEST COVINA	CA		05/25/2017		291,776		(620)			(620)		1,066	1,066			
100013347	SACRAMENTO	CA		05/25/2017		226,124		(447)			(447)		807	807			
100013352	LAUREL	DE		05/25/2017		205,345		(12)			(12)		1,451	1,451			
100013361	ROCKY POINT	NY		05/25/2017		209,095		(534)			(534)		1,666	1,666			
100013368	NORTH LAS VEGAS	NV		05/25/2017		107,267		(146)			(146)		766	766			
100013369	CHARLESTON	SC		05/25/2017		88,312		(90)			(90)		360	360			
100013371	KISSIMMEE	FL		05/25/2017		92,052		(91)			(91)		345	345			
100013373	DELAND	FL		05/25/2017		209,510		(224)			(224)		860	860			
100013377	HIALEAH	FL		05/25/2017		196,038		(236)			(236)		972	972			
100013380	PORT ST LUCIE	FL		05/25/2017		103,903		(140)			(140)		317	317			
100013383	MIAMI	FL		05/25/2017		144,068		(119)			(119)		508	508			
100013388	PHOENIX	AZ		05/25/2017		121,084		(205)			(205)		511	511			
100013389	GLENDALE	AZ		05/25/2017		215,128		94			94		12	12			
100013391	WINTON	CA		05/25/2017		210,629		(382)			(382)		729	729			
100013396	SALINAS	CA		05/25/2017		190,584		(100)			(100)		522	522			
100013397	CHULA VISTA	CA		05/25/2017		137,354		(131)			(131)		599	599			
100013398	MESA	AZ		05/25/2017		171,668		(154)			(154)		649	649			
100013400	TEMPE	AZ		05/25/2017		269,730		(217)			(217)		909	909			
100013401	LAKE MARY	FL		05/25/2017		149,715		(352)			(352)		609	609			
100013403	DANA POINT	CA		05/25/2017		236,062		(488)			(488)		921	921			
100013405	NAPLES	FL		05/25/2017		126,629		(529)			(529)		763	763			
100013415	CAVE CREEK	AZ		05/25/2017		338,468		480			480		483	483			
100013416	HOLLYWOOD	FL		05/25/2017		168,287		(189)			(189)		572	572			
100013418	POMONA	CA		05/25/2017		127,025		(477)			(477)		960	960			
100013421	ANDERSON	CA		05/25/2017		109,481		(274)			(274)		522	522			
100013423	CAPITOL HEIGHTS	MD		05/25/2017		82,011		(280)			(280)		801	801			
100013424	MIAMI	FL		05/25/2017		159,547		(194)			(194)		963	963			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013426	BRADENTON	FL		05/25/2017		109,823		164			164		633	633			
100013432	BOYNTON BEACH	FL		05/25/2017		150,213		(173)			(173)		563	563			
100013433	PALMDALE	CA		05/25/2017		174,345		(336)			(336)		674	674			
100013434	SANTA ROSA	CA		05/25/2017		215,346		(422)			(422)		904	904			
100013442	MINNEAPOLIS	MN		05/25/2017		150,489		(152)			(152)		516	516			
100013448	PHOENIX	AZ		05/25/2017		138,385		(188)			(188)		460	460			
100013450	HESPERIA	CA		05/25/2017		100,038		(568)			(568)		2,456	2,456			
100013453	ORLANDO	FL		05/25/2017		181,960		69			69		583	583			
100013457	MIAMI	FL		05/25/2017		34,182		(305)			(305)		1,025	1,025			
100013465	DUARTE	CA		05/25/2017		263,160		(102)			(102)		749	749			
100013472	TAMPA	FL		05/25/2017		141,459		(231)			(231)		566	566			
100013478	JACKSONVILLE	FL		05/25/2017		80,820		(8)			(8)		300	300			
100013479	MIRAMAR	FL		05/25/2017		141,693		(188)			(188)		579	579			
100013480	TARPON SPRINGS	FL		05/25/2017		74,132		2,326			2,326		94,885	94,885			
100013482	STOCKTON	CA		05/25/2017		130,101		(144)			(144)		442	442			
100013485	ORLANDO	FL		05/25/2017		276,254		(441)			(441)		723	723			
100013490	VERO BEACH	FL		05/25/2017		140,885		(187)			(187)		288	288			
100013491	CLEARWATER	FL		05/25/2017		73,285		(89)			(89)		335	335			
100013497	NORTH HIGHLANDS AREA	CA		05/25/2017		154,486		(124)			(124)		548	548			
100013501	PENSACOLA	FL		05/25/2017		160,594		(259)			(259)		1,038	1,038			
100013508	TAMPA	FL		05/25/2017		93,423		(75)			(75)		327	327			
100013511	RIXEYVILLE	VA		05/25/2017		272,450		(284)			(284)		1,125	1,125			
100013512	FORT LAUDERDALE	FL		05/25/2017		132,246		(227)			(227)		530	530			
100013528	ARLINGTON	TX		05/25/2017		116,859		(163)			(163)		427	427			
100013533	RIVERSIDE	CA		05/25/2017		238,534		(177)			(177)		785	785			
100013536	RIALTO	CA		05/25/2017		240,926		(363)			(363)		1,409	1,409			
100013539	ANDERSON	IN		05/25/2017		136,027		(387)			(387)		625	625			
100013542	SACRAMENTO	CA		05/25/2017		136,444		(135)			(135)		460	460			
100013543	ROCKAWAY	NJ		05/25/2017		299,465		(308)			(308)		1,368	1,368			
100013544	LAKE HUGHES	CA		05/25/2017		123,578		(109)			(109)		449	449			
100013548	BAKERSFIELD	CA		05/25/2017		166,424		(209)			(209)		723	723			
100013549	SILVER SPRING	MD		05/25/2017		220,542		(183)			(183)		756	756			
100013551	UNIONDALE	NY		05/25/2017		272,679		(675)			(675)		6,375	6,375			
100013552	HIALEAH	FL		05/25/2017		115,193		(58)			(58)		374	374			
100013553	LOS ANGELES	CA		05/25/2017		394,163		(31)			(31)		1,325	1,325			
100013555	ARROWBEAR PARK	CA		05/25/2017		115,543		(131)			(131)		311	311			
100013556	PHOENIX	AZ		05/25/2017		109,304		(104)			(104)		397	397			
100013559	LEMOORE	CA		05/25/2017		171,613		(155)			(155)		686	686			
100013563	NORTH PORT	FL		05/25/2017		145,942		(122)			(122)		(566)	(566)			
100013567	WESTBURY	NY		05/25/2017		292,412		(260)			(260)		1,276	1,276			
100013568	RIO RANCHO	NM		05/25/2017		106,306		(98)			(98)		502	502			
100013574	BEAVERTON	OR		05/25/2017		223,614		(208)			(208)		790	790			
100013575	MERRILLVILLE	IN		05/25/2017		64,127		(76)			(76)		325	325			
100013579	RIVERSIDE	CA		05/25/2017		201,991		(186)			(186)		713	713			
100013580	SAN BERNARDINO	CA		05/25/2017		159,825		(161)			(161)		536	536			
100013581	SALINAS	CA		05/25/2017		239,081		(252)			(252)		2,360	2,360			
100013585	VISALIA	CA		05/25/2017		117,050		(257)			(257)		2,240	2,240			
100013586	AVENTURA	FL		05/25/2017		206,099		(124)			(124)		722	722			
100013587	PINSON	AL		05/25/2017		175,510		(197)			(197)		737	737			
100013588	PUYALLUP	WA		05/25/2017		277,929		(267)			(267)		882	882			
100013597	BRADENTON	FL		05/25/2017		89,461		(157)			(157)		363	363			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013598	MANTECA	CA		05/25/2017		205,230		(297)			(297)		449	449			
100013600	LOS ANGELES	CA		05/25/2017		333,056		(420)			(420)		1,010	1,010			
100013603	FORT MYERS	FL		05/25/2017		154,884		(423)			(423)		1,341	1,341			
100013604	FORT WASHINGTON	MD		05/25/2017		221,447		(245)			(245)		872	872			
100013610	SAN BUENAVENTURA	CA		05/25/2017		232,816		(131)			(131)		904	904			
100013612	ANTIOCH	CA		05/25/2017		243,501		(183)			(183)		753	753			
100013616	ORLANDO	FL		05/25/2017		131,260		(106)			(106)		444	444			
100013617	SURPRISE	AZ		05/25/2017		160,304		(165)			(165)		538	538			
100013618	COON RAPIDS	MN		05/25/2017		147,423		(142)			(142)		469	469			
100013624	WEST NEW YORK	NJ		05/25/2017		248,174		(316)			(316)		1,237	1,237			
100013625	HONOKAA	HI		05/25/2017		247,046		(188)			(188)		816	816			
100013626	AUBURN	WA		05/25/2017		228,603		(180)			(180)		2,083	2,083			
100013629	OCEAN VIEW	HI		05/25/2017		123,455		(187)			(187)		434	434			
100013631	SANTA CLARITA	CA		05/25/2017		178,186		(159)			(159)		636	636			
100013634	WEST VALLEY CITY	UT		05/25/2017		121,902		(135)			(135)		660	660			
100013638	VAN BUREN	MI		05/25/2017		162,531		(245)			(245)		879	879			
100013643	WALDORF	MD		05/25/2017		128,000		(64)			(64)		615	615			
100013646	COACHELLA	CA		05/25/2017		182,539		(198)			(198)		866	866			
100013648	ROSELLE	NJ		05/25/2017		171,189		(155)			(155)		591	591			
100013656	ROGERS	MN		05/25/2017		239,256		(90)			(90)		688	688			
100013657	AVONDALE	AZ		05/25/2017		110,577		(109)			(109)		336	336			
100013659	WESTLAND	MI		05/25/2017		118,394		(206)			(206)		496	496			
100013663	FREMONT	NH		05/25/2017		202,346		(16)			(16)		781	781			
100013665	COMSTOCK PARK	MI		05/25/2017		107,582		(112)			(112)		478	478			
100013666	ROMOLAND	CA		05/25/2017		274,596		(170)			(170)		1,270	1,270			
100013674	MURRIETA	CA		05/25/2017		243,835		(233)			(233)		1,132	1,132			
100013678	NEW BEDFORD	MA		05/25/2017		167,534		(186)			(186)		622	622			
100013679	LAS VEGAS	NV		05/25/2017		157,246		(254)			(254)		754	754			
100013682	JEFFERSON TOWNSHIP	NJ		05/25/2017		289,607		(263)			(263)		1,622	1,622			
100013683	MIAMI	FL		05/25/2017		119,413		(770)			(770)		6,732	6,732			
100013685	SUITLAND	MD		05/25/2017		178,794		(221)			(221)		537	537			
100013692	LOS ANGELES	CA		05/25/2017		251,804		(270)			(270)		1,085	1,085			
100013693	SAINT ALBANS	NY		05/25/2017		306,285		(128)			(128)		2,091	2,091			
100013711	HYATTSVILLE	MD		05/25/2017		219,800		(312)			(312)		740	740			
100013712	SAVAGE	MN		05/25/2017		137,437		(305)			(305)		1,178	1,178			
100013714	ATASCADERO	CA		05/25/2017		320,376		(152)			(152)		1,829	1,829			
100013715	COLTON	CA		05/25/2017		222,700		(315)			(315)		663	663			
100013726	SEATTLE	WA		05/25/2017		301,249		(395)			(395)		1,736	1,736			
100013727	ROSEVILLE	CA		05/25/2017		208,522		(214)			(214)		870	870			
100013731	COMPTON	CA		05/25/2017		189,965		(14)			(14)		810	810			
100013732	LONG BEACH	CA		05/25/2017		629,271		(505)			(505)		2,376	2,376			
100013736	DUNEDIN	FL		05/25/2017		157,129		(230)			(230)		1,135	1,135			
100013738	TURLOCK	CA		05/25/2017		189,314		(256)			(256)		609	609			
100013741	MORENO VALLEY	CA		05/25/2017		307,024		(399)			(399)		938	938			
100013743	PALM COAST	FL		05/25/2017		156,507		(323)			(323)		2,439	2,439			
100013744	RIALTO	CA		05/25/2017		219,700		(110)			(110)		770	770			
100013746	PORT ST LUCIE	FL		05/25/2017		157,783		(59)			(59)		437	437			
100013752	DEALE	MD		05/25/2017		254,548		(310)			(310)		893	893			
100013759	WHEELING	IL		05/25/2017		161,608		13			13		534	534			
100013762	MONTGOMERY	IL		05/25/2017		165,591		(51)			(51)		729	729			
100013765	ORLANDO	FL		05/25/2017		165,301		(225)			(225)		540	540			

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100013769	COLUMBUS	OH		05/25/2017		73,693		(49)			(49)		333	333			
100013770	HIALEAH GARDEN	FL		05/25/2017		160,199		(156)			(156)		765	765			
100013772	LONDONDERRY	NH		05/25/2017		277,045		(393)			(393)		1,044	1,044			
100013773	STOCKTON	CA		05/25/2017		219,081		(392)			(392)		905	905			
100013776	APOLLO BEACH	FL		05/25/2017		226,030		(211)			(211)		837	837			
100013777	PHOENIX	AZ		05/25/2017		237,463		(343)			(343)		909	909			
100013779	NAMPA	ID		05/25/2017		89,018		(110)			(110)		269	269			
100013781	LIVINGSTON	CA		05/25/2017		214,925		(309)			(309)		463	463			
100013782	PUYALLUP	WA		05/25/2017		152,814		(173)			(173)		1,403	1,403			
100013793	PLANTATION	FL		05/25/2017		191,760		(307)			(307)		1,023	1,023			
100013801	MIAMI SPRINGS	FL		05/25/2017		171,536		(486)			(486)		1,360	1,360			
100013803	GRESHAM	OR		05/25/2017		208,530		(245)			(245)		905	905			
100013807	NEW BEDFORD	MA		05/25/2017		179,390		(149)			(149)		1,474	1,474			
100013809	KISSIMMEE	FL		05/25/2017		194,921		(210)			(210)		1,087	1,087			
100013815	MIAMI	FL		05/25/2017		138,072		(146)			(146)		473	473			
100013818	CENTRAL ISLIP	NY		05/25/2017		272,774		(336)			(336)		764	764			
100013820	DES MOINES	IA		05/25/2017		159,593		(27)			(27)		700	700			
100013823	NILES	IL		05/25/2017		270,282		(352)			(352)		1,539	1,539			
100013825	BEAVERTON	OR		05/25/2017		123,800		(94)			(94)		405	405			
100013826	JUNCTION CITY	OR		05/25/2017		248,516		(265)			(265)		1,104	1,104			
100013827	TACOMA	WA		05/25/2017		160,643		(176)			(176)		893	893			
100013829	TACOMA	WA		05/25/2017		166,280		(163)			(163)		634	634			
100013831	BOYNTON BEACH	FL		05/25/2017		117,634		(148)			(148)		451	451			
100013832	ROSEVILLE	CA		05/25/2017		145,457		(296)			(296)		686	686			
100013836	PALMDALE	CA		05/25/2017		179,149		(171)			(171)		575	575			
100013839	QUEEN CREEK	AZ		05/25/2017		104,202		(161)			(161)		380	380			
100013841	LAS VEGAS	NV		05/25/2017		161,451		(229)			(229)		532	532			
100013844	LAS VEGAS	NV		05/25/2017		137,484		(189)			(189)		414	414			
100013847	ORLANDO	FL		05/25/2017		349,682		(532)			(532)		1,284	1,284			
100013851	RIVERVIEW	FL		05/25/2017		131,358		(148)			(148)		456	456			
100013852	DILLON	MT		05/25/2017		71,108		(139)			(139)		1,064	1,064			
100013858	SAINT ROSE	LA		05/25/2017		183,483		(302)			(302)		1,054	1,054			
100013859	ISSAQUAH	WA		05/25/2017		196,576		(183)			(183)		1,030	1,030			
100013860	GREENACRES	FL		05/25/2017		191,717		(237)			(237)		789	789			
100013862	BROOKLYN PARK	MN		05/25/2017		173,468		(211)			(211)		687	687			
100013866	FORT MYERS	FL		05/25/2017		208,319		(685)			(685)		2,114	2,114			
100013867	LA PUENTE	CA		05/25/2017		302,544		(87)			(87)		960	960			
100013868	FRESNO	CA		05/25/2017		147,819		(156)			(156)		615	615			
100013869	RIVERVIEW	FL		05/25/2017		174,819		(289)			(289)		2,309	2,309			
100013870	GLENDALE	AZ		05/25/2017		118,542		(120)			(120)		461	461			
100013873	FRASER	MI		05/25/2017		98,944		(125)			(125)		390	390			
100013874	JACKSONVILLE	FL		05/25/2017		197,908		(72)			(72)		876	876			
100013875	CARMICHAEL	CA		05/25/2017		338,980		(434)			(434)		1,406	1,406			
100013876	RANCHO CUCAMONGA	CA		05/25/2017		327,240		(350)			(350)		1,346	1,346			
100013878	FEDERAL WAY	WA		05/25/2017		203,447		(209)			(209)		798	798			
100013880	MEDFORD	OR		05/25/2017		107,533							352	352			
100013882	O FALLON	MO		05/25/2017		181,890		(192)			(192)		781	781			
100013885	EUREKA	CA		05/25/2017		181,556		(182)			(182)		1,170	1,170			
100013886	DORAL	FL		05/25/2017		208,834		(109)			(109)		770	770			
100013893	WESLEY CHAPEL	FL		05/25/2017		107,850		(44)			(44)		387	387			
100013898	SAN DIEGO	CA		05/25/2017		143,959		(121)			(121)		791	791			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013899	SHORELINE	WA		05/25/2017		136,074		(166)			(166)		2,469	2,469			
100013902	GIG HARBOR	WA		05/25/2017		208,734		(214)			(214)		871	871			
100013905	EL CAJON	CA		05/25/2017		236,509		(296)			(296)		794	794			
100013914	PEABODY	MA		05/25/2017		331,922		(404)			(404)		1,493	1,493			
100013916	CORAL SPRINGS	FL		05/25/2017		240,246		(340)			(340)		1,525	1,525			
100013918	MORENO VALLEY	CA		05/25/2017		231,310		(381)			(381)		1,347	1,347			
100013919	LAKELAND	FL		05/25/2017		80,552		(367)			(367)		832	832			
100013922	KISSIMMEE	FL		05/25/2017		80,561		(159)			(159)		1,053	1,053			
100013924	WESTLAND	MI		05/25/2017		119,244		(150)			(150)		514	514			
100013926	OXFORD	MI		05/25/2017		120,917		(194)			(194)		479	479			
100013929	MIRAMAR	FL		05/25/2017		137,409		(166)			(166)		371	371			
100013931	COMPTON	CA		05/25/2017		262,164		(293)			(293)		1,345	1,345			
100013932	MIAMI	FL		05/25/2017		189,690		2,337			2,337		36,322	36,322			
100013933	BAKERSFIELD	CA		05/25/2017		204,873		(345)			(345)		1,012	1,012			
100013934	SCHAUMBURG	IL		05/25/2017		160,519		(489)			(489)		4,077	4,077			
100013935	FLINT	MI		05/25/2017		106,815		(203)			(203)		653	653			
100013936	SOLEDAD	CA		05/25/2017		212,337		(419)			(419)		2,726	2,726			
100013937	LANCASTER	CA		05/25/2017		125,140		(102)			(102)		717	717			
100013938	RICHMOND	CA		05/25/2017		240,603		(225)			(225)		756	756			
100013950	OAKDALE	CA		05/25/2017		200,424		(24)			(24)		237	237			
100013952	FOLSOM	CA		05/25/2017		215,111		(202)			(202)		816	816			
100013953	TAUNTON	MA		05/25/2017		145,103		(207)			(207)		994	994			
100013954	PANORAMA CITY	CA		05/25/2017		179,734		(255)			(255)		898	898			
100013955	ORLANDO	FL		05/25/2017		167,726		(336)			(336)		833	833			
100013960	WASHINGTON	UT		05/25/2017		323,302		(370)			(370)		921	921			
100013961	WILMINGTON	CA		05/25/2017		294,306		(395)			(395)		1,334	1,334			
100013963	BELL GARDENS	CA		05/25/2017		306,733		(289)			(289)		968	968			
100013965	SAINT PAUL	MN		05/25/2017		111,533		(134)			(134)		438	438			
100013966	WAILUKU	HI		05/25/2017		256,152		(453)			(453)		1,163	1,163			
100013968	PRATTVILLE	AL		05/25/2017		138,590		(102)			(102)		1,974	1,974			
100013969	SPRINGFIELD	OR		05/25/2017		171,633		(210)			(210)		956	956			
100013978	SAN BERNARDINO (HIGHLAND AREA)	CA		05/25/2017		248,930		(213)			(213)		1,110	1,110			
100013979	APOPKA	FL		05/25/2017		86,502		(133)			(133)		316	316			
100013981	PHOENIX	AZ		05/25/2017		112,841		(202)			(202)		432	432			
100013982	VENICE	FL		05/25/2017		228,117		(203)			(203)		810	810			
100013984	SPANAWAY	WA		05/25/2017		126,312		(112)			(112)		443	443			
100013986	PINOLE	CA		05/25/2017		322,451		(415)			(415)		1,119	1,119			
100013987	BRONX	NY		05/25/2017		268,618		(268)			(268)		1,266	1,266			
100013990	COLUMBIA	MD		05/25/2017		187,332		(400)			(400)		4,070	4,070			
100014006	LOS ANGELES	CA		05/25/2017		388,078		(377)			(377)		1,542	1,542			
100014007	BLOOMINGTON	CA		05/25/2017		179,782		(91)			(91)		776	776			
100014009	COALINGA	CA		05/25/2017		244,099		(170)			(170)		1,825	1,825			
100014011	GLENDALE	AZ		05/25/2017		172,474		(150)			(150)		532	532			
100014012	CERES	CA		05/25/2017		235,700		(175)			(175)		736	736			
100014035	CABOT	AR		05/25/2017		88,606		(264)			(264)		887	887			
100014037	DAVIE	FL		05/25/2017		178,218		(299)			(299)		959	959			
100014045	JACKSONVILLE	FL		05/25/2017		356,118		(523)			(523)		1,329	1,329			
100014046	SPRING	TX		05/25/2017		196,647		(161)			(161)		775	775			
100014052	HALLS	TN		05/25/2017		43,587		(59)			(59)		170	170			
100014053	JACKSONVILLE	FL		05/25/2017		147,803		(224)			(224)		582	582			
100014057	WARREN	RI		05/25/2017		203,252		(284)			(284)		686	686			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014059	LANCASTER	CA		05/25/2017		271,153		(356)			(356)		1,100	1,100			
100014060	ONTARIO	CA		05/25/2017		253,464		(292)			(292)		1,749	1,749			
100014061	ARNOLD	MD		05/25/2017		313,831		(311)			(311)		1,520	1,520			
100014062	MIAMI	FL		05/25/2017		243,253		(193)			(193)		929	929			
100014070	COLFAX	CA		05/25/2017		159,406		(246)			(246)		1,017	1,017			
100014071	CANYON COUNTRY	CA		05/25/2017		289,537		(336)			(336)		1,028	1,028			
100014074	TUCSON	AZ		05/25/2017		72,157		(123)			(123)		534	534			
100014075	WESTMINSTER	MD		05/25/2017		157,205		(290)			(290)		778	778			
100014078	ODENVILLE	AL		05/25/2017		104,692		(221)			(221)		633	633			
100014086	MIRA LOMA	CA		05/25/2017		332,825		(378)			(378)		1,523	1,523			
100014087	SAINT HELENS	OR		05/25/2017		298,626		(300)			(300)		959	959			
100014088	EL CAJON	CA		05/25/2017		246,058		(370)			(370)		1,035	1,035			
100014089	UNIONDALE	NY		05/25/2017		300,475		(324)			(324)		1,321	1,321			
100014090	EAGAN	MN		05/25/2017		181,662		(226)			(226)		1,063	1,063			
100014095	SAN DIEGO	CA		05/25/2017		313,442		(251)			(251)		1,760	1,760			
100014101	SPRINGFIELD	VA		05/25/2017		268,346		(229)			(229)		994	994			
100014105	MIAMI	FL		05/25/2017		260,777		(314)			(314)		906	906			
100014111	COON RAPIDS	MN		05/25/2017		146,916		(200)			(200)		672	672			
100014124	PORT CHARLOTTE	FL		05/25/2017		173,049		(294)			(294)		670	670			
100014133	ONTARIO	CA		05/25/2017		286,932		(405)			(405)		637	637			
100014136	CRETE	IL		05/25/2017		92,839		(102)			(102)		449	449			
100014142	KAMUELA	HI		05/25/2017		287,102		(514)			(514)		1,085	1,085			
100014143	OCALA	FL		05/25/2017		59,710		(195)			(195)		2,226	2,226			
100014146	BOWIE	MD		05/25/2017		192,741		(233)			(233)		985	985			
100014147	KISSIMMEE	FL		05/25/2017		125,629		(138)			(138)		523	523			
100014150	NORTH PORT	FL		05/25/2017		222,932		(122)			(122)		2,051	2,051			
100014158	CATHEDRAL CITY	CA		05/25/2017		159,783		(270)			(270)		1,106	1,106			
100014159	VERO BEACH	FL		05/25/2017		122,835		(1)			(1)		401	401			
100014161	SORRENTO	FL		05/25/2017		57,491		(76)			(76)		180	180			
100014162	LOS ANGELES	CA		05/25/2017		244,924		(345)			(345)		812	812			
100014164	PALMETTO	FL		05/25/2017		157,622		(144)			(144)		574	574			
100014170	AUBURN	CA		05/25/2017		271,913		(340)			(340)		1,063	1,063			
100014171	LANCASTER	CA		05/25/2017		161,793		(157)			(157)		2,355	2,355			
100014172	FOLSOM	CA		05/25/2017		317,971		(316)			(316)		1,203	1,203			
100014173	CITRUS HEIGHTS	CA		05/25/2017		211,976		(164)			(164)		694	694			
100014174	BANNING	CA		05/25/2017		126,377		(126)			(126)		483	483			
100014176	SACRAMENTO	CA		05/25/2017		188,924		(182)			(182)		608	608			
100014177	REDDING	CA		05/25/2017		108,041		(49)			(49)		993	993			
100014181	DUNDEE	FL		05/25/2017		51,269		(67)			(67)		2,660	2,660			
100014224	LA PUENTE AREA	CA		09/22/2017		184,322		(125)			(125)		1,000	1,000			
100014225	GARDEN GROVE	CA		09/22/2017		486,987		(689)			(689)		8,876	8,876			
100014226	NOVATO	CA		09/22/2017		479,537		(314)			(314)		2,583	2,583			
100014227	NORTH FALMOUTH	MA		09/22/2017		232,595		(159)			(159)		1,309	1,309			
100014228	FREDERICA	DE		09/22/2017		201,331		(135)			(135)		1,088	1,088			
100014229	GARDEN GROVE	CA		09/22/2017		514,850		(707)			(707)		9,022	9,022			
100014233	PALO ALTO	CA		09/22/2017		554,636		(523)			(523)		5,752	5,752			
100014320	GUILFORD	CT		09/27/2017		260,128		(475)			(475)		990	990			
100014323	CALHOUN FALLS	SC		09/27/2017		26,366		(152)			(152)		179	179			
100014327	JACKSON HEIGHTS	NY		09/27/2017		696,662		(63)			(63)		1,991	1,991			
100014328	BRONX	NY		09/27/2017		517,282		(343)			(343)		3,359	3,359			
100014329	SILVER SPRING	MD		09/27/2017		395,916		(96)			(96)		5,021	5,021			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014331	SHOREWOOD	MN		09/27/2017		485,544		(685)			(685)		6,322	6,322			
100014332	ELK GROVE	CA		09/27/2017		478,188		95			95		804	804			
100014333	NEWARK	DE		09/27/2017		84,218		(223)			(223)		1,282	1,282			
100014334	LELAND	NC		09/27/2017		56,702		(13)			(13)		285	285			
100014335	COLUMBIA	SC		09/27/2017		61,697		(100)			(100)		358	358			
100014338	LOCHBUIE	CO		09/27/2017		254,069		(113)			(113)		861	861			
100014343	NEW BRUNSWICK	NJ		09/27/2017		138,515		(189)			(189)		893	893			
100014344	WICHITA	KS		09/27/2017		229,807		98			98		1,524	1,524			
100014345	NEW BEDFORD	MA		09/27/2017		208,690		(71)			(71)		1,088	1,088			
100014348	GREENSBORO	NC		09/27/2017		87,380		(233)			(233)		954	954			
100014350	RICHMOND	VA		09/27/2017		145,288		53			53		564	564			
100014351	VIRGINIA BEACH	VA		09/27/2017		127,169		(462)			(462)		1,177	1,177			
100014353	UNIONDALE	NY		09/27/2017		246,113		(112)			(112)		1,340	1,340			
100014355	MIAMI	FL		09/27/2017		315,776		(385)			(385)		4,695	4,695			
100014357	CERRITOS	CA		09/27/2017		536,481		(113)			(113)		3,076	3,076			
100014359	STATEN ISLAND	NY		09/27/2017		440,537		(651)			(651)		2,887	2,887			
100014365	PLYMOUTH	MN		09/27/2017		492,233		296			296		1,049	1,049			
100014367	LAUREL	MD		09/27/2017		233,682		(206)			(206)		1,030	1,030			
100014369	MUSCODA	WI		09/27/2017		92,595		(115)			(115)		654	654			
100014371	FAIRBURN	GA		09/27/2017		212,935		(68)			(68)		619	619			
100014374	SACRAMENTO	CA		09/27/2017		145,664		310			310		1,935	1,935			
100014375	FARMINGDALE	NY		09/27/2017		364,934		(186)			(186)		1,854	1,854			
100014378	TUCSON	AZ		09/27/2017		123,422		(120)			(120)		918	918			
100014383	NEWARK	DE		09/27/2017		168,207		(250)			(250)		558	558			
100014384	WEST DES MOINES	IA		09/27/2017		152,209		(337)			(337)		1,460	1,460			
100014385	VISTA	CA		09/27/2017		341,541		(114)			(114)		435	435			
100014386	PORTSMOUTH	VA		09/27/2017		44,029		(147)			(147)		623	623			
100014387	MIDDLE RIVER	MD		09/27/2017		260,220		(210)			(210)		2,018	2,018			
100014388	MORTON	PA		09/27/2017		108,831		(119)			(119)		471	471			
100014389	ARLINGTON	VA		09/27/2017		586,815		(439)			(439)		2,044	2,044			
100014390	SMITHFIELD	NC		09/27/2017		49,154		(7)			(7)		516	516			
100014397	ALAMO	CA		09/27/2017		889,416		101			101		6,427	6,427			
100014398	NORTH BRUNSWICK	NJ		09/27/2017		154,119		(134)			(134)		1,448	1,448			
100014401	MORRISVILLE	PA		09/27/2017		229,896		(1,532)			(1,532)		6,982	6,982			
100014402	ORLANDO	FL		09/27/2017		203,384		363			363		6,254	6,254			
100014403	MOBILE	AL		09/27/2017		182,643		(32)			(32)		2,602	2,602			
100014431	BROOKLYN	NY		09/27/2017		713,405		(103)			(103)		1,665	1,665			
100014432	NORTH LAS VEGAS	NV		09/27/2017		172,499		(20)			(20)		204	204			
100014433	FLORISSANT	MO		09/27/2017		172,050		43			43		1,370	1,370			
100014434	VIRGINIA BEACH	VA		09/27/2017		148,733		23			23		1,013	1,013			
100014437	COMPTON	CA		09/27/2017		325,804		(582)			(582)		1,177	1,177			
100014438	CHICAGO	IL		09/27/2017		75,920		67			67		1,372	1,372			
100014439	SAN DIEGO	CA		09/27/2017		350,358		(299)			(299)		1,085	1,085			
100014440	TRACY	CA		09/27/2017		178,485		(25)			(25)		837	837			
100014444	LEXINGTON	NC		09/27/2017		44,894		(29)			(29)		731	731			
100014445	EAST ELMHURST	NY		09/27/2017		555,044		(604)			(604)		1,336	1,336			
100014446	SIMI VALLEY	CA		09/27/2017		500,615		(213)			(213)		2,188	2,188			
100014447	LANCASTER	OH		09/27/2017		205,518		(67)			(67)		881	881			
100014451	DURHAM	ME		09/27/2017		100,328		(136)			(136)		3,026	3,026			
100014454	PORT SAINT LUCIE	FL		09/27/2017		62,830		(71)			(71)		1,992	1,992			
100014455	CHARLOTTE	NC		09/27/2017		47,488		(117)			(117)		902	902			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014456	LITTLE ROCK	AR		09/27/2017		102,173		(68)			(68)		1,352	1,352			
100014458	OKLAHOMA CITY	OK		09/27/2017		43,110		55			55		1,105	1,105			
100014463	WINDER	GA		09/27/2017		125,299		(29)			(29)		957	957			
100014464	BOSCAWEN	NH		09/27/2017		145,873		(374)			(374)		1,097	1,097			
100014465	ARLINGTON	VA		09/27/2017		589,059		(173)			(173)		2,656	2,656			
100014466	ATLANTA	GA		09/27/2017		100,786		(82)			(82)		306	306			
100014467	REDONDO BEACH	CA		09/27/2017		683,676		(413)			(413)		3,339	3,339			
100014469	HIGHLAND	IL		09/27/2017		232,723		(694)			(694)		2,077	2,077			
100014471	SOMERS	NY		09/27/2017		618,954		149			149		473	473			
100014475	OPELIKA	AL		09/27/2017		193,635		(466)			(466)		1,294	1,294			
100014476	CITRUS HEIGHTS	CA		09/27/2017		171,422		(481)			(481)		1,849	1,849			
100014477	SANDOWN	NH		09/27/2017		181,874		(29)			(29)		1,599	1,599			
100014478	CENTEREACH	NY		09/27/2017		210,530		(375)			(375)		2,065	2,065			
100014479	ELEELE	HI		09/27/2017		295,043		(226)			(226)		1,572	1,572			
100014480	LITTLE EGG HARBOR TWP	NJ		09/27/2017		70,414		150			150		1,275	1,275			
100014481	ROSEMEAD	CA		09/27/2017		668,452		(751)			(751)		3,011	3,011			
100014486	REDDING	CA		09/27/2017		106,550		(32)			(32)		1,791	1,791			
100014488	KANSAS CITY	MO		09/27/2017		86,402		(44)			(44)		1,006	1,006			
100014490	MINNEAPOLIS	MN		09/27/2017		116,202		(35)			(35)		1,226	1,226			
100014491	PECULIAR	MO		09/27/2017		53,279		(132)			(132)		200	200			
100014492	CLARKSTON	MI		09/27/2017		470,022		784			784		3,515	3,515			
100014494	RIO RANCHO	NM		09/27/2017		68,436		(169)			(169)		1,021	1,021			
100014495	VICTORIA	TX		09/27/2017		109,524		(221)			(221)		806	806			
100014497	TICKFAW	LA		09/27/2017		123,628		34			34		557	557			
100014500	NORWALK	CA		09/27/2017		294,839		(61)			(61)		2,333	2,333			
100014505	CHULA VISTA	CA		09/27/2017		422,750		(189)			(189)		2,274	2,274			
100014507	KATY	TX		09/27/2017		93,239		(113)			(113)		369	369			
100014509	ROSEDALE	MD		09/27/2017		64,358		173			173		1,826	1,826			
100014512	SILVER SPRING	MD		09/27/2017		117,252		(336)			(336)		1,884	1,884			
100014513	KOLOA	HI		09/27/2017		319,455		(207)			(207)		1,129	1,129			
100014514	KENMORE	NY		09/27/2017		63,969		(289)			(289)		678	678			
100014516	RIVERDALE	IL		09/27/2017		43,571		30			30		312	312			
100014518	SYKESVILLE	MD		09/27/2017		111,286		(276)			(276)		1,231	1,231			
100014520	AVON PARK	FL		09/27/2017		44,791		(329)			(329)		829	829			
100014521	EAST ELMHURST	NY		09/27/2017		370,706		(1,045)			(1,045)		1,149	1,149			
100014523	COMPTON	CA		09/27/2017		252,725		(258)			(258)		721	721			
100014524	HANFORD	CA		09/27/2017		14,987		(71)			(71)		799	799			
100014525	BLAUVELT	NY		09/27/2017		289,605		(233)			(233)		937	937			
100014526	LAKELAND	FL		09/27/2017		106,803		(77)			(77)		890	890			
100014527	SOUTHAMPTON	NY		09/27/2017		901,282		(850)			(850)		2,275	2,275			
100014528	WASHINGTON	DC		09/27/2017		328,924		(63)			(63)		1,273	1,273			
100014529	SAN BRUNO	CA		09/27/2017		439,414		(347)			(347)		5,354	5,354			
100014530	YORKTOWN HEIGHTS	NY		09/27/2017		304,632		264			264		1,550	1,550			
100014531	MCKINLEYVILLE	CA		09/27/2017		204,430		(318)			(318)		2,142	2,142			
100014533	DALLAS	TX		09/27/2017		76,894		(315)			(315)		1,078	1,078			
100014536	WEST MEMPHIS	AR		09/27/2017		16,823		(67)			(67)		321	321			
100014537	LENEXA	KS		09/27/2017		104,719		(566)			(566)		1,229	1,229			
100014539	EAST QUOGUE	NY		09/27/2017		160,356		444			444		3,000	3,000			
100014540	MIRAMAR	FL		09/27/2017		133,163		(172)			(172)		327	327			
100014548	FORT WORTH	TX		09/27/2017		59,325		(128)			(128)		1,017	1,017			
100014553	GILBERT	AZ		09/27/2017		399,682		(562)			(562)		1,752	1,752			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014556	SILVER SPRING	MD		09/27/2017		181,147		325			325		1,649	1,649			
100014560	HAINES CITY	FL		09/27/2017		51,275		50			50		1,953	1,953			
100014561	HOUSTON	TX		09/27/2017		82,134		(83)			(83)		1,310	1,310			
100014562	ONTARIO	CA		09/27/2017		142,289		(104)			(104)		2,283	2,283			
100014564	STAMFORD	CT		09/27/2017		246,098		278			278		2,908	2,908			
100014566	ROSWELL	GA		09/27/2017		211,791		(81)			(81)		596	596			
100014568	PROVIDENCE	RI		09/27/2017		89,293		(140)			(140)		1,015	1,015			
100014570	EAST AMHERST	NY		09/27/2017		187,560		(90)			(90)		868	868			
100014574	VALLEJO	CA		09/27/2017		226,770		(289)			(289)		4,129	4,129			
100014575	OTSEGO	MI		09/27/2017		186,983		(238)			(238)		2,235	2,235			
100014577	TALLASSEE	AL		09/27/2017		72,018		37			37		502	502			
100014579	KATY	TX		09/27/2017		51,200		(372)			(372)		1,888	1,888			
100014586	CARMICHAEL	CA		09/27/2017		63,436		(37)			(37)		705	705			
100014589	BROOKLYN	NY		09/27/2017		402,843		(220)			(220)		1,640	1,640			
100014592	LYNNWOOD	WA		09/27/2017		280,370		(269)			(269)		1,088	1,088			
100014593	RUMFORD	RI		09/27/2017		70,771		63			63		912	912			
100014594	GOSHEN	IN		09/27/2017		48,211		(239)			(239)		847	847			
100014595	PALMDALE	CA		09/27/2017		143,018		319			319		1,047	1,047			
100014596	CHELSEA	MA		09/27/2017		239,708		(95)			(95)		1,061	1,061			
100014597	WESTMINSTER	CO		09/27/2017		322,409		(353)			(353)		2,545	2,545			
100014602	MURRAY	KY		09/27/2017		25,476		(71)			(71)		878	878			
100014605	CHULA VISTA	CA		09/27/2017		250,220		(248)			(248)		409	409			
100014606	BURLINGTON	MA		09/27/2017		266,869		(102)			(102)		1,325	1,325			
100014609	RALEIGH	NC		09/27/2017		105,700		(322)			(322)		1,179	1,179			
100014613	CALABASAS	CA		09/27/2017		326,470		(184)			(184)		3,121	3,121			
100014614	OKLAHOMA CITY	OK		09/27/2017		9,370		(136)			(136)		1,560	1,560			
100014615	CINCINNATI	OH		09/27/2017		444,144		(85)			(85)		14,077	14,077			
100014622	MIAMI	FL		09/27/2017		54,160		123			123		976	976			
100014625	GILROY	CA		09/27/2017		558,162		5			5		9,011	9,011			
100014626	GILROY	CA		09/27/2017		272,117		51			51		1,390	1,390			
100014628	OXNARD	CA		09/27/2017		254,054		(61)			(61)		1,590	1,590			
100014633	WAILUKU	HI		09/27/2017		209,690		9			9		1,025	1,025			
100014635	SAN FRANCISCO	CA		09/27/2017		995,403		(160)			(160)		(1,533)	(1,533)			
100014764	METAMORA	IL		10/30/2017		604,453		(2,171)			(2,171)		7,231	7,231			
100014770	PALM COAST	FL		10/30/2017		72,223		174			174		603	603			
100014771	MIAMI GARDENS	FL		10/30/2017		62,092		105			105		502	502			
100014774	MIAMI	FL		10/30/2017		611,801		(344)			(344)		2,707	2,707			
100014775	HOUSTON	TX		10/30/2017		39,775		(126)			(126)		868	868			
100014776	TARPON SPRINGS	FL		10/30/2017		185,631		45			45		407	407			
100014780	TAMPA	FL		10/30/2017		56,190		(116)			(116)		349	349			
100014785	WASHINGTON	DC		11/06/2017		283,854		(190)			(190)		1,595	1,595			
100014796	SAN DIEGO	CA		11/06/2017		238,071		(169)			(169)		1,338	1,338			
100014809	CARDIFF BY THE SEA	CA		11/06/2017		393,918		(295)			(295)		2,823	2,823			
100014812	PARK CITY	UT		11/06/2017		572,498		(424)			(424)		4,393	4,393			
100014823	OLYMPIC VALLEY	CA		11/28/2017		340,651		(328)			(328)		2,506	2,506			
100014838	NEW BUFFALO	MI		11/28/2017		387,659		(331)			(331)		2,186	2,186			
100014842	MONROVIA	CA		11/28/2017		182,039		(204)			(204)		1,997	1,997			
100014845	OTTAWA	KS		11/21/2017		35,968		41			41		448	448			
100014883	FLORISSANT	MO		11/21/2017		91,032		(91)			(91)		389	389			
100014884	HAMILTON	NJ		11/21/2017		81,196		(184)			(184)		656	656			
100014897	ROCKFORD	IL		11/21/2017		56,489		(151)			(151)		1,018	1,018			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014899	ROCKFORD	IL		11/21/2017		26,756		(65)			(65)		1,351	1,351			
100014902	CHILI	NY		11/21/2017		55,890		(62)			(62)		232	232			
100014905	ANDOVER	MN		11/21/2017		140,322		(10)			(10)		324	324			
100014922	YOUNGSTOWN	NY		11/21/2017		79,441		(118)			(118)		242	242			
100014949	SIMI VALLEY	CA		12/12/2017		319,428		(218)			(218)		1,873	1,873			
100014952	CHICAGO	IL		12/12/2017		502,316		(317)			(317)		2,685	2,685			
100015762	SOUTH GATE	CA		02/02/2018		224,821		(147)			(147)		1,156	1,156			
100015768	SANTA CLARITA	CA		02/02/2018		273,785		(163)			(163)		1,009	1,009			
100015769	SIGNAL HILL	CA		02/02/2018		480,850		(314)			(314)		2,587	2,587			
100015781	WESTMINSTER	CA		02/02/2018		242,972		(164)			(164)		1,317	1,317			
100015787	DENVER	CO		02/02/2018		261,274		(177)			(177)		1,434	1,434			
100015792	CLOVERDALE	CA		02/02/2018		250,842		(160)			(160)		1,287	1,287			
100015794	VAN NUYS	CA		02/02/2018		570,009		(608)			(608)		3,492	3,492			
100015804	BALDWIN PARK	CA		02/02/2018		234,404		(179)			(179)		1,625	1,625			
100015806	SAN JOSE	CA		02/27/2018		316,352		(217)			(217)		1,753	1,753			
100015813	PLYMOUTH	MA		02/27/2018		282,021		(188)			(188)		1,496	1,496			
100015815	SAN DIEGO	CA		02/27/2018		308,332		(206)			(206)		1,631	1,631			
100015817	NATIONAL CITY	CA		02/27/2018		321,097		(253)			(253)		1,640	1,640			
100015819	LOS ANGELES	CA		02/27/2018		411,754		(285)			(285)		2,568	2,568			
100015821	LA QUINTA	CA		02/27/2018		405,060		(249)			(249)		2,019	2,019			
100015823	LOS ANGELES	CA		02/27/2018		498,669		(317)			(317)		2,701	2,701			
100015824	LOS ANGELES	CA		02/27/2018		583,363		(390)			(390)		3,244	3,244			
100015827	GLENDALE	CA		02/27/2018		642,754		(406)			(406)		3,328	3,328			
100015834	ATLANTA	GA		02/27/2018		221,477		(180)			(180)		1,108	1,108			
100015839	OAKLAND	CA		02/27/2018		420,216		(259)			(259)		1,986	1,986			
100015841	LAGUNA BEACH	CA		02/27/2018		398,851		(259)			(259)		2,079	2,079			
100016396	AMBLER	PA		04/05/2018		111,204		(121)			(121)		1,349	1,349			
100016397	AMERICAN CANYON	CA		04/05/2018		118,766		(75)			(75)		561	561			
100016402	AUSTIN	TX		04/05/2018		257,646		(215)			(215)		1,225	1,225			
100016406	TUCSON	AZ		04/05/2018		111,397		(71)			(71)		548	548			
100016409	BRYAN	TX		04/05/2018		129,284		(77)			(77)		593	593			
100016411	ATHENS	GA		04/05/2018		109,031		(75)			(75)		605	605			
100016415	BEREA	KY		04/05/2018		111,025		(72)			(72)		567	567			
100016418	ARLINGTON	TN		04/05/2018		138,289		(88)			(88)		680	680			
100016419	SPRINGFIELD	VA		04/05/2018		118,629		(79)			(79)		641	641			
100016420	SAN DIEGO	CA		04/05/2018		233,065		(149)			(149)		1,147	1,147			
100016427	VENTURA	CA		04/05/2018		238,476		(152)			(152)		1,185	1,185			
100016430	LOVELAND	CO		04/05/2018		162,881		(103)			(103)		799	799			
100016432	LOVELAND	CO		04/05/2018		141,650		(90)			(90)		699	699			
100016434	NEW BRUNSWICK	NJ		04/05/2018		162,470		(107)			(107)		845	845			
100016446	OAKLAND	CA		04/05/2018		466,263		(302)			(302)		2,452	2,452			
100016455	NEW BRAUNFELS	TX		04/05/2018		166,513		(100)			(100)		751	751			
100016462	BRISTOL	CT		04/05/2018		225,292		(141)			(141)		1,132	1,132			
100016464	OKLAHOMA CITY	OK		04/05/2018		109,250		(68)			(68)		535	535			
100016465	TAMPA	FL		04/05/2018		525,271		(314)			(314)		2,492	2,492			
100016468	FORNEY	TX		04/05/2018		203,058		(132)			(132)		1,089	1,089			
100016471	WETHERSFIELD	CT		04/05/2018		163,425		(102)			(102)		800	800			
100016497	FORT LAUDERDALE	FL		04/10/2018		254,359		(211)			(211)		1,272	1,272			
100016501	COLORADO SPRINGS	CO		04/10/2018		105,106		(85)			(85)		684	684			
100016505	PHILADELPHIA	PA		04/10/2018		119,641		(74)			(74)		577	577			
100016509	CHICAGO	IL		04/10/2018		434,778		(238)			(238)		1,455	1,455			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100016516	MARYLAND HEIGHTS	MO		04/10/2018		114,964		(73)			(73)		577	577			
100016517	VALLEJO	CA		04/10/2018		146,381		(82)			(82)		603	603			
100016519	KEY WEST	FL		04/10/2018		279,386		(232)			(232)		1,502	1,502			
100016520	COLLEGE STATION	TX		04/10/2018		166,960		(110)			(110)		866	866			
100016521	(NORTHRIDGE AREA) LOS	CA		04/10/2018		406,706		(195)			(195)		712	712			
100016522	SAVANNAH	GA		04/10/2018		339,100		(193)			(193)		1,222	1,222			
100016523	LOS ANGELES	CA		04/10/2018		687,527		(758)			(758)		3,481	3,481			
100016524	NEVADA CITY	CA		04/10/2018		160,819		(105)			(105)		843	843			
100016527	CHARLOTTE	NC		04/10/2018		208,160		(134)			(134)		1,056	1,056			
100016528	CHARLOTTE	NC		04/10/2018		208,498		(134)			(134)		1,057	1,057			
100016529	CHARLOTTE	NC		04/10/2018		210,405		(132)			(132)		1,028	1,028			
100016535	LAS VEGAS	NV		04/10/2018		232,331		(138)			(138)		1,055	1,055			
100016538	NORTH LAS VEGAS	NV		04/10/2018		148,146		(92)			(92)		710	710			
100016539	GROTON	CT		04/10/2018		178,041		(131)			(131)		830	830			
100016544	SACRAMENTO	CA		04/10/2018		120,521		(85)			(85)		788	788			
100016547	PACIFIC GROVE	CA		04/10/2018		189,312		(117)			(117)		910	910			
100016548	BRYN MAWR	PA		04/10/2018		118,165		(75)			(75)		590	590			
100016552	JACKSON	MI		04/10/2018		241,749		(143)			(143)		1,125	1,125			
100016554	ACWORTH	GA		04/10/2018		126,610		(76)			(76)		566	566			
100016555	DOTHAN	AL		04/10/2018		22,968		(556)			(556)		12,334	12,334			
100016557	TACOMA	WA		04/10/2018		214,157		(214)			(214)		2,000	2,000			
100016565	MCGAHEYSVILLE	VA		04/10/2018		142,609		(88)			(88)		694	694			
100016572	PEORIA	AZ		04/10/2018		106,342		(161)			(161)		1,940	1,940			
100016573	ALMOND	NC		04/10/2018		266,777		(175)			(175)		1,448	1,448			
100016576	INDIO	CA		04/10/2018		131,082		(227)			(227)		3,311	3,311			
100016577	ATLANTA	GA		04/10/2018		126,270		(81)			(81)		636	636			
100016578	SMYRNA	GA		04/10/2018		194,774		(124)			(124)		985	985			
100016582	FRESNO	CA		04/10/2018		60,097		(438)			(438)		7,773	7,773			
100016585	INDIALANTIC	FL		04/10/2018		114,342		(71)			(71)		544	544			
100016586	FOUNTAIN VALLEY	CA		04/10/2018		188,869		(120)			(120)		926	926			
100016587	OAKLAND	CA		04/10/2018		414,337		(260)			(260)		2,068	2,068			
100016589	SWEET HOME	OR		04/10/2018		108,048		(115)			(115)		1,318	1,318			
100016594	SAN PEDRO	CA		04/10/2018		356,079		(210)			(210)		1,648	1,648			
100016599	MESA	AZ		04/10/2018		116,069		(71)			(71)		527	527			
100016600	GLENARDEN	MD		04/10/2018		76,542		(210)			(210)		3,232	3,232			
100017005	TULSA	OK		05/16/2018		130,867		(122)			(122)		1,321	1,321			
100017009	CLERMONT	FL		05/16/2018		221,367		(17)			(17)		344	344			
100017012	ENFIELD	CT		05/16/2018		14,006		(111)			(111)		1,734	1,734			
100017013	SAN ANTONIO	TX		05/16/2018		107,635		(65)			(65)		503	503			
100017014	NORTH PORT	FL		05/16/2018		120,607		(101)			(101)		620	620			
100017022	SPRINGFIELD	MA		05/16/2018		152,740		(80)			(80)		469	469			
100017028	PORTLAND	OR		05/16/2018		126,999		(79)			(79)		606	606			
100017030	SAN JOSE	CA		05/16/2018		408,692		(246)			(246)		1,953	1,953			
100017034	COLUMBIA	TN		05/16/2018		114,854		(69)			(69)		515	515			
100017035	FORT LEE	NJ		05/16/2018		176,111		(97)			(97)		595	595			
100017043	DEMAREST	NJ		05/16/2018		315,157		(189)			(189)		1,450	1,450			
100017053	POMONA	CA		05/16/2018		262,066		(164)			(164)		1,302	1,302			
100017054	PLANO	TX		05/16/2018		235,904		(141)			(141)		1,084	1,084			
100017055	POMONA	CA		05/16/2018		219,955		(141)			(141)		1,158	1,158			
100017056	MESA	AZ		05/16/2018		115,535		(71)			(71)		530	530			
100017057	ROSEVILLE	CA		05/16/2018		164,721		(119)			(119)		1,101	1,101			

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100017058	BOWIE	MD		05/16/2018		164,198		(153)			(153)		1,698	1,698			
100017060	AVON	NC		04/26/2018		288,151		44			44		1,676	1,676			
100017072	FOSTER CITY	CA		04/26/2018		269,434		(253)			(253)		2,604	2,604			
100017073	MONTEZUMA	GA		04/26/2018		56,717		(73)			(73)		5,313	5,313			
100017076	CHARLOTTE	NC		04/26/2018		32,149		(21)			(21)		174	174			
100017078	CHARLOTTE	NC		04/26/2018		84,483		(11)			(11)		424	424			
100017085	NEWTONSVILLE	OH		04/26/2018		49,045		(680)			(680)		480	480			
100017086	SEATTLE	WA		04/26/2018		251,839		(274)			(274)		1,243	1,243			
100017091	WEST HILLS	CA		04/26/2018		833,764		(780)			(780)		3,915	3,915			
100017093	HAYWARD	CA		04/26/2018		399,094		(412)			(412)		2,811	2,811			
100017094	COMMERCE CITY	CO		04/26/2018		57,148		(208)			(208)		1,096	1,096			
100017105	NORMAN	OK		04/26/2018		77,431		(299)			(299)		1,805	1,805			
100017106	SALEM	OR		04/26/2018		126,189		6			6		941	941			
100017111	ALBEMARLE	NC		04/26/2018		38,540		(62)			(62)		733	733			
100017116	EXETER	CA		04/26/2018		52,483		(227)			(227)		1,487	1,487			
100017120	JACKSONVILLE	NC		04/26/2018		82,497		(85)			(85)		431	431			
100017121	FORT WAYNE	IN		04/26/2018		36,865		(508)			(508)		1,315	1,315			
100017122	SUNRISE	FL		04/26/2018		86,871		(14)			(14)		148	148			
100017124	EFFINGHAM	SC		04/26/2018		63,547		(310)			(310)		157	157			
100017125	HOUSTON	TX		04/26/2018		2,507		(24)			(24)		853	853			
100017126	ALIQUIPPA	PA		04/26/2018		18,767		(34)			(34)		454	454			
100017128	MEMPHIS	TN		04/26/2018		26,989		14			14		369	369			
100017137	HALETHORPE	MD		04/26/2018		116,426		(353)			(353)		1,163	1,163			
100017140	MURPHY	NC		04/26/2018		172,648		(479)			(479)		2,104	2,104			
100017157	MIAMI	FL		04/26/2018		165,551		(148)			(148)		749	749			
100017158	IRON STATION	NC		04/26/2018		48,467		(15)			(15)		363	363			
100017159	HUDSON	FL		04/26/2018		8,610		(218)			(218)		1,047	1,047			
100017165	FLOWERY BRANCH	GA		04/26/2018		51,652		(15)			(15)		252	252			
100017177	LITTLE ROCK	AR		04/26/2018		20,380		(167)			(167)		327	327			
100017178	GREENVILLE	SC		04/26/2018		48,811		(40)			(40)		221	221			
100017180	CAROL STREAM	IL		04/26/2018		131,300		(128)			(128)		541	541			
100017186	ASHEVILLE	NC		04/26/2018		243,491		(211)			(211)		1,005	1,005			
100017195	NEWTOWN	CT		04/26/2018		199,082		(176)			(176)		2,878	2,878			
100017208	BENSON	AZ		04/26/2018		49,147		(64)			(64)		732	732			
100017224	TAMPA	FL		04/26/2018		131,351		(270)			(270)		1,634	1,634			
100017232	MAPLE VALLEY	WA		04/26/2018		289,368		(453)			(453)		1,301	1,301			
100017235	SAINT PETERSBURG	FL		04/26/2018		68,562		(64)			(64)		265	265			
100017236	SCOTTSDALE	AZ		04/26/2018		327,044		(406)			(406)		1,098	1,098			
100017237	GREENLAWN	NY		04/26/2018		430,477		(244)			(244)		1,788	1,788			
100017243	ELKTON	MD		04/26/2018		198,295		(145)			(145)		1,382	1,382			
100017258	APPLE VALLEY	CA		04/26/2018		348,368		(361)			(361)		1,202	1,202			
100017264	TAMPA	FL		04/26/2018		210,812		(163)			(163)		1,095	1,095			
100017272	MESA	AZ		04/26/2018		366,990		(360)			(360)		2,023	2,023			
100017274	PRESCOTT	AZ		04/26/2018		405,957		(537)			(537)		1,026	1,026			
100017289	PATRICK SPRINGS	VA		04/26/2018		44,137		(245)			(245)		863	863			
100017292	JACKSONVILLE	FL		04/26/2018		125,647		(86)			(86)		513	513			
100017302	RICHMOND	VA		04/26/2018		6,803		(94)			(94)		574	574			
100017304	KISSIMMEE	FL		04/26/2018		115,685		(220)			(220)		897	897		(8)	(8)
100017305	WEST LINN	OR		04/26/2018		86,226		(657)			(657)		2,928	2,928			
100017307	MIAMI	FL		04/26/2018		245,653		(279)			(279)		586	586			
100017314	GARDENDALE	AL		04/26/2018		101,341		(415)			(415)		833	833			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017317	HYATTSVILLE	MD		04/26/2018		209,472		(369)			(369)		741	741			
100017321	MILLBORO	VA		04/26/2018		55,618		(200)			(200)		438	438			
100017323	BROCKTON	MA		04/26/2018		154,806		(277)			(277)		1,504	1,504			
100017333	LAKE ELSINORE	CA		04/26/2018		54,608		(218)			(218)		498	498			
100017356	FRANKLIN	IN		04/26/2018		87,265		(214)			(214)		855	855			
100017360	SAINT SIMONS ISLAND	GA		04/26/2018		240,006		(572)			(572)		2,315	2,315			
100017369	NORTH LITTLE ROCK	AR		04/26/2018		58,079		(150)			(150)		581	581			
100017372	CAMDEN	NJ		04/26/2018		54,743		(195)			(195)		462	462			
100017377	UPPER MARLBORO	MD		04/26/2018		143,693		(1,390)			(1,390)		10,877	10,877		(8)	(8)
100017386	WEST HARTFORD	CT		04/26/2018		65,909		(40)			(40)		853	853			
100017394	SCHENECTADY	NY		04/26/2018		126,061		(486)			(486)		1,501	1,501			
100017400	SAYRE	PA		04/26/2018		12,925		(144)			(144)		582	582			
100017401	GARRISON	TX		04/26/2018		15,123		(90)			(90)		355	355			
100017402	PHILADELPHIA	PA		04/26/2018		26,489		(166)			(166)		469	469			
100017409	DALLAS	TX		04/26/2018		63,882		(29)			(29)		375	375			
100017415	NEW MADRID	MO		04/26/2018		43,866		(172)			(172)		583	583			
100017420	HENRICO	VA		04/26/2018		154,629		(591)			(591)		1,527	1,527			
100017422	BOSSIER CITY	LA		04/26/2018		28,673		(109)			(109)		319	319			
100017424	MOULTONBOROUGH	NH		04/26/2018		197,885		(154)			(154)		595	595			
100017437	CLINTON	MD		04/26/2018		269,942		(716)			(716)		2,074	2,074			
100017449	DEERFIELD BEACH	FL		04/26/2018		44,416		(113)			(113)		272	272			
100017451	HALLANDALE BEACH	FL		04/26/2018		86,150		(141)			(141)		521	521			
100017454	MORENO VALLEY	CA		04/26/2018		87,653		(193)			(193)		1,909	1,909			
100017457	PANAMA CITY	FL		04/26/2018		200,452		(223)			(223)		430	430			
100017459	SUNNY ISLES BEACH	FL		04/26/2018		128,509		(392)			(392)		1,442	1,442			
100017473	MATAWAN	NJ		04/26/2018		270,134		(144)			(144)		1,265	1,265			
100017478	HENDERSON	NV		04/26/2018		245,682		(225)			(225)		2,238	2,238			
100017483	SAN MATEO	CA		04/26/2018		405,142		10			10		1,752	1,752			
100017486	WOODSTOCK	MD		04/26/2018		246,484		(1,017)			(1,017)		4,684	4,684			
100017488	LOS ANGELES	CA		04/26/2018		340,747		(1,371)			(1,371)		6,569	6,569			
100017507	GEORGETOWN	TX		04/26/2018		151,211		(29)			(29)		885	885			
100017519	MARYSVILLE	WA		04/26/2018		116,407		(147)			(147)		1,717	1,717			
100017524	STANDISH	MI		04/26/2018		202,296		(666)			(666)		3,160	3,160			
100017526	HAUGHTON	LA		04/26/2018		75,504		(106)			(106)		540	540			
100017531	LOS ANGELES	CA		04/26/2018		207,865		(100)			(100)		642	642			
100017536	BREWTON	AL		04/26/2018		33,722		(133)			(133)		583	583			
100017544	DES MOINES	IA		04/26/2018		55,940		(52)			(52)		407	407			
100017552	SLEEPY HOLLOW	NY		04/26/2018		625,239		(566)			(566)		7,131	7,131			
100017554	FRACKVILLE	PA		04/26/2018		10,328		(64)			(64)		3,019	3,019			
100017555	FORT PIERCE	FL		04/26/2018		70,730		(195)			(195)		864	864			
100017558	SAN JOSE	CA		04/26/2018		11,245		(176)			(176)		2,442	2,442			
100017566	MIAMI BEACH	FL		04/26/2018		315,582		(416)			(416)		2,839	2,839			
100017575	FORT MYERS	FL		04/26/2018		197,140		(202)			(202)		1,530	1,530			
100017600	PLAINVILLE	CT		04/26/2018		74,989							357	357			
100017601	N MIAMI BEACH	FL		04/26/2018		30,991		(29)			(29)		73	73			
100017604	KISSIMMEE	FL		04/26/2018		139,711		22			22		633	633			
100017606	PELZER	SC		04/26/2018		15,711		(153)			(153)		380	380			
100017624	BRADENTON	FL		04/26/2018		40,711		(101)			(101)		292	292			
100017630	GRAFTON	WI		04/26/2018		337,502		77			77		3,335	3,335			
100017634	ARMUCHEE	GA		04/26/2018		48,567		(271)			(271)		856	856			
100017635	ATLANTA	GA		04/26/2018		64,736		(155)			(155)		143	143			

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100017647	CORDELE	GA		04/26/2018		33,125		(388)			(388)		1,018	1,018			
100017649	RANGER	GA		04/26/2018		77,610		(18)			(18)		644	644			
100017656	CLEVELAND	OH		04/26/2018		51,971		(664)			(664)		869	869			
100017657	GARY	IN		04/26/2018		60,499		(190)			(190)		246	246			
100017661	MORRIS	NY		04/26/2018		31,988		(79)			(79)		565	565			
100017662	COLUMBIA	SC		04/26/2018		26,050		38			38		483	483			
100017667	QUINCY	FL		04/26/2018		28,017		4			4		392	392			
100017670	LITHONIA	GA		04/26/2018		66,294		(4)			(4)		277	277			
100017675	CLEVELAND	OH		04/26/2018		13,293		(15)			(15)		89	89			
100017677	NASHVILLE	TN		04/26/2018		39,486		(222)			(222)		1,384	1,384			
100017685	FINDLAY	OH		04/26/2018		32,806		(11)			(11)		190	190			
100017688	IMMOKALEE	FL		04/26/2018		113,827		21			21		1,190	1,190			
100017690	PINELLAS PARK	FL		04/26/2018		56,075		(146)			(146)		262	262			
100017693	LEHIGH ACRES	FL		04/26/2018		90,368		(161)			(161)		1,023	1,023			
100017695	SAN ANTONIO	TX		04/26/2018		21,233		(265)			(265)		1,076	1,076			
100017696	SAN ANTONIO	TX		04/26/2018		44,856		(522)			(522)		771	771			
100017697	SAN ANTONIO	TX		04/26/2018		37,453		(709)			(709)		1,030	1,030			
100017701	FORT WAYNE	IN		04/26/2018		39,434		(388)			(388)		680	680			
100017702	DORCHESTER	MA		04/26/2018		97,833		(757)			(757)		1,680	1,680			
100017711	INDIANAPOLIS	IN		04/26/2018		30,801		(24)			(24)		205	205			
100017715	NEWTON	NC		04/26/2018		90,695		(62)			(62)		427	427			
100017716	ROSSVILLE	IN		04/26/2018		70,943		26			26		959	959			
100017720	WADESBORO	NC		04/26/2018		7,092		(61)			(61)		1,315	1,315			
100017729	MIAMI	FL		04/26/2018		102,903		(485)			(485)		1,399	1,399			
100017732	SUNRISE	FL		04/26/2018		111,088		(107)			(107)		972	972			
100017733	APOPKA	FL		04/26/2018		95,449		(102)			(102)		904	904			
100017737	NAPA	CA		04/26/2018		683,966		(1,020)			(1,020)		9,612	9,612			
100017739	ORLANDO	FL		04/26/2018		76,470		(128)			(128)		357	357			
100017748	GREENSBORO	NC		04/26/2018		71,323		(11)			(11)		90	90			
100017751	GAFFNEY	SC		04/26/2018		30,569		(401)			(401)		524	524			
100017752	NAPERVILLE	IL		04/26/2018		276,370		(186)			(186)		1,222	1,222			
100017759	GULFPORT	MS		04/26/2018		76,018		(228)			(228)		642	642			
100017770	WEST NEW YORK	NJ		04/26/2018		38,932		(87)			(87)		2,033	2,033			
100017772	ZEPHYRHILLS	FL		04/26/2018		32,925		(412)			(412)		1,336	1,336			
100017775	FOSTORIA	MI		04/26/2018		86,593		(392)			(392)		1,556	1,556			
100017777	DELAND	FL		04/26/2018		57,407		(122)			(122)		264	264			
100017787	PEORIA	AZ		04/26/2018		138,779		(57)			(57)		842	842			
100017788	GOOCHLAND	VA		04/26/2018		54,962		(77)			(77)		400	400			
100017796	NASHVILLE	TN		04/26/2018		62,903		(86)			(86)		95	95			
100017802	LAKE WORTH	FL		05/30/2018		150,939		(100)			(100)		780	780			
100017808	SANTA ANA	CA		05/30/2018		235,824		(160)			(160)		1,273	1,273			
100017809	ALHAMBRA	CA		05/30/2018		641,122		(408)			(408)		3,310	3,310			
100017816	ASHBURN	VA		05/30/2018		127,511		(82)			(82)		641	641			
100017834	GLENDALE	AZ		05/30/2018		150,761		(96)			(96)		741	741			
100017835	ONTARIO	CA		05/30/2018		156,421		(97)			(97)		738	738			
100017843	MORENO VALLEY	CA		05/30/2018		158,754		(668)			(668)		11,364	11,364			
100017857	FORT WORTH	TX		05/30/2018		105,731		(64)			(64)		491	491			
100017865	SEBASTIAN	FL		05/30/2018		124,537		(107)			(107)		1,080	1,080			
100017866	ACWORTH	GA		05/30/2018		125,685		(69)			(69)		396	396			
100017868	RAPID CITY	SD		05/30/2018		136,770		(81)			(81)		626	626			
100017870	LAUREL	MD		05/30/2018		155,986		(119)			(119)		729	729			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017871	ANNAPOLIS	MD		05/30/2018		118,139		(155)			(155)		1,861	1,861			
100017876	PASADENA	CA		05/30/2018		228,676		(146)			(146)		1,164	1,164			
100017877	HILO	HI		05/30/2018		204,119		(133)			(133)		1,036	1,036			
100017880	WINCHESTER	VA		05/30/2018		119,248		(84)			(84)		662	662			
100017883	PALMDALE	CA		05/30/2018		121,952		(79)			(79)		612	612			
100017896	POLLOCK PINES	CA		05/30/2018		352,203		(222)			(222)		1,768	1,768			
100017898	SUNRIVER	OR		05/30/2018		121,701		(74)			(74)		543	543			
100017899	GREENVILLE	SC		05/30/2018		152,943		(57)			(57)		649	649			
100017901	FERNLEY	NV		05/30/2018		125,531		(66)			(66)		382	382			
100017909	WOODBRIDGE	CA		05/30/2018		143,662		(93)			(93)		709	709			
100017915	RIALTO	CA		05/30/2018		133,198		(86)			(86)		669	669			
100017916	WEST PALM BEACH	FL		05/30/2018		191,380		(122)			(122)		947	947			
100017921	LOMPOC	CA		05/30/2018		161,671		(101)			(101)		824	824			
100017926	CRESSKILL	NJ		05/22/2018		182,028		(126)			(126)		994	994			
100017930	PHILADELPHIA	PA		05/22/2018		122,773		(79)			(79)		613	613			
100017931	ATLANTA	GA		05/22/2018		386,624		(262)			(262)		2,136	2,136			
100017932	CHATTANOOGA	TN		05/22/2018		110,774		(73)			(73)		564	564			
100017934	CORPUS CHRISTI	TX		05/22/2018		110,832		(84)			(84)		752	752			
100017935	ACWORTH	GA		05/22/2018		134,256		(92)			(92)		725	725			
100017936	ATLANTA	GA		05/22/2018		129,671		(98)			(98)		923	923			
100017938	GREENVILLE	TX		05/22/2018		110,816		(79)			(79)		611	611			
100017939	GREENVILLE	TX		05/22/2018		100,371		(72)			(72)		552	552			
100017942	WEST ALLIS	WI		05/22/2018		104,461		(74)			(74)		649	649			
100017947	PHILADELPHIA	PA		05/22/2018		132,660		(69)			(69)		407	407			
100017953	ROSENBERG	TX		05/22/2018		104,691		(90)			(90)		885	885			
100017962	RICHMOND	VA		05/22/2018		155,310		(134)			(134)		1,410	1,410			
100017963	LAS VEGAS	NV		05/22/2018		208,390		(125)			(125)		946	946			
100017966	LARGO	FL		05/22/2018		131,340		(99)			(99)		983	983			
100017969	PORT ORANGE	FL		05/22/2018		111,361		(67)			(67)		511	511			
100017970	OAKLAND	CA		05/22/2018		546,350		(341)			(341)		2,520	2,520			
100017973	JURUPA VALLEY	CA		05/22/2018		294,774		(198)			(198)		1,586	1,586			
100017976	CARROLLTON	TX		05/22/2018		159,880		(131)			(131)		1,335	1,335			
100017988	SCARBOROUGH	ME		05/22/2018		152,613		(96)			(96)		751	751			
100017993	MODESTO	CA		05/22/2018		152,338		(92)			(92)		696	696			
100017998	LOS ANGELES	CA		05/22/2018		216,028		(141)			(141)		1,125	1,125			
100018000	ANNAPOLIS	MD		05/22/2018		484,118		(252)			(252)		1,569	1,569			
100018004	COLORADO SPRINGS	CO		05/22/2018		109,034		(69)			(69)		532	532			
100018017	CHESAPEAKE	VA		05/22/2018		115,189		(64)			(64)		482	482			
100018019	WATERBURY	CT		05/22/2018		118,943		(69)			(69)		532	532			
100018020	BAKERSFIELD	CA		05/22/2018		126,108		(76)			(76)		559	559			
100018026	FAIRBORN	OH		05/22/2018		107,973		(126)			(126)		1,729	1,729			
100018027	FATE	TX		05/22/2018		29,403		(213)			(213)		2,525	2,525			
100018028	LEWISVILLE	TX		05/22/2018		112,720		(85)			(85)		811	811			
100018031	VISALIA	CA		05/22/2018		105,556		(92)			(92)		608	608			
100018039	PRESCOTT VALLEY	AZ		05/22/2018		108,625		(189)			(189)		2,457	2,457			
100018042	MONROVIA	CA		05/22/2018		456,319		(264)			(264)		2,071	2,071			
100018049	ATLANTA	GA		06/08/2018		430,309		(257)			(257)		1,982	1,982			
100018051	(NORTHRIDGE AREA) LOS	CA		06/08/2018		265,514		(152)			(152)		909	909			
100018052	LEHI	UT		06/08/2018		222,544		(159)			(159)		1,222	1,222			
100018053	ALBUQUERQUE	NM		06/08/2018		166,031		(100)			(100)		765	765			
100018056	BATH	ME		06/08/2018		105,869		(127)			(127)		1,048	1,048			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018057	RICHMOND	VA		06/08/2018		141,658		(139)			(139)		1,564	1,564			
100018059	MONTROSE	CA		06/08/2018		383,189		(312)			(312)		1,955	1,955			
100018060	LACEY	WA		06/08/2018		142,848		(77)			(77)		455	455			
100018061	LEMON GROVE	CA		06/08/2018		244,063		(151)			(151)		1,147	1,147			
100018066	COLORADO SPRINGS	CO		06/08/2018		163,798		(99)			(99)		758	758			
100018068	TEMPE	AZ		06/08/2018		110,807		(111)			(111)		1,181	1,181			
100018075	TUCSON	AZ		06/08/2018		109,356		(72)			(72)		563	563			
100018076	PEACHTREE CITY	GA		06/08/2018		162,591		(102)			(102)		786	786			
100018080	KANSAS CITY	MO		06/08/2018		150,721		(90)			(90)		592	592			
100018082	EL PASO	TX		06/08/2018		122,406		(104)			(104)		537	537			
100018093	CHAPEL HILL	NC		06/08/2018		114,030		(69)			(69)		525	525			
100018096	GEORGETOWN	TX		06/08/2018		113,753		(72)			(72)		546	546			
100018104	FRESNO	CA		06/08/2018		162,038		(112)			(112)		939	939			
100018111	URBANDALE	IA		06/08/2018		112,154		(71)			(71)		563	563			
100018114	LOS ANGELES	CA		06/08/2018		123,832		(133)			(133)		1,492	1,492			
100018116	LOS ANGELES	CA		06/08/2018		214,132		(165)			(165)		1,495	1,495			
100018117	SNOWFLAKE	AZ		06/08/2018		132,747		(105)			(105)		836	836			
100018124	FUQUAY VARINA	NC		06/08/2018		137,454		(104)			(104)		1,028	1,028			
100018130	CRANSTON	RI		06/08/2018		151,158		(121)			(121)		682	682			
100018132	ORLANDO	FL		06/08/2018		137,446		(87)			(87)		682	682			
100018143	BLACKSBURG	VA		06/08/2018		141,364		(84)			(84)		636	636			
100018144	DALLAS	TX		06/08/2018		30,936		(213)			(213)		2,512	2,512			
100018149	SAN ANTONIO	TX		06/08/2018		119,951		(77)			(77)		588	588			
100018150	COVENTRY	RI		06/08/2018		139,562		(114)			(114)		1,051	1,051			
100018152	BRISTOL	CT		06/08/2018		210,770		(221)			(221)		890	890			
100018158	CHARLOTTE	NC		06/08/2018		132,811		(633)			(633)		11,603	11,603			
100018160	LEHIGH ACRES	FL		06/08/2018		140,295		(84)			(84)		629	629			
100018162	CLOVIS	CA		06/08/2018		128,227		(80)			(80)		612	612			
100018175	LAFAYETTE	LA		06/08/2018		132,442		(82)			(82)		625	625			
100018181	ROUND ROCK	TX		06/08/2018		131,711		(83)			(83)		645	645			
100018182	BOZEMAN	MT		06/08/2018		166,331		(88)			(88)		520	520			
100018188	WALDPORT	OR		06/08/2018		162,534		(106)			(106)		824	824			
100018189	SAN ANTONIO	TX		06/08/2018		139,768		(91)			(91)		699	699			
100018192	THE COLONY	TX		06/08/2018		142,535		(88)			(88)		683	683			
100018193	KINGWOOD	TX		06/08/2018		87,087		(259)			(259)		4,053	4,053			
100018202	KANSAS CITY	MO		06/08/2018		271,100		(116)			(116)		1,150	1,150			
100018205	WINDSOR MILL	MD		06/08/2018		150,543		(113)			(113)		983	983			
100018208	KAPOLEI	HI		06/08/2018		231,953		(145)			(145)		1,142	1,142			
100018222	WELLINGTON	FL		06/08/2018		123,937		(83)			(83)		705	705			
100018229	HACKENSACK	NJ		06/08/2018		106,803		(63)			(63)		483	483			
100018237	DACULA	GA		06/08/2018		133,966		(84)			(84)		649	649			
100018244	AMERICAN FORK	UT		06/08/2018		145,632		(91)			(91)		785	785			
100018245	NORTH HOLLYWOOD	CA		06/08/2018		531,913		(335)			(335)		2,730	2,730			
100018251	BLOOMINGTON	MN		06/08/2018		200,598		(132)			(132)		1,035	1,035			
100018258	IRVING	TX		06/27/2018		125,231		(82)			(82)		701	701			
100018259	KENNEDALE	TX		06/27/2018		109,475		(148)			(148)		2,075	2,075			
100018260	LUBBOCK	TX		06/27/2018		128,761		(77)			(77)		595	595			
100018266	GERMANTOWN	MD		06/27/2018		114,548		(78)			(78)		662	662			
100018267	GAITHERSBURG	MD		06/27/2018		110,430		(75)			(75)		640	640			
100018274	ATHENS	GA		06/27/2018		123,677		(84)			(84)		709	709			
100018275	ANAHEIM	CA		06/27/2018		678,180		(422)			(422)		3,471	3,471			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018283	FORT WORTH	TX		06/27/2018		139,511		(159)			(159)		1,839	1,839			
100018290	PORTSMOUTH	RI		06/27/2018		122,890		(76)			(76)		574	574			
100018297	HARTFORD	CT		06/27/2018		126,364		(73)			(73)		554	554			
100018305	COLORADO SPRINGS	CO		06/27/2018		245,732		(152)			(152)		1,173	1,173			
100018308	SNELLVILLE	GA		06/27/2018		72,146		(223)			(223)		3,068	3,068			
100018313	(NORTH HOLLYWOOD AREA)	CA		06/27/2018		402,707		(242)			(242)		1,892	1,892			
100018314	NASHVILLE	TN		06/27/2018		335,715		(220)			(220)		1,900	1,900			
100018319	LYNN	MA		06/27/2018		435,576		(265)			(265)		2,124	2,124			
100018328	SAN DIEGO	CA		06/27/2018		295,895		(227)			(227)		1,403	1,403			
100018330	DAVENPORT	IA		06/27/2018		178,010		(108)			(108)		867	867			
100018331	BERLIN	CT		06/27/2018		142,154		(92)			(92)		701	701			
100018332	COSTA MESA	CA		06/27/2018		114,721		(123)			(123)		1,048	1,048			
100018338	PHOENIX	AZ		06/27/2018		92,809		(210)			(210)		2,948	2,948			
100018339	REDONDO BEACH	CA		06/27/2018		507,072		(293)			(293)		2,300	2,300			
100018340	MIDDLETOWN	PA		06/27/2018		121,389		(75)			(75)		570	570			
100018345	FORT COLLINS	CO		06/27/2018		118,826		(80)			(80)		699	699			
100018346	COLDWATER	MI		06/27/2018		121,027		(71)			(71)		545	545			
100018347	DENVER	CO		06/27/2018		243,180		(145)			(145)		1,120	1,120			
100018349	WINTER SPRINGS	FL		06/27/2018		157,161		(96)			(96)		719	719			
100018351	HERNDON	VA		06/27/2018		149,889		(93)			(93)		726	726			
100018352	TEMPE	AZ		06/27/2018		144,409		(87)			(87)		648	648			
100018354	WEATHERFORD	TX		06/27/2018		129,342		(78)			(78)		591	591			
100018355	SAN ANTONIO	TX		06/27/2018		120,404		(79)			(79)		602	602			
100018357	MONROE	GA		06/27/2018		128,142		(82)			(82)		632	632			
100018361	HOUSTON	TX		06/27/2018		57,361		(304)			(304)		4,895	4,895			
100018363	DALLAS	TX		06/27/2018		123,224		(97)			(97)		878	878			
100018383	FARMINGTON	CT		06/27/2018		223,601		(135)			(135)		1,052	1,052			
100018384	FERNLEY	NV		06/27/2018		108,599		(66)			(66)		497	497			
100018393	CELINA	TX		06/27/2018		128,135		(78)			(78)		609	609			
100018402	PASO ROBLES	CA		06/27/2018		98,782		(111)			(111)		1,247	1,247			
100018407	MERIDIAN	ID		06/27/2018		133,199		(99)			(99)		787	787			
100018416	VACAVILLE	CA		06/27/2018		295,224		(177)			(177)		1,343	1,343			
100018420	HIALEAH	FL		06/27/2018		126,575		(76)			(76)		579	579			
100018424	SPRINGVILLE	CA		06/27/2018		122,146		(75)			(75)		554	554			
100018438	GALLATIN	TN		06/27/2018		175,177		(144)			(144)		1,487	1,487			
100018439	DALLAS	OR		06/27/2018		107,945		(90)			(90)		894	894			
100018440	PARK CITY	UT		06/27/2018		74,216		(47)			(47)		367	367			
100018444	MONTGOMERY VILLAGE	MD		06/27/2018		386,019		(238)			(238)		1,879	1,879			
100018447	LOS ANGELES	CA		06/27/2018		433,282		(295)			(295)		1,453	1,453			
100018449	BLUE SPRINGS	MO		06/27/2018		111,919		(70)			(70)		530	530			
100018450	OAKLAND	CA		06/27/2018		631,256		(388)			(388)		3,152	3,152			
100018462	SAVANNAH	GA		06/27/2018		112,664		(65)			(65)		511	511			
100019579	JACKSONVILLE	FL		07/26/2018		164,112		(103)			(103)		794	794			
100019581	CHICAGO	IL		07/26/2018		129,951		(82)			(82)		634	634			
100019582	SHERWOOD	AR		07/26/2018		118,989		(70)			(70)		526	526			
100019585	SHERWOOD	AR		07/26/2018		108,235		(63)			(63)		478	478			
100019589	CERRITOS	CA		07/26/2018		465,961		(286)			(286)		2,319	2,319			
100019590	WELLS	ME		07/26/2018		134,078		(84)			(84)		658	658			
100019592	MONTGOMERY	AL		07/26/2018		135,435		(112)			(112)		1,149	1,149			
100019593	PENSACOLA	FL		07/26/2018		104,530		(67)			(67)		512	512			
100019598	SPRING	TX		07/26/2018		132,823		(81)			(81)		613	613			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019612	TAYLORS	SC		07/26/2018		121,415		(77)			(77)		595	595			
100019615	FRESNO	CA		07/26/2018		197,231		(136)			(136)		1,162	1,162			
100019620	LOS ANGELES	CA		07/26/2018		454,214		(358)			(358)		2,250	2,250			
100019621	DEERFIELD	IL		07/26/2018		251,797		(150)			(150)		1,168	1,168			
100019632	PLEASANTON	TX		07/26/2018		133,801		(82)			(82)		624	624			
100019635	AUBURN	AL		07/26/2018		167,569		(97)			(97)		762	762			
100019638	BOULDER	CO		07/26/2018		440,908		(266)			(266)		2,170	2,170			
100019642	SEVIERVILLE	TN		07/26/2018		142,399		(100)			(100)		904	904			
100019643	WOODBRIDGE	VA		07/26/2018		149,431		(102)			(102)		884	884			
100019644	SPRING VALLEY	CA		07/26/2018		330,461		(190)			(190)		1,473	1,473			
100019645	RAMSEY	NJ		07/26/2018		257,148		(133)			(133)		827	827			
100019653	HERNDON	VA		07/26/2018		240,807		(156)			(156)		1,220	1,220			
100019661	FALL RIVER	MA		07/26/2018		156,025		(96)			(96)		780	780			
100019667	YARDLEY	PA		07/26/2018		117,110		(84)			(84)		564	564			
100019668	KATY	TX		07/26/2018		141,908		(88)			(88)		689	689			
100019670	LOS ANGELES	CA		07/26/2018		419,902		(264)			(264)		2,150	2,150			
100019672	LOS ANGELES	CA		07/26/2018		398,059		(246)			(246)		1,929	1,929			
100019674	HENRICO	VA		07/26/2018		146,027		(76)			(76)		430	430			
100019681	SAN ANTONIO	TX		07/26/2018		134,255		(86)			(86)		659	659			
100019684	BURLINGTON	VT		07/26/2018		280,877		(177)			(177)		1,434	1,434			
100019685	PHOENIX	AZ		07/26/2018		140,197		(100)			(100)		930	930			
100019687	ANAHEIM	CA		07/26/2018		310,056		(195)			(195)		1,574	1,574			
100019689	ENGLEWOOD	CO		07/26/2018		338,524		(228)			(228)		1,623	1,623			
100019690	SPRINGVILLE	UT		07/26/2018		113,214		(134)			(134)		1,619	1,619			
100019704	PRINCETON	TX		07/26/2018		363,339		(232)			(232)		1,945	1,945			
100019705	COLLEGE STATION	TX		07/26/2018		118,761		(71)			(71)		531	531			
100019707	FORT WORTH	TX		07/26/2018		104,345		(89)			(89)		875	875			
100019709	NOKOMIS	FL		07/26/2018		118,023		(87)			(87)		804	804			
100019713	HANFORD	CA		07/26/2018		151,379		(92)			(92)		709	709			
100019714	PHOENIX	AZ		07/26/2018		130,931		(102)			(102)		925	925			
100019715	ANN ARBOR	MI		07/26/2018		11,880		(145)			(145)		3,086	3,086			
100019720	DES MOINES	IA		07/26/2018		127,008		(80)			(80)		628	628			
100019722	PHOENIX	AZ		07/26/2018		143,122		(83)			(83)		642	642			
100019726	ELK GROVE	CA		07/26/2018		121,711		(585)			(585)		10,106	10,106			
100019727	ANN ARBOR	MI		07/26/2018		164,921		(100)			(100)		767	767			
100019729	TUCSON	AZ		07/26/2018		122,181		(73)			(73)		551	551			
100019730	CEDAR CITY	UT		07/26/2018		137,618		(81)			(81)		616	616			
100019737	DAVIS	CA		07/26/2018		420,601		(303)			(303)		2,476	2,476			
100019739	DAVIS	CA		07/26/2018		425,222		(293)			(293)		2,393	2,393			
100019740	LITTLETON	CO		07/26/2018		125,023		(79)			(79)		615	615			
100019745	TUCSON	AZ		07/26/2018		126,207		(125)			(125)		1,435	1,435			
100019746	SAN DIEGO	CA		07/26/2018		234,989		(143)			(143)		1,128	1,128			
100019747	DOWNINGTOWN	PA		07/26/2018		116,022		(72)			(72)		565	565			
100019748	TEMPE	AZ		07/26/2018		154,236		(85)			(85)		502	502			
100019754	FORT WORTH	TX		07/26/2018		160,558		(175)			(175)		719	719			
100019755	GREENBRIER	TN		07/26/2018		169,587		(102)			(102)		771	771			
100019757	MURFREESBORO	TN		07/26/2018		122,728		(74)			(74)		555	555			
100019759	LAKEWOOD	CO		07/26/2018		295,449		(179)			(179)		1,395	1,395			
100019763	CLOVIS	CA		07/26/2018		170,819		(92)			(92)		533	533			
100019766	RENO	NV		07/26/2018		162,663		(156)			(156)		1,713	1,713			
100019767	CLOVIS	CA		07/26/2018		158,334		(94)			(94)		719	719			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019771	ROYSE CITY	TX		07/26/2018		135,928		(82)			(82)		638	638			
100019777	BOISE	ID		07/26/2018		105,568		(76)			(76)		709	709			
100019779	EAST STROUDSBURG	PA		07/26/2018		112,708		(61)			(61)		354	354			
100019780	WINTER PARK	FL		07/26/2018		125,115		(80)			(80)		622	622			
100019781	SAN ANTONIO	TX		07/26/2018		107,300		(88)			(88)		800	800			
100019784	MECHANICSBURG	PA		07/26/2018		150,793		(90)			(90)		693	693			
100019789	SAN DIEGO	CA		07/26/2018		167,840		(99)			(99)		748	748			
100019791	PROVIDENCE	RI		07/26/2018		134,303		(78)			(78)		599	599			
100019793	THE COLONY	TX		07/26/2018		150,325		(90)			(90)		686	686			
100019796	THE COLONY	TX		07/26/2018		146,746		(88)			(88)		670	670			
100019798	FORT WORTH	TX		07/26/2018		124,656		(86)			(86)		682	682			
100019802	LAKE HARMONY	PA		07/26/2018		152,722		(92)			(92)		707	707			
100019804	BAKERSFIELD	CA		07/26/2018		124,965		(75)			(75)		581	581			
100019806	CONROE	TX		07/26/2018		124,647		(73)			(73)		564	564			
100019809	BREINIGSVILLE	PA		07/26/2018		157,073		(97)			(97)		767	767			
100019811	VILAS	NC		07/26/2018		113,037		(69)			(69)		537	537			
100019815	BRADENTON	FL		07/26/2018		157,945		(109)			(109)		704	704			
100019816	THE WOODLANDS	TX		07/26/2018		126,402		(78)			(78)		608	608			
100019827	BRYANS ROAD	MD		07/26/2018		128,351		(1,149)			(1,149)		20,340	20,340			
100019828	EL PASO	TX		07/26/2018		109,869		(90)			(90)		860	860			
100019832	BLUE SPRINGS	MO		07/30/2018		99,461		(121)			(121)		1,484	1,484			
100019835	BELLFLOWER	CA		07/30/2018		229,082		(128)			(128)		824	824			
100019846	VISALIA	CA		07/30/2018		116,274		(69)			(69)		520	520			
100019849	MIAMI	FL		07/30/2018		129,450		(77)			(77)		588	588			
100019853	WAIPAHU	HI		07/30/2018		82,837		(337)			(337)		5,310	5,310			
100019854	PHOENIX	AZ		07/30/2018		134,951		(86)			(86)		682	682			
100019856	SALEM	MA		07/30/2018		214,329		(129)			(129)		1,009	1,009			
100019865	FAIRFAX	VA		07/30/2018		182,244		(157)			(157)		1,612	1,612			
100019866	ARLINGTON	VA		07/30/2018		145,258		(167)			(167)		1,898	1,898			
100019871	DENVER	CO		07/30/2018		116,335		(69)			(69)		516	516			
100019872	FORNEY	TX		07/30/2018		169,570		(95)			(95)		736	736			
100019874	ROUND ROCK	TX		07/30/2018		259,525		(155)			(155)		1,196	1,196			
100019886	ABILENE	TX		07/30/2018		101,760		(127)			(127)		1,419	1,419			
100019902	ASHEVILLE	NC		07/30/2018		143,743		(76)			(76)		443	443			
100019903	STEPHENS CITY	VA		07/30/2018		76,282		(254)			(254)		2,252	2,252			
100019904	MERCED	CA		07/30/2018		111,017		(66)			(66)		496	496			
100019906	UNIVERSITY CITY	MO		07/30/2018		149,082		(91)			(91)		698	698			
100019907	BAKERSFIELD	CA		07/30/2018		108,476		(65)			(65)		492	492			
100019911	WILMINGTON	DE		07/30/2018		147,037		(90)			(90)		704	704			
100019913	MIDLOTHIAN	VA		07/30/2018		53,447		(177)			(177)		1,995	1,995			
100019914	AUSTIN	TX		07/30/2018		159,179		(97)			(97)		719	719			
100019916	FLOWER MOUND	TX		07/30/2018		155,506		(95)			(95)		747	747			
100019922	SAN BERNARDINO	CA		07/30/2018		224,044		(117)			(117)		675	675			
100019926	CARROLLTON	TX		07/30/2018		180,213		(108)			(108)		820	820			
100019937	NORFOLK	VA		07/30/2018		145,704		(92)			(92)		727	727			
100019945	HAVERTOWN	PA		07/30/2018		113,359		(72)			(72)		564	564			
100019948	GLENSHAW	PA		07/30/2018		179,411		(115)			(115)		922	922			
100019950	FREDERICK	MD		07/30/2018		177,565		(104)			(104)		817	817			
100019957	NASHVILLE	TN		07/30/2018		239,276		(164)			(164)		1,069	1,069			
100019958	MENIFEE	CA		07/30/2018		109,446		(78)			(78)		617	617			
100019964	LAS VEGAS	NV		07/30/2018		210,139		(123)			(123)		938	938			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019976	MARIETTA	GA		07/30/2018		156,908		(85)			(85)		498	498			
100019977	CANTON	GA		07/30/2018		132,898		(80)			(80)		615	615			
100019984	HOUSTON	TX		07/30/2018		117,207		(85)			(85)		661	661			
100019986	SAINT PAUL	MN		07/30/2018		129,400		(77)			(77)		582	582			
100019987	BOWLING GREEN	KY		07/30/2018		165,512		(97)			(97)		735	735			
100019988	LITTLE ELM	TX		07/30/2018		111,597		(113)			(113)		962	962			
100019990	TAMPA	FL		07/30/2018		541,720		(312)			(312)		2,508	2,508			
100019995	SAN DIEGO	CA		07/30/2018		290,202		(167)			(167)		1,294	1,294			
100019998	PHILADELPHIA	PA		07/30/2018		118,223		(87)			(87)		820	820			
100020003	SAN JOSE	CA		07/30/2018		794,547		(461)			(461)		3,643	3,643			
100020004	HUMBLE	TX		07/30/2018		117,137		(72)			(72)		565	565			
100020005	SANTA ROSA	CA		07/30/2018		242,811		(141)			(141)		1,040	1,040			
100020006	TUCSON	AZ		07/30/2018		116,752		(70)			(70)		524	524			
100020010	ATHENS	GA		07/30/2018		102,845		(70)			(70)		561	561			
100020016	AUSTIN	TX		07/30/2018		131,128		(77)			(77)		589	589			
100020018	BELTON	TX		07/30/2018		105,010		(65)			(65)		454	454			
100020025	MARANA	AZ		07/30/2018		112,398		(67)			(67)		503	503			
100020027	OVERLAND PARK	KS		07/30/2018		125,138		(74)			(74)		555	555			
100020036	DENVER	CO		07/30/2018		295,147		(974)			(974)		16,124	16,124			
100020042	SAN DIEGO	CA		07/30/2018		121,878		(2,685)			(2,685)		53,215	53,215			
100020131	ACWORTH	GA		07/17/2018		142,949		(86)			(86)		662	662			
100020132	HARRISVILLE	UT		07/17/2018		110,423		(67)			(67)		513	513			
100020134	BENTON	AR		07/17/2018		123,696		(72)			(72)		543	543			
100020135	JACKSONVILLE	FL		07/17/2018		116,725		(95)			(95)		900	900			
100020137	ATASCADERO	CA		07/17/2018		265,575		(157)			(157)		1,193	1,193			
100020138	PHOENIX	AZ		07/17/2018		108,016		(65)			(65)		494	494			
100020140	PHILADELPHIA	PA		07/17/2018		96,288		(126)			(126)		1,106	1,106			
100020148	YOUNGSVILLE	LA		07/17/2018		136,140		(84)			(84)		646	646			
100020151	FORT MILL	SC		07/17/2018		132,077		(80)			(80)		623	623			
100020155	FORNEY	TX		07/17/2018		140,786		(84)			(84)		652	652			
100020156	NAMPA	ID		07/17/2018		138,106		(133)			(133)		1,581	1,581			
100020160	WILMINGTON	DE		07/17/2018		112,427		(66)			(66)		495	495			
100020164	BALDWIN PARK	CA		07/17/2018		318,025		(189)			(189)		1,478	1,478			
100020173	SAN YSIDRO	CA		07/17/2018		223,847		(130)			(130)		1,001	1,001			
100020178	EL MONTE	CA		07/17/2018		351,030		(227)			(227)		1,862	1,862			
100020186	PLACENTIA	CA		07/17/2018		327,013		(202)			(202)		1,603	1,603			
100020189	CARROLLTON	TX		07/17/2018		169,616		(99)			(99)		772	772			
100020196	CAROLINA BEACH	NC		07/17/2018		188,033		(103)			(103)		617	617			
100020199	LEHI	UT		07/17/2018		184,333		(113)			(113)		906	906			
100020212	JACKSONVILLE	FL		07/17/2018		141,743		(84)			(84)		626	626			
100020214	JACKSONVILLE	FL		07/17/2018		100,307		(98)			(98)		1,008	1,008			
100020215	MINNEAPOLIS	MN		07/17/2018		152,796		(299)			(299)		4,292	4,292			
100020219	CAROLINA BEACH	NC		07/17/2018		213,526		(122)			(122)		934	934			
100020221	BILLINGS	MT		07/17/2018		117,230		(63)			(63)		360	360			
100020222	GALVESTON	TX		07/17/2018		180,312		(104)			(104)		802	802			
100020224	PORTLAND	OR		07/17/2018		327,238		(304)			(304)		3,785	3,785			
100020225	CAPE CORAL	FL		07/17/2018		115,914		(68)			(68)		520	520			
100020226	SANTA CLARITA	CA		07/17/2018		136,175		(100)			(100)		863	863			
100020227	GREENWOOD	IN		07/17/2018		119,065		(5)			(5)		(788)	(788)			
100020228	PROSPECT	CT		07/17/2018		294,711		(177)			(177)		1,385	1,385			
100020229	HOLLYWOOD	FL		07/17/2018		262,956		(161)			(161)		1,223	1,223			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020236	COLORADO SPRINGS	CO		07/17/2018		179,912		(109)			(109)		864	864			
100020241	MINNEAPOLIS	MN		07/17/2018		93,467		(160)			(160)		2,224	2,224			
100020247	PLANT CITY	FL		07/17/2018		162,830		(94)			(94)		738	738			
100020249	ATLANTA	GA		07/17/2018		159,394		(162)			(162)		1,885	1,885			
100020250	HUMBLE	TX		07/17/2018		135,821		(97)			(97)		844	844			
100020253	CAPE CORAL	FL		07/17/2018		145,632		(89)			(89)		770	770			
100020255	AULT	CO		07/17/2018		135,021		(150)			(150)		1,881	1,881			
100020262	RALEIGH	NC		07/17/2018		122,311		(75)			(75)		563	563			
100020267	ODENVILLE	AL		07/17/2018		125,207		(72)			(72)		544	544			
100020275	MURFREESBORO	TN		07/17/2018		109,428		(66)			(66)		497	497			
100020280	GILBERT	AZ		07/17/2018		212,204		(146)			(146)		1,266	1,266			
100020281	LOMITA	CA		07/17/2018		383,259		(234)			(234)		1,878	1,878			
100020288	LEICESTER	NC		07/17/2018		233,140		(131)			(131)		848	848			
100020289	SAINT PAUL	MN		07/17/2018		146,393		(86)			(86)		650	650			
100020294	RUSSELLVILLE	AR		07/17/2018		144,474		(82)			(82)		625	625			
100020301	MARTINSBURG	WV		07/17/2018		106,527		(70)			(70)		406	406			
100020302	FRESNO	CA		07/17/2018		116,761		(74)			(74)		678	678			
100020303	JACKSON	CA		07/17/2018		169,009		(107)			(107)		855	855			
100020304	GROVER BEACH	CA		07/17/2018		300,756		(210)			(210)		1,337	1,337			
100020305	LAS VEGAS	NV		07/17/2018		225,832		(130)			(130)		948	948			
100020308	CATHEDRAL CITY	CA		07/17/2018		375,081		(213)			(213)		1,650	1,650			
100020315	LAKE WORTH	FL		07/17/2018		269,710		(161)			(161)		1,219	1,219			
100020319	DENVER	CO		07/17/2018		324,061		(216)			(216)		1,932	1,932			
100020332	LANCASTER	CA		07/17/2018		154,196		(95)			(95)		820	820			
100020334	DALLAS	TX		07/17/2018		128,552		(66)			(66)		387	387			
100020341	LONGVIEW	TX		07/17/2018		125,183		(68)			(68)		507	507			
100020345	BARNEGAT	NJ		07/17/2018		112,678		(64)			(64)		473	473			
100020348	TUCSON	AZ		07/27/2018		105,184		(68)			(68)		530	530			
100020349	PLAINFIELD	NJ		07/27/2018		174,174		(155)			(155)		698	698			
100020351	BAILEY	CO		07/27/2018		391,297		(224)			(224)		1,765	1,765			
100020361	OAKLAND	CA		07/27/2018		228,157		(133)			(133)		1,034	1,034			
100020362	ENGLEWOOD	FL		07/27/2018		236,803		(1,746)			(1,746)		32,982	32,982			
100020363	HAGERSTOWN	MD		07/27/2018		126,391		(82)			(82)		654	654			
100020368	MONTEREY	CA		07/27/2018		283,442		(173)			(173)		1,338	1,338			
100020369	WILMINGTON	NC		07/27/2018		119,410		(63)			(63)		491	491			
100020371	VIRGINIA BEACH	VA		07/27/2018		152,452		(89)			(89)		683	683			
100020374	MILTON	FL		07/27/2018		127,383		(74)			(74)		559	559			
100020375	LOMPOC	CA		07/27/2018		222,405		(124)			(124)		929	929			
100020378	RIPON	CA		07/27/2018		346,272		(189)			(189)		1,180	1,180			
100020386	POMPANO BEACH	FL		07/27/2018		207,553		(217)			(217)		895	895			
100020388	ANOKA	MN		07/27/2018		141,192		(83)			(83)		616	616			
100020399	SYKESVILLE	MD		07/27/2018		188,914		(114)			(114)		862	862			
100020406	LACEY	WA		07/27/2018		225,775		(128)			(128)		977	977			
100020418	SACRAMENTO	CA		07/27/2018		230,430		(140)			(140)		1,075	1,075			
100020419	PFLUGERVILLE	TX		07/27/2018		120,961		(73)			(73)		542	542			
100020421	SAN DIEGO	CA		07/27/2018		273,151		(168)			(168)		1,310	1,310			
100020433	LAS VEGAS	NV		07/27/2018		123,473		(89)			(89)		804	804			
100020440	ASHBURN	VA		07/27/2018		266,255		(197)			(197)		1,966	1,966			
100023191	CHARLOTTE	NC		08/16/2018		150,067		(94)			(94)		720	720			
100023193	NEW ORLEANS	LA		08/16/2018		147,483		(135)			(135)		1,294	1,294			
100023201	BEAR	DE		08/16/2018		195,767		(107)			(107)		631	631			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023211	MIAMI	FL		08/16/2018		127,604		(76)			(76)		568	568			
100023214	SALVO	NC		08/16/2018		148,542		(183)			(183)		1,605	1,605			
100023218	AUSTIN	TX		08/16/2018		192,917		(115)			(115)		871	871			
100023219	JACKSONVILLE	FL		08/16/2018		116,092		(69)			(69)		514	514			
100023220	AUSTIN	TX		08/16/2018		284,090		(168)			(168)		1,282	1,282			
100023227	PENSACOLA	FL		08/16/2018		129,724		(122)			(122)		635	635			
100023231	MURFREESBORO	TN		08/16/2018		157,306		(96)			(96)		748	748			
100023232	WESLEY CHAPEL	FL		08/16/2018		161,887		(91)			(91)		681	681			
100023242	KISSIMMEE	FL		08/16/2018		173,219		(1,809)			(1,809)		35,463	35,463			
100023245	EUSTIS	FL		08/16/2018		132,246		(87)			(87)		699	699			
100023248	TUCSON	AZ		08/16/2018		135,891		(80)			(80)		597	597			
100023256	DENVER	CO		08/16/2018		293,518		(150)			(150)		846	846			
100023261	EDINBURG	TX		08/16/2018		234,170		(123)			(123)		708	708			
100023262	SAN PEDRO	CA		08/16/2018		539,854		(299)			(299)		2,368	2,368			
100023263	JACKSONVILLE	FL		08/16/2018		121,767		(73)			(73)		539	539			
100023267	VIRGINIA BCH	VA		08/16/2018		163,929		(105)			(105)		908	908			
100023274	BALTIMORE	MD		08/16/2018		159,237		(98)			(98)		787	787			
100023275	NORTH MIDDLETOWN	NJ		08/16/2018		217,127		(121)			(121)		937	937			
100023279	HARTFORD	CT		08/16/2018		131,837		(79)			(79)		607	607			
100023280	LAS VEGAS	NV		08/16/2018		202,501		(120)			(120)		941	941			
100023282	CORINTH	TX		08/16/2018		152,110		(91)			(91)		681	681			
100023285	MEBANE	NC		08/16/2018		107,958		(65)			(65)		484	484			
100023289	MESA	AZ		08/16/2018		129,588		(82)			(82)		642	642			
100023290	LEXINGTON	KY		08/16/2018		142,247		(92)			(92)		772	772			
100023294	LAKEWOOD	CO		08/16/2018		145,462		(92)			(92)		719	719			
100023297	MANASSAS PARK	VA		08/16/2018		127,631		(204)			(204)		2,585	2,585			
100023301	PHELAN	CA		08/16/2018		167,838		(153)			(153)		1,299	1,299			
100023302	MC KEES ROCKS	PA		08/16/2018		125,623		(81)			(81)		609	609			
100023312	EAST POINT	GA		08/16/2018		106,370		(78)			(78)		614	614			
100023320	HERMITAGE	TN		08/16/2018		152,372		(144)			(144)		642	642			
100023328	OKLAHOMA CITY	OK		08/16/2018		119,863		(67)			(67)		507	507			
100023329	PEORIA	AZ		08/16/2018		110,352		(127)			(127)		1,405	1,405			
100023332	AMBLER	PA		08/16/2018		168,759		(143)			(143)		1,449	1,449			
100023333	ASHEVILLE	NC		08/16/2018		167,575		(97)			(97)		756	756			
100023339	JACKSONVILLE	FL		08/16/2018		128,752		(75)			(75)		577	577			
100023341	FORT MYERS BEACH	FL		08/16/2018		176,607		(145)			(145)		1,293	1,293			
100023342	BURNET	TX		08/16/2018		109,176		(63)			(63)		477	477			
100023345	HACKETTSTOWN	NJ		08/16/2018		105,125		(77)			(77)		787	787			
100023349	DENTON	TX		08/16/2018		138,017		(189)			(189)		2,556	2,556			
100023361	FREDERICKSBURG	VA		08/16/2018		355,034		(204)			(204)		1,598	1,598			
100023367	MEDFORD	OR		08/16/2018		143,424		(75)			(75)		428	428			
100023373	CALHOUN	GA		08/16/2018		161,004		(140)			(140)		1,072	1,072			
100023374	LANCASTER	TX		08/16/2018		165,115		(93)			(93)		684	684			
100023375	MCKINLEYVILLE	CA		08/16/2018		199,662		(163)			(163)		1,577	1,577			
100023376	BRYAN	TX		08/16/2018		143,339		(92)			(92)		793	793			
100023381	CYPRESS	CA		08/16/2018		326,627		(199)			(199)		1,566	1,566			
100023393	APOLLO BEACH	FL		08/16/2018		93,167		(81)			(81)		424	424			
100023397	CLOQUET	MN		08/16/2018		112,843		(79)			(79)		706	706			
100023398	CYPRESS	TX		08/16/2018		115,030		(69)			(69)		518	518			
100023403	IMPERIAL BEACH	CA		08/16/2018		284,143		(182)			(182)		1,414	1,414			
100023411	RIO RANCHO	NM		08/16/2018		128,278		(75)			(75)		568	568			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023415	LAWRENCEVILLE	GA		08/16/2018		92,560		(115)			(115)		1,130	1,130			
100023416	HENDERSON	NV		08/16/2018		164,818		(93)			(93)		690	690			
100023427	MIAMI	FL		08/16/2018		126,862		(76)			(76)		573	573			
100023428	JACKSONVILLE	FL		08/16/2018		148,381		(87)			(87)		665	665			
100023443	VALLEJO	CA		08/16/2018		308,890		(183)			(183)		1,399	1,399			
100023446	SACRAMENTO	CA		08/16/2018		288,944		(346)			(346)		2,008	2,008			
100023450	SAN DIEGO	CA		08/16/2018		173,142		(105)			(105)		825	825			
100023451	PERRIS	CA		08/16/2018		166,432		(97)			(97)		719	719			
100023469	ASHEVILLE	NC		09/04/2018		114,794		(66)			(66)		491	491			
100023470	BROOKLYN PARK	MN		09/04/2018		108,525		(116)			(116)		1,537	1,537			
100023472	KATY	TX		09/04/2018		123,608		(73)			(73)		570	570			
100023473	LAS VEGAS	NV		09/04/2018		116,028		(68)			(68)		521	521			
100023476	ARLINGTON	TX		09/04/2018		124,268		(94)			(94)		753	753			
100023478	VIRGINIA BEACH	VA		09/04/2018		106,703		(69)			(69)		610	610			
100023484	RINGWOOD	NJ		09/04/2018		317,520		(196)			(196)		1,575	1,575			
100023485	KATY	TX		09/04/2018		157,549		(96)			(96)		766	766			
100023491	FRANKLIN	NC		09/04/2018		104,443		(127)			(127)		1,631	1,631			
100023500	LAS VEGAS	NV		09/04/2018		116,640		(69)			(69)		516	516			
100023503	RICHLAND	WA		09/04/2018		155,879		(98)			(98)		751	751			
100023517	BERWYN	PA		09/04/2018		227,840		(142)			(142)		1,130	1,130			
100023518	TUCSON	AZ		09/04/2018		116,325		(67)			(67)		506	506			
100023524	HENDERSONVILLE	NC		09/04/2018		126,672		(75)			(75)		572	572			
100023525	ROUND LAKE	IL		09/04/2018		119,201		(219)			(219)		3,481	3,481			
100023529	GLEN ROCK	PA		09/04/2018		145,294		(86)			(86)		655	655			
100023534	LAFAYETTE HILL	PA		09/04/2018		252,276		(151)			(151)		1,213	1,213			
100023540	NORCROSS	GA		09/04/2018		132,465		(103)			(103)		1,015	1,015			
100023541	GETTYSBURG	PA		09/04/2018		116,359		(157)			(157)		1,738	1,738			
100023542	BLACKLICK	OH		09/04/2018		108,747		(64)			(64)		471	471			
100023543	FULLERTON	CA		09/04/2018		642,292		(371)			(371)		3,016	3,016			
100023547	REDMOND	WA		09/04/2018		635,752		(358)			(358)		2,893	2,893			
100023551	DES MOINES	IA		09/04/2018		114,690		(69)			(69)		531	531			
100023553	FORT WORTH	TX		09/04/2018		139,013		(76)			(76)		572	572			
100023558	SARASOTA	FL		09/04/2018		144,391		(100)			(100)		794	794			
100023559	MONTEBELLO	CA		09/04/2018		506,655		(314)			(314)		2,618	2,618			
100023560	OWINGS MILLS	MD		09/04/2018		172,903		(104)			(104)		816	816			
100023562	LAKE JACKSON	TX		09/04/2018		44,259		(657)			(657)		12,415	12,415			
100023563	SAN DIEGO	CA		09/04/2018		569,397		(285)			(285)		1,731	1,731			
100023580	GREENACRES	FL		09/04/2018		119,526		(76)			(76)		619	619			
100023581	GRAND RAPIDS	MI		09/04/2018		122,933		(70)			(70)		529	529			
100023585	CAPE CORAL	FL		09/04/2018		90,940		(114)			(114)		982	982			
100023592	ROUND ROCK	TX		09/04/2018		258,021		(161)			(161)		1,266	1,266			
100023598	OCEAN CITY	NJ		09/04/2018		161,665		(95)			(95)		726	726			
100023599	GIRDWOOD	AK		09/04/2018		140,054		(109)			(109)		869	869			
100023600	COLLEGE STATION	TX		09/04/2018		174,513		(111)			(111)		907	907			
100023602	COLLEGE STATION	TX		09/04/2018		174,513		(111)			(111)		907	907			
100023603	COLLEGE STATION	TX		09/04/2018		174,513		(111)			(111)		907	907			
100023606	COLLEGE STATION	TX		09/04/2018		174,513		(111)			(111)		907	907			
100023607	YORK	SC		09/04/2018		109,202		(62)			(62)		470	470			
100023608	FLORIDA CITY	FL		09/04/2018		137,091		(80)			(80)		606	606			
100023610	ANSONIA	CT		09/04/2018		136,847		(154)			(154)		1,654	1,654			
100023612	SALTON CITY	CA		09/04/2018		130,415		(76)			(76)		583	583			

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100023622	PHOENIX	AZ		09/04/2018		140,183		(93)			(93)		513	513			
100023623	LAFAYETTE	LA		09/04/2018		147,698		(90)			(90)		808	808			
100023624	ROYAL OAK	MI		09/04/2018		157,031		(91)			(91)		696	696			
100023628	ORLANDO	FL		09/04/2018		226,145		(140)			(140)		1,194	1,194			
100023634	ORANGE BEACH	AL		09/04/2018		206,279		(120)			(120)		915	915			
100023635	SAN ANTONIO	TX		09/04/2018		98,706		(423)			(423)		7,111	7,111			
100023640	FOUNTAIN VALLEY	CA		09/04/2018		332,548		(208)			(208)		1,646	1,646			
100023642	EDGEWATER	NJ		09/04/2018		287,642		(95)			(95)		405	405			
100023645	COLLEGE STATION	TX		09/04/2018		224,504		(131)			(131)		1,009	1,009			
100023646	FORT WORTH	TX		09/04/2018		144,361		(76)			(76)		441	441			
100023651	KISSIMMEE	FL		09/04/2018		116,680		(101)			(101)		955	955			
100023654	DORAL	FL		09/04/2018		171,852		(104)			(104)		813	813			
100023659	PFLUGERVILLE	TX		09/04/2018		22,565		(451)			(451)		8,572	8,572			
100023683	PORTLAND	OR		09/04/2018		473,050		(265)			(265)		2,067	2,067			
100023691	SAINT CLAIR SHORES	MI		09/04/2018		127,372		(73)			(73)		553	553			
100023698	MORENO VALLEY	CA		09/04/2018		131,230		(82)			(82)		629	629			
100023702	SHADY SIDE	MD		09/04/2018		172,799		(112)			(112)		926	926			
100023706	ALBUQUERQUE	NM		09/04/2018		90,962		(128)			(128)		1,575	1,575			
100023711	EULESS	TX		09/04/2018		169,007		(94)			(94)		716	716			
100023718	NIANTIC	CT		09/04/2018		165,907		(107)			(107)		850	850			
100023724	SAN DIEGO	CA		09/04/2018		150,076		(108)			(108)		994	994			
100023725	HOLLYWOOD	FL		09/04/2018		209,420		(122)			(122)		941	941			
100023729	CHENEY	WA		09/04/2018		165,879		(92)			(92)		715	715			
100023730	LEHIGH ACRES	FL		09/04/2018		124,076		(73)			(73)		532	532			
100023738	SAN DIEGO	CA		09/04/2018		120,069		(157)			(157)		1,561	1,561			
100023741	GREENSBORO	NC		09/04/2018		107,553		(72)			(72)		641	641			
100023750	MANSFIELD	TX		09/04/2018		187,028		(107)			(107)		816	816			
100023767	OXFORD	NJ		09/04/2018		155,537		(89)			(89)		653	653			
100023783	DACULA	GA		09/04/2018		136,103		(93)			(93)		873	873			
100023785	YOUNGSVILLE	LA		09/04/2018		131,207		(77)			(77)		578	578			
100023786	VISALIA	CA		09/04/2018		128,489		(72)			(72)		526	526			
100023788	CORPUS CHRISTI	TX		09/04/2018		124,635		(70)			(70)		512	512			
100023796	DULUTH	GA		09/04/2018		131,071		(86)			(86)		718	718			
100023797	SPRINGFIELD	VA		09/04/2018		325,786		(200)			(200)		1,578	1,578			
100023798	FLINT	TX		09/04/2018		121,066		(67)			(67)		500	500			
100023804	MIDDLETOWN	PA		09/04/2018		168,254		(102)			(102)		799	799			
100023807	KATY	TX		09/04/2018		193,379		(112)			(112)		852	852			
100023809	EULESS	TX		09/04/2018		96,329		(199)			(199)		2,175	2,175			
100023810	CARROLLTON	TX		09/04/2018		183,949		(107)			(107)		822	822			
100023812	OCALA	FL		09/04/2018		127,246		(79)			(79)		683	683			
100023823	AUSTIN	TX		09/04/2018		235,588		(143)			(143)		1,105	1,105			
100023831	FRESNO	CA		09/04/2018		190,442		(111)			(111)		851	851			
100023832	VISALIA	CA		09/04/2018		131,820		(77)			(77)		581	581			
100023834	MIAMI	FL		09/04/2018		169,292		(102)			(102)		817	817			
100023835	STEWARTSVILLE	NJ		09/04/2018		152,547		(80)			(80)		493	493			
100023845	MEMPHIS	TN		09/04/2018		108,549		(62)			(62)		456	456			
100023854	VALLEJO	CA		09/10/2018		187,630		(119)			(119)		972	972			
100023857	DALLAS	TX		09/10/2018		105,317		(63)			(63)		483	483			
100023866	MIAMI	FL		09/10/2018		361,681		(237)			(237)		1,480	1,480			
100023867	POWDER SPRINGS	GA		09/10/2018		113,114		(66)			(66)		496	496			
100023873	CATONSVILLE	MD		09/10/2018		212,141		(125)			(125)		950	950			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023877	RICHMOND	VA		09/10/2018		260,131		(222)			(222)		2,386	2,386			
100023884	ALBUQUERQUE	NM		09/10/2018		134,258		(89)			(89)		753	753			
100023886	LINCOLN	CA		09/10/2018		193,561		(131)			(131)		1,174	1,174			
100023887	ALEXANDRIA	VA		09/10/2018		176,057		(893)			(893)		15,739	15,739			
100023897	MONTGOMERY	TX		09/10/2018		162,038		(91)			(91)		691	691			
100023899	SHORELINE	WA		09/10/2018		188,498		(116)			(116)		907	907			
100023905	LANCASTER	PA		09/10/2018		92,488		(228)			(228)		2,538	2,538			
100023906	SANTA MONICA	CA		09/10/2018		768,833		(676)			(676)		7,471	7,471			
100023911	RICEVILLE	TN		09/10/2018		119,247		24			24		472	472			
100023914	AUBURN	CA		09/10/2018		299,640		(215)			(215)		1,456	1,456			
100023916	NEW BRAUNFELS	TX		09/10/2018		249,876		(142)			(142)		1,081	1,081			
100023929	MONUMENT	CO		09/10/2018		191,873		(115)			(115)		860	860			
100023934	WEST PALM BEACH	FL		09/10/2018		181,862		(156)			(156)		1,267	1,267			
100023935	FARMINGTON HILLS	MI		09/10/2018		159,532		(90)			(90)		656	656			
100023936	LOS ANGELES	CA		09/10/2018		177,286		(352)			(352)		4,765	4,765			
100023937	FOX ISLAND	WA		09/10/2018		124,668		(76)			(76)		569	569			
100023944	ALBUQUERQUE	NM		09/10/2018		114,969		(146)			(146)		1,878	1,878			
100023945	ALBUQUERQUE	NM		09/10/2018		119,472		(139)			(139)		1,648	1,648			
100023949	(ENCINO AREA) LOS ANGE	CA		09/10/2018		190,783		(344)			(344)		3,283	3,283			
100023955	SAN TAN VLY	AZ		09/10/2018		135,650		(84)			(84)		683	683			
100023956	AUSTIN	TX		09/10/2018		135,050		(117)			(117)		927	927			
100023957	LOS ANGELES	CA		09/10/2018		472,079		(160)			(160)		1,851	1,851			
100023958	STATESBORO	GA		09/10/2018		126,972		(71)			(71)		521	521			
100023959	MOUNT DORA	FL		09/10/2018		114,119		(64)			(64)		473	473			
100023960	ROYAL OAK	MI		09/10/2018		38,723		(135)			(135)		1,432	1,432			
100023961	REDLANDS	CA		09/10/2018		111,940		(85)			(85)		699	699			
100023965	CIBOLO	TX		09/10/2018		143,140		(88)			(88)		753	753			
100023968	SACRAMENTO	CA		09/10/2018		130,524		(197)			(197)		2,635	2,635			
100023975	WINCHESTER	CT		09/10/2018		127,888		(71)			(71)		536	536			
100023979	PRESCOTT	AZ		09/10/2018		239,307		(143)			(143)		1,080	1,080			
100023982	PALM DESERT	CA		09/10/2018		86,422		(188)			(188)		2,369	2,369			
100023983	SMYRNA	TN		09/10/2018		119,393		(75)			(75)		611	611			
100023984	AUSTIN	TX		09/10/2018		172,764		(117)			(117)		907	907			
100023994	KNOXVILLE	TN		09/10/2018		116,190		(69)			(69)		507	507			
100023996	OREM	UT		09/10/2018		125,225		(73)			(73)		543	543			
100023998	SAINT SIMONS ISLAND	GA		09/10/2018		153,092		(93)			(93)		700	700			
100023999	COOS BAY	OR		09/10/2018		103,305		(76)			(76)		593	593			
100024002	NEW PORT RICHEY	FL		09/10/2018		107,092		(64)			(64)		476	476			
100024003	LAWRENCEVILLE	GA		09/10/2018		156,356		(92)			(92)		697	697			
100024011	AUSTIN	TX		09/10/2018		156,536		(86)			(86)		626	626			
100024012	WINTER HAVEN	FL		09/10/2018		127,665		(76)			(76)		582	582			
100024017	FREDERICKSBURG	VA		09/10/2018		392,633		(237)			(237)		1,895	1,895			
100024021	MIAMI	FL		09/10/2018		280,841		(156)			(156)		1,208	1,208			
100024026	WEST PALM BEACH	FL		09/10/2018		188,290		(114)			(114)		907	907			
100024027	MISSOULA	MT		09/10/2018		142,598		(106)			(106)		949	949			
100024029	UPPER SADDLE RIVER	NJ		09/10/2018		299,291		(166)			(166)		1,322	1,322			
100024030	PHOENIX	AZ		09/10/2018		126,998		(76)			(76)		571	571			
100024038	DENVER	CO		09/10/2018		121,577		(73)			(73)		559	559			
100024040	LOS ANGELES	CA		09/10/2018		308,356		(188)			(188)		1,477	1,477			
100024042	CHICO	CA		09/10/2018		237,454		(138)			(138)		1,025	1,025			
100024056	AUSTIN	TX		09/10/2018		264,245		(156)			(156)		1,193	1,193			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024057	TEMPE	AZ		09/10/2018		162,110		(133)			(133)		1,303	1,303			
100024058	LAS VEGAS	NV		09/10/2018		113,703		(65)			(65)		482	482			
100024060	HARLINGEN	TX		09/10/2018		157,535		(87)			(87)		645	645			
100024066	PACE	FL		09/10/2018		120,069		(69)			(69)		521	521			
100024067	TUCSON	AZ		09/10/2018		126,687		(75)			(75)		549	549			
100024074	CORONA	CA		09/10/2018		144,041		(105)			(105)		813	813			
100024079	BATON ROUGE	LA		09/10/2018		134,879		(77)			(77)		601	601			
100024084	ELK GROVE	CA		09/10/2018		91,654		(594)			(594)		9,940	9,940			
100024085	STAMFORD	CT		09/10/2018		338,848		(193)			(193)		1,483	1,483			
100024087	NEWARK	DE		09/10/2018		148,935		(92)			(92)		723	723			
100024093	CARMICHAEL	CA		09/10/2018		165,130		(103)			(103)		816	816			
100024094	MORRO BAY	CA		09/10/2018		284,470		(193)			(193)		1,791	1,791			
100024098	PHILADELPHIA	PA		09/10/2018		81,971		(475)			(475)		8,217	8,217			
100024115	RIVERSIDE	CA		09/10/2018		165,084		(251)			(251)		3,042	3,042			
100024119	SAN JACINTO	CA		09/10/2018		160,478		(179)			(179)		2,077	2,077			
100024121	SOLDOTNA	AK		09/10/2018		303,003		(174)			(174)		1,340	1,340			
100024137	KILLEEN	TX		09/10/2018		175,811		(167)			(167)		697	697			
100024142	LEWISVILLE	TX		09/10/2018		119,868		(72)			(72)		534	534			
100024145	VANCOUVER	WA		09/10/2018		315,667		(198)			(198)		1,641	1,641			
100024154	OAKLAND	CA		09/20/2018		131,048		(84)			(84)		645	645			
100024177	BRYN MAWR	PA		09/20/2018		226,982		(128)			(128)		989	989			
100024180	LEAGUE CITY	TX		09/20/2018		110,062		(80)			(80)		461	461			
100024181	LOS ANGELES	CA		09/20/2018		325,152		(346)			(346)		1,440	1,440			
100024185	AZLE	TX		09/20/2018		139,866		(82)			(82)		608	608			
100024189	SAINT JOHNS	FL		09/20/2018		122,511		(69)			(69)		505	505			
100024196	BAKERSFIELD	CA		09/20/2018		162,831		(109)			(109)		1,030	1,030			
100024198	FORT WORTH	TX		09/20/2018		141,535		(94)			(94)		809	809			
100024199	DALLAS	TX		09/20/2018		119,208		(85)			(85)		525	525			
100024208	NASHVILLE	TN		09/20/2018		109,535		(65)			(65)		497	497			
100024213	NASHVILLE	TN		09/20/2018		118,394		(69)			(69)		532	532			
100024215	LITTLE ELM	TX		09/20/2018		174,029		(142)			(142)		1,165	1,165			
100024220	SAINT CLOUD	FL		09/20/2018		139,450		(84)			(84)		633	633			
100024221	PITTSBURGH	PA		09/20/2018		130,386		(80)			(80)		618	618			
100024223	KNOXVILLE	TN		09/20/2018		196,638		(242)			(242)		2,877	2,877			
100024225	NORTHLAKE	TX		09/20/2018		165,915		(96)			(96)		725	725			
100024226	LEWISVILLE	TX		09/20/2018		161,568		(91)			(91)		680	680			
100024229	RANCHO CUCAMONGA	CA		09/20/2018		118,088		(71)			(71)		533	533			
100024234	GRAND PRAIRIE	TX		09/20/2018		106,932		(81)			(81)		834	834			
100024235	THORNTON	CO		09/20/2018		200,621		(115)			(115)		864	864			
100024241	COLUMBUS	OH		09/20/2018		110,925		(61)			(61)		449	449			
100024244	ANTIOCH	TN		09/20/2018		143,231		(92)			(92)		769	769			
100024249	MEMPHIS	TN		09/20/2018		92,313		(79)			(79)		658	658			
100024251	OAK GROVE	MO		09/20/2018		133,967		(78)			(78)		591	591			
100024264	CHICAGO	IL		09/20/2018		114,430		(68)			(68)		516	516			
100024266	FLOWERY BRANCH	GA		09/20/2018		116,848		(106)			(106)		1,205	1,205			
100024267	BEND	OR		09/20/2018		128,805		(78)			(78)		579	579			
100024270	BEECHER	IL		09/20/2018		108,618		(62)			(62)		448	448			
100024283	LEANDER	TX		09/20/2018		141,511		(90)			(90)		692	692			
100024287	JACKSON	NJ		09/20/2018		310,328		(232)			(232)		2,232	2,232			
100024288	SNELLVILLE	GA		09/20/2018		114,957		(68)			(68)		516	516			
100024290	HEBRON	CT		09/20/2018		273,748		(157)			(157)		1,181	1,181			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024293	BAKERSFIELD	CA		09/20/2018		186,291		(145)			(145)		1,502	1,502			
100024300	COLORADO SPRINGS	CO		09/20/2018		181,361		(108)			(108)		842	842			
100024303	DALLAS	TX		09/20/2018		151,776		(90)			(90)		665	665			
100024305	EL PASO	TX		09/20/2018		114,250		(78)			(78)		491	491			
100024308	CLARKSVILLE	TN		09/20/2018		109,498		(64)			(64)		489	489			
100024309	MENIFEE	CA		09/20/2018		322,554		(272)			(272)		3,036	3,036			
100024314	KEANSBURG	NJ		09/20/2018		168,455		(93)			(93)		697	697			
100024315	BURKE	VA		09/20/2018		134,735		(85)			(85)		649	649			
100024319	ATLANTA	GA		09/20/2018		351,676		(198)			(198)		1,496	1,496			
100024322	DALY CITY	CA		09/20/2018		186,144		(1,886)			(1,886)		35,363	35,363			
100024323	LONG BEACH	CA		09/20/2018		143,021		(123)			(123)		1,179	1,179			
100024326	KAILUA KONA	HI		09/20/2018		139,349		(1,935)			(1,935)		37,531	37,531			
100024327	KINGSBURG	CA		09/20/2018		61,192		(213)			(213)		2,352	2,352			
100024328	BIGFORK	MT		09/20/2018		161,734		(93)			(93)		713	713			
100024329	WEST VALLEY CITY	UT		09/20/2018		239,216		(149)			(149)		1,182	1,182			
100024333	WOODSTOCK	IL		09/20/2018		114,242		(68)			(68)		517	517			
100024338	SACRAMENTO	CA		09/20/2018		116,576		(68)			(68)		498	498			
100024345	SIOUX FALLS	SD		09/20/2018		295,514		(245)			(245)		1,376	1,376			
100024349	PINECREST	FL		09/20/2018		308,975		(175)			(175)		1,306	1,306			
100024351	ALBUQUERQUE	NM		09/20/2018		141,163		(83)			(83)		603	603			
100024354	SACRAMENTO	CA		09/20/2018		151,957		(111)			(111)		1,046	1,046			
100024355	LOS BANOS	CA		09/20/2018		172,835		(108)			(108)		841	841			
100024356	VICTORVILLE	CA		09/20/2018		116,165		(68)			(68)		518	518			
100024357	SACRAMENTO	CA		09/20/2018		153,639		(101)			(101)		874	874			
100024360	EUREKA	CA		09/20/2018		113,373		(70)			(70)		527	527			
100024368	REDDING	CA		09/20/2018		90,957		(144)			(144)		1,436	1,436			
100024371	DENVER	CO		09/20/2018		144,259		(85)			(85)		639	639			
100024387	FEDERAL WAY	WA		09/20/2018		161,852		(97)			(97)		748	748			
100024397	INDIANAPOLIS	IN		09/20/2018		123,181		(67)			(67)		511	511			
100024413	AUSTIN	TX		09/20/2018		200,277		(119)			(119)		927	927			
100024430	FORT MYERS	FL		09/20/2018		102,279		(191)			(191)		2,903	2,903			
100024438	NORTH CANTON	OH		09/20/2018		117,672		(217)			(217)		510	510			
100024439	PONTIAC	MI		09/20/2018		49,415		(70)			(70)		187	187			
100024440	ROMULUS	MI		09/20/2018		87,535		19			19		951	951			
100024445	TAYLOR	MI		09/20/2018		153,329		91			91		510	510			
100024451	TROY	OH		09/20/2018		79,814		(238)			(238)		525	525			
100024452	HAMILTON	OH		09/20/2018		109,984		(195)			(195)		446	446			
100024467	OPA LOCKA	FL		09/20/2018		141,309		(202)			(202)		464	464			
100024468	BREWSTER	NY		09/20/2018		111,484		(42)			(42)		295	295			
100024469	EAST TAUNTON	MA		09/20/2018		166,329		(215)			(215)		912	912			
100024471	DOTHAN	AL		09/20/2018		35,824		(35)			(35)		156	156			
100024472	DETROIT	MI		09/20/2018		78,384		85			85		544	544			
100024481	ANTIOCH	CA		09/20/2018		230,202		316			316		575	575			
100024484	LOWELL	MA		09/20/2018		139,324		(201)			(201)		488	488			
100024486	VALENCIA	CA		09/20/2018		294,389		(388)			(388)		1,152	1,152			
100024487	CHICAGO	IL		09/20/2018		196,762		(288)			(288)		681	681			
100024492	SACRAMENTO	CA		09/20/2018		120,092		(152)			(152)		360	360			
100024493	ACWORTH	GA		09/20/2018		116,452		(94)			(94)		414	414			
100024495	LAS VEGAS	NV		09/20/2018		151,199		(202)			(202)		487	487			
100024497	FORT WASHINGTON	MD		09/20/2018		291,801		(82)			(82)		914	914			
100024498	HENDERSON	NV		09/20/2018		214,022		(276)			(276)		671	671			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024502	HIALEAH	FL		09/20/2018		144,382		(232)			(232)		815	815			
100024504	SCHAUMBURG	IL		09/20/2018		252,385		(276)			(276)		1,083	1,083			
100024505	CHICAGO	IL		09/20/2018		150,248		(500)			(500)		2,547	2,547			
100024511	NEW ROCHELLE	NY		09/20/2018		317,601		(451)			(451)		1,049	1,049			
100024513	YPSILANTI	MI		09/20/2018		124,846		(396)			(396)		887	887			
100024514	ELGIN	IL		09/20/2018		66,179		(156)			(156)		622	622			
100024517	MANTECA	CA		09/20/2018		168,710		(222)			(222)		464	464			
100024520	MONTROSE	MN		09/20/2018		241,386		(375)			(375)		706	706			
100024527	STRATFORD	CT		09/20/2018		122,940		(235)			(235)		749	749			
100024528	HARTFORD	CT		09/20/2018		124,019		(49)			(49)		407	407			
100024532	STOW	OH		09/20/2018		118,610		(72)			(72)		639	639			
100024536	NORTH LAS VEGAS	NV		09/20/2018		105,948		(366)			(366)		724	724			
100024537	LAS VEGAS	NV		09/20/2018		164,175		(264)			(264)		495	495			
100024539	HARVARD	IL		09/20/2018		148,036		(261)			(261)		496	496			
100024544	SPRING VALLEY	CA		09/20/2018		263,353		(222)			(222)		1,424	1,424			
100024547	MONTCLAIR	CA		09/20/2018		244,143		(395)			(395)		940	940			
100024557	MODESTO	CA		09/20/2018		120,623		(126)			(126)		470	470			
100024558	PALMDALE	CA		09/20/2018		193,688		96			96		1,024	1,024			
100024560	ROMEOVILLE	IL		09/20/2018		156,386		(367)			(367)		754	754			
100024563	MIAMI	FL		09/20/2018		213,398		(297)			(297)		698	698			
100024564	PHOENIX	AZ		09/20/2018		118,346		(191)			(191)		366	366			
100024565	CAPE CORAL	FL		09/20/2018		163,320		(128)			(128)		516	516			
100024570	MIAMI	FL		09/20/2018		89,069		(208)			(208)		476	476			
100024572	LYNWOOD	CA		09/20/2018		283,953		(465)			(465)		1,592	1,592			
100024573	ROSEMEAD	CA		09/20/2018		299,196		(296)			(296)		1,347	1,347			
100024580	ELK GROVE	CA		09/20/2018		266,990		(360)			(360)		889	889			
100024585	SUN CITY	CA		09/20/2018		231,698		(165)			(165)		900	900			
100024586	CLOVIS	CA		09/20/2018		72,469		(162)			(162)		2,748	2,748			
100024588	WEWAHITCHKA	FL		09/20/2018		214,373		(315)			(315)		745	745			
100024591	SURPRISE	AZ		09/20/2018		107,156		(58)			(58)		458	458			
100024593	MORENO VALLEY	CA		09/20/2018		206,855		181			181		2,343	2,343			
100024599	HOWELL	NJ		09/20/2018		246,293		(227)			(227)		1,567	1,567			
100024601	FRAMINGHAM	MA		09/20/2018		141,938		(283)			(283)		615	615			
100024606	SILVER SPRING	MD		09/20/2018		228,202		(195)			(195)		892	892			
100024609	LINDENHURST	NY		09/20/2018		174,323		(360)			(360)		1,042	1,042			
100024612	WEST PALM BEACH	FL		09/20/2018		162,984		(67)			(67)		656	656			
100024613	BENSALEM	PA		09/20/2018		231,278		(199)			(199)		839	839			
100024615	SPRINGFIELD	VA		09/20/2018		254,790		(108)			(108)		2,066	2,066			
100024616	SURPRISE	AZ		09/20/2018		153,903		(318)			(318)		678	678			
100024618	HOMESTEAD	FL		09/20/2018		111,536		(85)			(85)		275	275			
100024619	ROXBURY	MA		09/20/2018		185,059		(301)			(301)		588	588			
100024625	MODESTO	CA		09/20/2018		171,848		58			58		1,145	1,145			
100024626	CHICAGO	IL		09/20/2018		132,897		(476)			(476)		2,098	2,098			
100024629	RIVERSIDE	CA		09/20/2018		267,181		353			353		2,244	2,244			
100024631	FARMINGTON	MN		09/20/2018		192,057		(397)			(397)		1,037	1,037			
100024634	MIAMI	FL		09/20/2018		227,125		(425)			(425)		892	892			
100024638	DEARBORN HEIGHTS	MI		09/20/2018		126,791		(222)			(222)		560	560			
100024640	BAKERSFIELD	CA		09/20/2018		86,388		(88)			(88)		420	420			
100024643	CULPEPPER	VA		09/20/2018		185,917		60			60		950	950			
100024646	LAS VEGAS	NV		09/20/2018		177,943		(120)			(120)		1,078	1,078			
100024650	RIVERSIDE	CA		09/20/2018		211,329		(395)			(395)		749	749			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024651	CORONA	CA		09/20/2018		310,881		(485)			(485)		987	987			
100024653	INGLEWOOD	CA		09/20/2018		300,607		(370)			(370)		1,322	1,322			
100024654	WEST MELBOURNE	FL		09/20/2018		198,518		(234)			(234)		716	716			
100024655	LODI	CA		09/20/2018		191,536		(533)			(533)		1,191	1,191			
100024659	BERKELEY	CA		09/20/2018		327,820		(423)			(423)		975	975			
100024664	JACKSONVILLE	FL		09/20/2018		140,003		(245)			(245)		501	501			
100024669	VAIL	AZ		09/20/2018		285,076		(301)			(301)		1,275	1,275			
100024670	MIAMI	FL		09/20/2018		137,842		(148)			(148)		478	478			
100024672	HIALEAH	FL		09/20/2018		118,561		(112)			(112)		734	734			
100024675	ROCKLIN	CA		09/20/2018		333,386		(396)			(396)		2,205	2,205			
100024677	DELRAY BEACH	FL		09/20/2018		267,954		(154)			(154)		1,183	1,183			
100024680	GLENDALE HEIGHTS	IL		09/20/2018		169,738		(184)			(184)		913	913			
100024683	MONTGOMRY VLG	MD		09/20/2018		141,825		(409)			(409)		1,172	1,172			
100024685	PERRYSBURG	OH		09/20/2018		152,043		(212)			(212)		501	501			
100024689	PORT CHESTER	NY		09/20/2018		325,642		(344)			(344)		1,331	1,331			
100024690	CLOVIS	CA		09/20/2018		100,636		(97)			(97)		447	447			
100024707	SEMINOLE	FL		09/20/2018		95,718		(132)			(132)		334	334			
100024710	FONTANA	CA		09/20/2018		255,434		(109)			(109)		1,441	1,441			
100024712	ORO VALLEY	AZ		09/20/2018		256,028		(195)			(195)		517	517			
100024716	LOMPOC	CA		09/20/2018		214,956		(346)			(346)		834	834			
100024720	HOLLY	MI		09/20/2018		149,544		(407)			(407)		1,299	1,299			
100024721	AGUANGA	CA		09/20/2018		191,341		(175)			(175)		1,314	1,314			
100024729	TARPON SPRINGS	FL		09/20/2018		89,550		(86)			(86)		381	381			
100024731	DELANO	CA		09/20/2018		104,426		(407)			(407)		1,693	1,693			
100024732	PANORAMA CITY	CA		09/20/2018		369,161		(713)			(713)		1,110	1,110			
100024733	RESTON	VA		09/20/2018		95,232		(190)			(190)		658	658			
100024735	DEER PARK	NY		09/20/2018		283,092		(323)			(323)		943	943			
100024742	HIGHLAND	CA		09/20/2018		234,020		(365)			(365)		791	791			
100024745	LANCASTER	CA		09/20/2018		234,760		(355)			(355)		1,019	1,019			
100024746	SAVANNAH	GA		09/20/2018		94,347		(244)			(244)		487	487			
100024750	PALISADES PARK	NJ		09/20/2018		360,774		(408)			(408)		1,921	1,921			
100024753	INGLEWOOD	CA		09/20/2018		491,311		(751)			(751)		1,423	1,423			
100024757	SUISUN CITY	CA		09/20/2018		265,308		(372)			(372)		1,733	1,733			
100024760	GLENDALE	AZ		09/20/2018		169,443		(207)			(207)		512	512			
100024764	SUN VALLEY	CA		09/20/2018		331,519		(380)			(380)		1,165	1,165			
100024765	CHEHALIS	WA		09/20/2018		232,808		(175)			(175)		684	684			
100024768	GAITHERSBURG	MD		09/20/2018		239,283		(197)			(197)		1,442	1,442			
100024773	PLANTATION	FL		09/20/2018		256,653		(307)			(307)		1,177	1,177			
100024778	PARMA HEIGHTS	OH		09/20/2018		102,682		(89)			(89)		357	357			
100024785	MIAMI GARDENS	FL		09/20/2018		145,824		(29)			(29)		2,213	2,213			
100024790	PIKESVILLE	MD		09/20/2018		162,380		(183)			(183)		519	519			
100024794	MORTON	IL		09/20/2018		187,625		208			208		1,464	1,464			
100024798	OZONE PARK	NY		09/20/2018		286,098		(571)			(571)		978	978			
100024799	OPA LOCKA	FL		09/20/2018		132,943		(303)			(303)		707	707			
100024800	WOODLAND	CA		09/20/2018		148,831		(350)			(350)		824	824			
100024801	ROCKVILLE	MD		09/20/2018		100,968		(136)			(136)		3,095	3,095			
100024807	WAILUKU	HI		09/20/2018		365,509		(449)			(449)		1,687	1,687			
100024811	HILMAR	CA		09/20/2018		163,274		(457)			(457)		859	859			
100024812	DOYLESTOWN	PA		09/20/2018		241,159		(380)			(380)		893	893			
100024813	OCEANSIDE	CA		09/20/2018		262,817		(498)			(498)		1,490	1,490			
100024815	UPPER MARLBORO	MD		09/20/2018		154,167		(46)			(46)		2,424	2,424			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024816	RANDALLSTOWN	MD		09/20/2018		165,219		(69)			(69)		689	689			
100024820	SANTA ANA	CA		09/20/2018		340,794		(505)			(505)		1,559	1,559			
100024830	HYDE PARK	MA		09/20/2018		97,191		(148)			(148)		349	349			
100024832	MADISON HEIGHTS	MI		09/20/2018		112,777		(208)			(208)		391	391			
100024839	CHANDLER	AZ		09/20/2018		186,748		(503)			(503)		1,749	1,749			
100024841	LAS VEGAS	NV		09/20/2018		172,880		(416)			(416)		796	796			
100024842	SPARKS	NV		09/20/2018		213,232		(405)			(405)		1,218	1,218			
100024843	RIVERVIEW	FL		09/20/2018		115,897		(180)			(180)		426	426			
100024846	FESTUS	MO		09/20/2018		104,509		(106)			(106)		324	324			
100024847	STOCKTON	CA		09/20/2018		120,331		(93)			(93)		401	401			
100024848	POTTSVILLE	PA		09/20/2018		51,231		(99)			(99)		233	233			
100024849	STOCKBRIDGE	GA		09/20/2018		152,921		(154)			(154)		586	586			
100024857	MINNEAPOLIS	MN		09/20/2018		109,179		(182)			(182)		350	350			
100024858	SMALLWOOD	NY		09/20/2018		117,597		(151)			(151)		1,344	1,344			
100024859	ROSEVILLE	MI		09/20/2018		85,878		(70)			(70)		652	652			
100024864	RONKONKOMA	NY		09/20/2018		242,234		(304)			(304)		1,046	1,046			
100024865	STATEN ISLAND	NY		09/20/2018		253,343		(611)			(611)		4,532	4,532			
100024866	FLAGSTAFF	AZ		09/20/2018		322,205		(501)			(501)		1,528	1,528			
100024871	OROVILLE	CA		09/20/2018		136,676		(102)			(102)		628	628			
100024873	DAHLONEGA	GA		09/20/2018		89,401		(255)			(255)		478	478			
100024874	FONTANA	CA		09/20/2018		229,592		(347)			(347)		979	979			
100024875	MABLETON	GA		09/20/2018		273,496		(255)			(255)		1,028	1,028			
100024877	LEVITTOWN	NY		09/20/2018		241,608		(351)			(351)		1,200	1,200			
100024881	LAS VEGAS	NV		09/20/2018		177,640		(346)			(346)		778	778			
100024882	PORT SAINT LUCIE	FL		09/20/2018		164,010		(288)			(288)		826	826			
100024885	CARTERET	NJ		09/20/2018		294,410		(228)			(228)		1,483	1,483			
100024888	MAYWOOD	IL		09/20/2018		68,776		(25)			(25)		288	288			
100024889	ARLETA	CA		09/20/2018		374,449		(301)			(301)		1,505	1,505			
100024891	NORWALK	CA		09/20/2018		329,506		(160)			(160)		1,328	1,328			
100024894	ALEXANDRIA	VA		09/20/2018		254,272		(257)			(257)		2,159	2,159			
100024896	WILMINGTON	CA		09/20/2018		333,139		(259)			(259)		1,631	1,631			
100024900	COMPTON	CA		09/20/2018		262,656		(177)			(177)		1,348	1,348			
100024901	GARDEN GROVE	CA		09/20/2018		295,856		147			147		871	871			
100024905	MANASSAS	VA		09/20/2018		123,565		(322)			(322)		801	801			
100024907	ELIZABETH	NJ		09/20/2018		225,014		(384)			(384)		1,564	1,564			
100024909	REVERE	MA		09/20/2018		249,655		(438)			(438)		1,942	1,942			
100024911	DELHI	CA		09/20/2018		138,982		(174)			(174)		332	332			
100024912	SACRAMENTO	CA		09/20/2018		235,860		(339)			(339)		810	810			
100024914	SOUTH JORDAN	UT		09/20/2018		313,390		(97)			(97)		1,250	1,250			
100024916	BALTIMORE	MD		09/20/2018		136,513		(279)			(279)		583	583			
100024923	PAHRUMP	NV		09/20/2018		262,963		(254)			(254)		855	855			
100024930	LAKE ELSINORE	CA		09/20/2018		209,975		(335)			(335)		844	844			
100024934	RICHMOND	VA		09/20/2018		129,834		(175)			(175)		490	490			
100024939	ISLAND LAKE	IL		09/20/2018		13,982		162			162		768	768			
100024943	CORONA	CA		09/20/2018		249,813		(193)			(193)		1,097	1,097			
100024946	WORCESTER	MA		09/20/2018		175,602		(124)			(124)		622	622			
100024948	BRONX	NY		09/20/2018		253,575		(249)			(249)		2,934	2,934			
100024949	SAN DIEGO	CA		09/20/2018		353,709		(482)			(482)		869	869			
100024950	PALMDALE	CA		09/20/2018		217,980		(253)			(253)		710	710			
100024956	OXNARD	CA		09/20/2018		255,209		(521)			(521)		969	969			
100024957	LUCERNE	CA		09/20/2018		106,496		(100)			(100)		133	133			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024962	ALABASTER	AL		09/20/2018		82,921		(119)			(119)		691	691			
100024966	PORT SAINT LUCIE	FL		09/20/2018		101,261		(145)			(145)		318	318			
100024967	HAIKU	HI		09/20/2018		354,872		(332)			(332)		1,511	1,511			
100024968	OAK PARK	IL		09/20/2018		312,637		(359)			(359)		1,618	1,618			
100024969	MANTECA	CA		09/20/2018		242,800		(364)			(364)		689	689			
100024970	VACAVILLE	CA		09/20/2018		258,852		(321)			(321)		777	777			
100024971	SAINT ALBANS	NY		09/20/2018		349,872		(491)			(491)		1,392	1,392			
100024973	YUCAIPA	CA		09/20/2018		177,481		(50)			(50)		530	530			
100024975	ALHAMBRA	CA		09/20/2018		218,621		(471)			(471)		1,784	1,784			
100024984	HASBROUCK HEIGHTS	NJ		09/20/2018		290,281		(156)			(156)		1,436	1,436			
100024991	LOWELL	MA		09/20/2018		144,527		(183)			(183)		451	451			
100024993	FONTANA	CA		09/20/2018		180,889		(456)			(456)		1,198	1,198			
100024996	CAPE CORAL	FL		09/20/2018		198,931		(563)			(563)		848	848			
100024998	BRONX	NY		09/20/2018		288,116		(390)			(390)		1,754	1,754			
100024999	RIVERSIDE	CA		09/20/2018		294,686		(430)			(430)		1,025	1,025			
100025004	PRESCOTT	AZ		09/20/2018		134,903		(374)			(374)		593	593			
100025005	OCALA	FL		09/20/2018		155,074		(209)			(209)		534	534			
100025007	OAKLEY	CA		09/20/2018		325,712		(485)			(485)		885	885			
100025009	LEESBURG	VA		09/20/2018		134,089		(638)			(638)		11,194	11,194			
100025016	NORTH BERGEN	NJ		09/20/2018		99,720		(145)			(145)		340	340			
100025020	CHICAGO	IL		09/20/2018		186,738		(473)			(473)		931	931			
100025027	MCKINNEY	TX		09/20/2018		91,255		(88)			(88)		410	410			
100025031	LAKE ELSINORE	CA		09/20/2018		333,886		(305)			(305)		1,272	1,272			
100025033	ELGIN	IL		09/20/2018		99,949		(138)			(138)		324	324			
100025036	COTTONWOOD	CA		09/20/2018		94,779		(242)			(242)		695	695			
100025038	JUPITER	FL		09/20/2018		251,567		(433)			(433)		845	845			
100025046	NORTH LAS VEGAS	NV		09/20/2018		197,821		32			32		2,618	2,618			
100025047	LAS VEGAS	NV		09/20/2018		217,653		(277)			(277)		686	686			
100025048	RIVERSIDE	CA		09/20/2018		198,883		444			444		1,421	1,421			
100025057	SEASIDE	CA		09/20/2018		324,011		(144)			(144)		1,809	1,809			
100025063	HANFORD	CA		09/20/2018		298,013		(417)			(417)		1,179	1,179			
100025064	RIVERDALE	CA		09/20/2018		113,584		(219)			(219)		1,031	1,031			
100025065	FONTANA	CA		09/20/2018		323,557		(319)			(319)		1,410	1,410			
100025071	PHOENIX	AZ		09/20/2018		123,434		(189)			(189)		377	377			
100025076	BROOKFIELD	IL		09/20/2018		162,173		(378)			(378)		1,062	1,062			
100025082	FONTANA	CA		09/20/2018		188,574		(267)			(267)		630	630			
100025084	CHARLOTTE	NC		09/20/2018		109,754		(104)			(104)		269	269			
100025085	ROSELLE	NJ		09/20/2018		254,642		(426)			(426)		3,177	3,177			
100025089	STONE MOUNTAIN	GA		09/20/2018		241,027		(363)			(363)		1,151	1,151			
100025091	LYNWOOD	CA		09/20/2018		220,766		(321)			(321)		738	738			
100025094	LOS ANGELES	CA		09/20/2018		324,618		(490)			(490)		935	935			
100025095	ANTIOCH	CA		09/20/2018		292,718		(501)			(501)		889	889			
100025096	SACRAMENTO	CA		09/20/2018		199,388		(248)			(248)		1,815	1,815			
100025098	BAYONNE	NJ		09/20/2018		345,521		(375)			(375)		1,330	1,330			
100025100	FRANKLIN PARK	IL		09/20/2018		140,207		(257)			(257)		770	770			
100025101	TEMECULA	CA		09/20/2018		296,227		817			817		7,274	7,274			
100025102	HOUSTON	TX		09/20/2018		24,697		(34)			(34)		790	790			
100025106	BROCKTON	MA		09/20/2018		295,099		(321)			(321)		829	829			
100025109	MARTINEZ	CA		09/20/2018		240,298		(378)			(378)		715	715			
100025113	VAN NUYS	CA		09/20/2018		330,964		(564)			(564)		1,262	1,262			
100025116	MELBOURNE	FL		09/20/2018		160,388		(96)			(96)		699	699			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025118	NEW SMYRNA BEACH	FL		09/20/2018		188,843		(559)			(559)		1,987	1,987			
100025119	LAKELAND	FL		09/20/2018		149,727		(144)			(144)		547	547			
100025128	MIAMI	FL		09/20/2018		117,990		(280)			(280)		738	738			
100025135	CORONA	CA		09/20/2018		264,977		(331)			(331)		3,473	3,473			
100025139	KISSIMMEE	FL		09/20/2018		113,467		4			4		494	494			
100025141	ARLINGTON	VA		09/20/2018		253,944		(265)			(265)		1,125	1,125			
100025143	SANTA MARIA	CA		09/20/2018		280,776		(435)			(435)		581	581			
100025145	ZIMMERMAN	MN		09/20/2018		293,135		(301)			(301)		1,119	1,119			
100025146	JAMAICA	NY		09/20/2018		366,448		(485)			(485)		1,631	1,631			
100025148	CAROL STREAM	IL		09/20/2018		288,862		58			58		1,030	1,030			
100025149	JERSEY CITY	NJ		09/20/2018		367,254		9			9		1,184	1,184			
100025152	FLUSHING	NY		09/20/2018		547,836		219			219		9,432	9,432			
100025158	WEST SACRAMENTO	CA		09/20/2018		352,487		(549)			(549)		1,449	1,449			
100025166	BOYNTON BEACH	FL		09/20/2018		167,693		(212)			(212)		509	509			
100025167	WESTON	FL		09/20/2018		235,266		(161)			(161)		2,281	2,281			
100025168	COON RAPIDS	MN		09/20/2018		114,523		(21)			(21)		1,388	1,388			
100025170	NATIONAL CITY	CA		09/20/2018		216,233		(477)			(477)		1,850	1,850			
100025172	HAGERSTOWN	MD		09/20/2018		164,012		(204)			(204)		946	946			
100025173	LYNWOOD	CA		09/20/2018		295,292		(335)			(335)		1,006	1,006			
100025174	RICHMOND	VA		09/20/2018		120,464		(194)			(194)		442	442			
100025175	EVERETT	MA		09/20/2018		401,040		(493)			(493)		1,419	1,419			
100025177	PALMYRA	VA		09/20/2018		61,258		(153)			(153)		623	623			
100025180	RIDGEWOOD	NJ		09/20/2018		357,266		(325)			(325)		1,312	1,312			
100025186	VICTORVILLE	CA		09/20/2018		221,547		(292)			(292)		956	956			
100025191	SAN BERNARDINO	CA		09/20/2018		52,760		(351)			(351)		720	720			
100025192	SPRING VALLEY	CA		09/20/2018		315,148		(441)			(441)		1,091	1,091			
100025193	PANORAMA CITY	CA		09/20/2018		263,566		33			33		1,130	1,130			
100025194	MORRISTOWN	NJ		09/20/2018		356,846		(29)			(29)		3,677	3,677			
100025195	INGLEWOOD	CA		09/20/2018		274,853		(346)			(346)		4,896	4,896			
100025198	LINDENHURST	NY		09/20/2018		228,917		(188)			(188)		1,004	1,004			
100025199	FALLBROOK	CA		09/20/2018		273,481		(468)			(468)		1,316	1,316			
100025200	GILMANTON	NH		09/20/2018		195,588		(262)			(262)		707	707			
100025203	PALMDALE	CA		09/20/2018		156,187		(143)			(143)		361	361			
100025207	SANTA MARIA	CA		09/20/2018		287,796		(392)			(392)		1,927	1,927			
100025208	BRONX	NY		09/20/2018		285,179		(308)			(308)		956	956			
100025209	QUAIL VALLEY	CA		09/20/2018		253,374		(345)			(345)		868	868			
100025213	RIDGEWOOD	NY		09/20/2018		325,708		(252)			(252)		949	949			
100025220	KIRKLAND	WA		09/20/2018		221,897		(50)			(50)		766	766			
100025223	SALEM	MA		09/20/2018		299,504		(259)			(259)		1,490	1,490			
100025225	RIVERSIDE	CA		09/20/2018		319,810		(83)			(83)		2,649	2,649			
100025226	PHOENIX	AZ		09/20/2018		227,202		(338)			(338)		1,010	1,010			
100025232	WHITEWATER	CA		09/20/2018		189,527		(66)			(66)		1,254	1,254			
100025238	SLATINGTON	PA		09/20/2018		92,128		(164)			(164)		665	665			
100025239	SYLMAR	CA		09/20/2018		241,733		184			184		395	395			
100025243	VENTURA	CA		09/20/2018		355,720		(489)			(489)		1,548	1,548			
100025244	BOYERTOWN	PA		09/20/2018		106,126		(294)			(294)		387	387			
100025245	LINDENHURST	NY		09/20/2018		309,284		(331)			(331)		1,375	1,375			
100025246	WASHINGTON	DC		09/20/2018		426,476		(283)			(283)		1,684	1,684			
100025250	JEFFERSON	LA		09/20/2018		133,364		(247)			(247)		746	746			
100025252	LYNWOOD	CA		09/20/2018		449,475		(579)			(579)		1,844	1,844			
100025255	LILBURN	GA		09/20/2018		113,656		(141)			(141)		429	429			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025257	HIALEAH	FL		09/20/2018		171,025		(206)			(206)		641	641			
100025258	PALMDALE	CA		09/20/2018		181,821		(270)			(270)		936	936			
100025259	WILMINGTON	CA		09/20/2018		254,898		(145)			(145)		890	890			
100025261	CORONA	CA		09/20/2018		253,217		(441)			(441)		852	852			
100025264	SAN DIEGO	CA		09/20/2018		335,515		(55)			(55)		1,060	1,060			
100025265	MIAMI	FL		09/20/2018		321,833		(512)			(512)		957	957			
100025267	BOYNTON BEACH	FL		09/20/2018		110,240		205			205		690	690			
100025268	JERSEY CITY	NJ		09/20/2018		123,282		(68)			(68)		1,070	1,070			
100025270	TEMECULA	CA		09/20/2018		338,504		(567)			(567)		1,228	1,228			
100025271	JOLIET	IL		09/20/2018		207,748		(228)			(228)		924	924			
100025280	PAHRUMP	NV		09/20/2018		129,222		(178)			(178)		625	625			
100025282	UNION CITY	NJ		09/20/2018		406,880		(246)			(246)		1,364	1,364			
100025283	SAINT ALBANS	NY		09/20/2018		344,023		(306)			(306)		1,609	1,609			
100025285	CLOSTER	NJ		09/20/2018		265,472		(327)			(327)		1,333	1,333			
100025286	PORT RICHEY	FL		09/20/2018		46,080		(189)			(189)		638	638			
100025289	AVONDALE	AZ		09/20/2018		189,563		(257)			(257)		597	597			
100025291	FAYETTEVILLE	NC		09/20/2018		321,581		(390)			(390)		857	857			
100025292	HYATTSVILLE	MD		09/20/2018		211,356		(349)			(349)		662	662			
100025295	TACOMA	WA		09/20/2018		148,168		(194)			(194)		480	480			
100025299	WHITAKERS	NC		09/20/2018		29,737		(138)			(138)		279	279			
100025300	BROWNSTOWN	MI		09/20/2018		127,798		(176)			(176)		417	417			
100025302	GRAND JUNCTION	CO		09/20/2018		102,009		(144)			(144)		473	473			
100025307	MILFORD	MA		09/20/2018		168,370		(277)			(277)		1,182	1,182			
100025308	OAKDALE	MN		09/20/2018		175,199		(664)			(664)		2,718	2,718			
100025313	UPPER MARLBORO	MD		09/20/2018		185,481		(362)			(362)		870	870			
100025314	ORLANDO	FL		09/20/2018		116,257		(243)			(243)		549	549			
100025315	JAMAICA	NY		09/20/2018		435,635		(551)			(551)		1,877	1,877			
100025317	LA PUENTE	CA		09/20/2018		299,731		(457)			(457)		892	892			
100025319	SANTA MARIA	CA		09/20/2018		38,564		364			364		752	752			
100025324	WESLEY CHAPEL	FL		09/20/2018		235,386		(487)			(487)		5,089	5,089			
100025325	PUYALLUP	WA		09/20/2018		141,669		(141)			(141)		470	470			
100025330	HIALEAH	FL		09/20/2018		194,148		(396)			(396)		3,092	3,092			
100025335	MORRISTOWN	NJ		09/20/2018		354,298		(568)			(568)		1,733	1,733			
100025336	BIDDEFORD	ME		09/20/2018		142,717		(81)			(81)		610	610			
100025340	MANTECA	CA		09/20/2018		280,073		(87)			(87)		2,657	2,657			
100025341	SAN DIEGO	CA		09/20/2018		253,478		(738)			(738)		5,200	5,200			
100025342	RICHMOND HILL	NY		09/20/2018		241,125		282			282		566	566			
100025346	LINDENHURST	NY		09/20/2018		229,412		624			624		331	331			
100025348	EXETER	NH		09/20/2018		211,528		(638)			(638)		4,730	4,730			
100025351	SACRAMENTO	CA		09/20/2018		200,230		(185)			(185)		739	739			
100025359	NEW BEDFORD	MA		09/20/2018		145,992		(155)			(155)		692	692			
100025360	BOWIE	MD		09/20/2018		175,414		58			58		892	892			
100025361	LOS ANGELES	CA		09/20/2018		612,864		(1,040)			(1,040)		1,767	1,767			
100025363	EUGENE	OR		09/20/2018		169,173		(192)			(192)		2,071	2,071			
100025365	PLYMOUTH	MA		09/20/2018		360,690		(368)			(368)		1,791	1,791			
100025370	TULARE	CA		09/20/2018		117,316		(158)			(158)		775	775			
100025374	HOUSTON	TX		09/20/2018		93,680		(220)			(220)		559	559			
100025378	CHICAGO	IL		09/20/2018		139,359		(95)			(95)		465	465			
100025380	SHREVEPORT	LA		09/20/2018		44,929		(132)			(132)		488	488			
100025384	LA PUENTE	CA		09/20/2018		260,149		(437)			(437)		1,243	1,243			
100025389	MIAMI	FL		09/20/2018		255,018		(162)			(162)		715	715			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025390	FORT COLLINS	CO		09/20/2018		216,456		(281)			(281)		755	755			
100025392	SALEM	OR		09/20/2018		310,620		(429)			(429)		1,318	1,318			
100025393	SELLERSBURG	IN		09/20/2018		256,025		(339)			(339)		991	991			
100025394	MAYWOOD	CA		09/20/2018		302,799		(437)			(437)		1,080	1,080			
100025395	CHICAGO	IL		09/20/2018		235,760		(516)			(516)		1,123	1,123			
100025400	MIRAMAR	FL		09/20/2018		191,370		(269)			(269)		656	656			
100025402	MORENO VALLEY	CA		09/20/2018		263,915		(172)			(172)		2,422	2,422			
100025408	OAKLEY	CA		09/20/2018		270,350		(315)			(315)		736	736			
100025417	PLAINFIELD	NJ		09/20/2018		138,485		(110)			(110)		507	507			
100025419	RICHMOND	CA		09/20/2018		333,810		(519)			(519)		1,291	1,291			
100025424	LAUREL	MD		09/20/2018		169,120		(221)			(221)		515	515			
100025425	GLENDALE HEIGHTS	IL		09/20/2018		140,302		(106)			(106)		501	501			
100025426	MEDFORD	OR		09/20/2018		181,729		(44)			(44)		572	572			
100025427	QUARTZ HILL	CA		09/20/2018		271,392		(197)			(197)		993	993			
100025430	RICHMOND	CA		09/20/2018		233,922		(552)			(552)		1,104	1,104			
100025431	PERRIS	CA		09/20/2018		208,430		(153)			(153)		999	999			
100025434	SAN FERNANDO	CA		09/20/2018		287,732		(482)			(482)		1,422	1,422			
100025445	WESTLAND	MI		09/20/2018		141,834		(181)			(181)		536	536			
100025448	NORTH MIAMI	FL		09/20/2018		180,792		(107)			(107)		555	555			
100025454	RAYMOND	NH		09/20/2018		186,448		(226)			(226)		866	866			
100025458	BOYNTON BEACH	FL		09/20/2018		70,179		(135)			(135)		2,709	2,709			
100025460	LAKESIDE	CA		09/20/2018		337,676		(370)			(370)		1,529	1,529			
100025462	SAN BERNARDINO	CA		09/20/2018		241,161		(264)			(264)		844	844			
100025471	ROCKVILLE CENTRE	NY		09/20/2018		247,840		(180)			(180)		1,729	1,729			
100025473	WILMINGTON	CA		09/20/2018		301,009		(253)			(253)		1,743	1,743			
100025474	ALEXANDRIA	VA		09/20/2018		145,815		(195)			(195)		541	541			
100025475	PEARLAND	TX		09/20/2018		105,515		(166)			(166)		648	648			
100025485	COPIAGUE	NY		09/20/2018		295,154		(463)			(463)		1,099	1,099			
100025488	DOUGLASVILLE	GA		09/20/2018		132,908		(243)			(243)		657	657			
100025489	CAMBRIDGE	MN		09/20/2018		176,448		(233)			(233)		569	569			
100025490	GLENDALE	AZ		09/20/2018		180,353		(231)			(231)		747	747			
100025495	LAHAINA	HI		09/20/2018		450,575		(431)			(431)		4,493	4,493			
100025496	SAN DIEGO	CA		09/20/2018		313,341		(665)			(665)		1,221	1,221			
100025498	PORTLAND	OR		09/20/2018		237,954		(328)			(328)		828	828			
100025502	LOS ANGELES	CA		09/20/2018		284,547		(187)			(187)		3,488	3,488			
100025503	SANTA MARIA	CA		09/20/2018		233,142		(252)			(252)		1,977	1,977			
100025504	AZUSA	CA		09/20/2018		274,996		(198)			(198)		1,122	1,122			
100025508	LA PLACE	LA		09/20/2018		187,620		(324)			(324)		561	561			
100025510	NORTH LAS VEGAS	NV		09/20/2018		179,526		(105)			(105)		734	734			
100025512	ELLENWOOD	GA		09/20/2018		112,827		(155)			(155)		1,343	1,343			
100025516	ESCONDIDO	CA		09/20/2018		318,681		(552)			(552)		1,357	1,357			
100025520	STATEN ISLAND	NY		09/20/2018		356,377		(205)			(205)		1,631	1,631			
100025521	MARGATE	FL		09/20/2018		132,629		(122)			(122)		1,291	1,291			
100025525	MEMPHIS	TN		09/20/2018		99,393		(41)			(41)		321	321			
100025526	PAINTER	VA		09/20/2018		80,642		(98)			(98)		440	440			
100025527	KISSIMMEE	FL		09/20/2018		197,635		(69)			(69)		727	727			
100025534	DUNCANVILLE	TX		09/20/2018		69,097		(89)			(89)		259	259			
100025536	CHICAGO	IL		09/20/2018		297,642		(456)			(456)		1,484	1,484			
100025537	LAWRENCE	MA		09/20/2018		142,221		452			452		128	128			
100025541	VERNON	NJ		09/20/2018		261,854		(501)			(501)		1,149	1,149			
100025545	STATEN ISLAND	NY		09/20/2018		312,690		(363)			(363)		1,309	1,309			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025546	MAPLE VALLEY	WA		09/20/2018		165,411		(237)			(237)		575	575			
100025551	LAS VEGAS	NV		09/20/2018		113,330		(117)			(117)		435	435			
100025552	ORLANDO	FL		09/20/2018		301,814		(548)			(548)		1,366	1,366			
100025553	SAN ANTONIO	TX		09/20/2018		130,524		(173)			(173)		462	462			
100025556	GOWEN	MI		09/20/2018		63,530		(52)			(52)		224	224			
100025560	HUNTINGTON PARK	CA		09/20/2018		270,117		(173)			(173)		810	810			
100025566	HOFFMAN ESTATES	IL		09/20/2018		204,483		(273)			(273)		876	876			
100025567	ONTARIO	CA		09/20/2018		233,865		(424)			(424)		961	961			
100025568	BALDWIN PARK	CA		09/20/2018		248,520		(425)			(425)		879	879			
100025569	LOS ANGELES	CA		09/20/2018		223,178		(226)			(226)		1,119	1,119			
100025573	WILTON MANORS	FL		09/20/2018		276,521		(140)			(140)		1,067	1,067			
100025577	BALDWIN	NY		09/20/2018		305,808		(256)			(256)		1,267	1,267			
100025578	CUTLER BAY	FL		09/20/2018		221,161		(180)			(180)		779	779			
100025580	SACRAMENTO	CA		09/20/2018		173,074		(349)			(349)		772	772			
100025582	RESEDA	CA		09/20/2018		306,642		(356)			(356)		1,257	1,257			
100025583	CHICAGO	IL		09/20/2018		181,528		(192)			(192)		2,329	2,329			
100025594	WASHINGTON	DC		09/20/2018		328,506		(303)			(303)		1,076	1,076			
100025595	NASHVILLE	TN		09/20/2018		111,973		(122)			(122)		415	415			
100025603	FAIRBANKS	AK		09/20/2018		123,493		(114)			(114)		770	770			
100025607	BROCKTON	MA		09/20/2018		231,113		(86)			(86)		992	992			
100025608	METHUEN	MA		09/20/2018		255,714		(401)			(401)		883	883			
100025613	WARREN	MI		09/20/2018		55,589		(63)			(63)		257	257			
100025614	CENTRAL ISLIP	NY		09/20/2018		239,191		(861)			(861)		11,150	11,150			
100025615	CAMBRIA	WI		09/20/2018		262,630		(289)			(289)		1,304	1,304			
100025618	COACHELLA	CA		09/20/2018		145,485		(214)			(214)		431	431			
100025622	SOUTH LAKE TAHOE	CA		09/20/2018		319,203		(496)			(496)		957	957			
100025623	HIGHLAND	CA		09/20/2018		180,416		(66)			(66)		555	555			
100025625	DEARBORN HEIGHTS	MI		09/20/2018		116,600		(205)			(205)		3,557	3,557			
100025632	MOORPARK	CA		09/20/2018		284,489		(385)			(385)		759	759			
100025637	TEMECULA	CA		09/20/2018		260,907		(128)			(128)		1,177	1,177			
100025641	LAS VEGAS	NV		09/20/2018		176,788		(57)			(57)		588	588			
100025642	LOMPOC	CA		09/20/2018		200,631		(319)			(319)		885	885			
100025645	PALMDALE	CA		09/20/2018		222,097		21			21		699	699			
100025652	CAPE ELIZABETH	ME		09/20/2018		175,868		(496)			(496)		1,307	1,307			
100025653	LAHAINA	HI		09/20/2018		347,991		(360)			(360)		1,137	1,137			
100025656	SILVER SPRING	MD		09/20/2018		261,496		(392)			(392)		1,138	1,138			
100025658	LAKE ARROWHEAD	CA		09/20/2018		157,084		(92)			(92)		474	474			
100025659	CHICAGO HEIGHTS	IL		09/20/2018		98,547		39			39		428	428			
100025660	LONG BEACH	CA		09/20/2018		330,945		(628)			(628)		2,244	2,244			
100025661	MIAMI	FL		09/20/2018		154,815		(260)			(260)		560	560			
100025663	TAMPA	FL		09/20/2018		158,036		(218)			(218)		865	865			
100025664	RIVERSIDE	CA		09/20/2018		298,760		(370)			(370)		1,358	1,358			
100025671	LYNWOOD	CA		09/20/2018		389,847		(597)			(597)		1,131	1,131			
100025672	CHICAGO	IL		09/20/2018		86,958		(114)			(114)		270	270			
100025678	ESCONDIDO	CA		09/20/2018		297,789		(255)			(255)		1,000	1,000			
100025681	BALTIMORE	MD		09/20/2018		132,396		(244)			(244)		610	610			
100025686	ANCHORAGE	AK		09/20/2018		365,698		(494)			(494)		1,867	1,867			
100025687	LOS ANGELES	CA		09/20/2018		184,537		(419)			(419)		826	826			
100025690	COOPER CITY	FL		09/20/2018		206,466		(317)			(317)		754	754			
100025692	PALMDALE	CA		09/20/2018		242,526		(464)			(464)		971	971			
100025693	CLEARWATER	FL		09/20/2018		80,940		(84)			(84)		490	490			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025694	PORT SAINT LUCIE	FL		09/20/2018		238,117		(188)			(188)		878	878			
100025697	GRASS VALLEY	CA		09/20/2018		262,848		(289)			(289)		1,450	1,450			
100025700	WELLINGTON	FL		09/20/2018		224,555		(117)			(117)		1,344	1,344			
100025701	SAINT CLOUD	FL		09/20/2018		201,889		(232)			(232)		814	814			
100025704	BREMERTON	WA		09/20/2018		275,000		(276)			(276)		1,115	1,115			
100025705	RANCHO CORDOVA	CA		09/20/2018		221,751		(176)			(176)		776	776			
100025707	PROSPECT	OR		09/20/2018		134,365		(315)			(315)		658	658			
100025710	HAMMOND	IN		09/20/2018		96,503		(30)			(30)		394	394			
100025713	PEMBROKE PINES	FL		09/20/2018		99,387		(559)			(559)		7,916	7,916			
100025716	SALEM	OR		09/20/2018		143,243		(220)			(220)		691	691			
100025721	FAIRFIELD	CT		09/20/2018		280,089		(148)			(148)		939	939			
100025723	STOCKBRIDGE	GA		09/20/2018		153,824		(37)			(37)		587	587			
100025728	PORTLAND	OR		09/20/2018		216,571		(207)			(207)		949	949			
100025729	NEEDLES	CA		09/20/2018		122,002		(151)			(151)		344	344			
100025730	SIMI VALLEY	CA		09/20/2018		333,342		(478)			(478)		1,221	1,221			
100025735	CALEXICO	CA		09/20/2018		171,640		(140)			(140)		504	504			
100025740	LAND O LAKES	FL		09/20/2018		294,218		(329)			(329)		2,108	2,108			
100025741	IMPERIAL	CA		09/20/2018		174,131		(113)			(113)		701	701			
100025747	APPLE VALLEY	CA		09/20/2018		319,146		(19)			(19)		970	970			
100025754	OPA LOCKA	FL		09/20/2018		147,457		(38)			(38)		1,778	1,778			
100025755	SCHAUMBURG	IL		09/20/2018		294,787		340			340		1,636	1,636			
100025759	MIAMI	FL		09/20/2018		149,241		(204)			(204)		480	480			
100025769	YORK	SC		09/20/2018		159,166		(85)			(85)		352	352			
100025770	MAYWOOD	IL		09/20/2018		122,363		(214)			(214)		733	733			
100025774	WATSONVILLE	CA		09/20/2018		377,257		(343)			(343)		1,645	1,645			
100025776	RIVERSIDE	CA		09/20/2018		259,246		(505)			(505)		1,369	1,369			
100025778	PERRIS	CA		09/20/2018		214,236		(425)			(425)		774	774			
100025779	GREEN COVE SPRINGS	FL		09/20/2018		97,227		(178)			(178)		408	408			
100025780	TACOMA	WA		09/20/2018		328,883		(373)			(373)		1,180	1,180			
100025781	LAS VEGAS	NV		09/20/2018		113,456		(250)			(250)		1,589	1,589			
100025787	ORANGE	CA		09/20/2018		336,409		(580)			(580)		1,139	1,139			
100025788	GRAND PRAIRIE	TX		09/20/2018		92,250		(86)			(86)		272	272			
100025794	NORTH BERGEN	NJ		09/20/2018		288,617		(366)			(366)		901	901			
100025795	PITTSBURG	CA		09/20/2018		208,672		(531)			(531)		1,293	1,293			
100025801	GAITHERSBURG	MD		09/20/2018		185,739		(295)			(295)		806	806			
100025804	TUJUNGA	CA		09/20/2018		268,591		(365)			(365)		952	952			
100025808	ARLETA	CA		09/20/2018		376,139		(360)			(360)		1,752	1,752			
100025816	SOUTHPORT	NC		09/20/2018		130,529		(193)			(193)		463	463			
100025820	TUCSON	AZ		09/20/2018		140,098		(142)			(142)		533	533			
100025821	PLANTATION	FL		09/20/2018		253,762		(352)			(352)		1,117	1,117			
100025822	PALMDALE	CA		09/20/2018		177,713		(212)			(212)		774	774			
100025827	DORAL	FL		09/20/2018		329,592		(210)			(210)		1,817	1,817			
100025831	LEVITTOWN	NY		09/20/2018		260,060		(515)			(515)		1,115	1,115			
100025832	WESTBURY	NY		09/20/2018		295,790		(456)			(456)		955	955			
100025833	HIALEAH	FL		09/20/2018		140,299		(277)			(277)		683	683			
100025834	LITTLEROCK	CA		09/20/2018		236,906		(463)			(463)		894	894			
100025837	ONTARIO	CA		09/20/2018		312,134		(259)			(259)		1,071	1,071			
100025838	OPA LOCKA	FL		09/20/2018		147,010		(48)			(48)		389	389			
100025842	CENTRAL ISLIP	NY		09/20/2018		206,428		(226)			(226)		914	914			
100025843	BARSTOW	CA		09/20/2018		87,627		(171)			(171)		446	446			
100025844	SANTA MARIA	CA		09/20/2018		228,581		(498)			(498)		1,063	1,063			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025846	LAKE WORTH	FL		09/20/2018		147,986		(159)			(159)		501	501			
100025854	TAMPA	FL		09/20/2018		93,308		(110)			(110)		607	607			
100025860	MEMPHIS	TN		09/20/2018		74,530		(220)			(220)		492	492			
100025868	LAKE ORION	MI		09/20/2018		106,165		145			145		308	308			
100025869	NEW LONDON	CT		09/20/2018		138,130		46			46		858	858			
100025870	COMPTON	CA		09/20/2018		304,367		(185)			(185)		(73)	(73)			
100025871	PICO RIVERA	CA		09/20/2018		315,200		(467)			(467)		1,485	1,485			
100025876	FORT LAUDERDALE	FL		09/20/2018		86,021		(177)			(177)		983	983			
100025877	RALEIGH	NC		09/20/2018		122,639		(6)			(6)		219	219			
100025883	CHANDLER	AZ		09/20/2018		98,330		68			68		1,124	1,124			
100025885	MADERA	CA		09/20/2018		108,856		(279)			(279)		506	506			
100025886	AVERY	CA		09/20/2018		170,621		(33)			(33)		590	590			
100025888	DOWNEY	CA		09/20/2018		279,455		(341)			(341)		1,066	1,066			
100025894	RESEDA	CA		09/20/2018		312,575		(409)			(409)		1,601	1,601			
100025896	SILVER SPRING	MD		09/20/2018		35,894		3,648			3,648		19,469	19,469			
100025900	MORENO VALLEY	CA		09/20/2018		334,318		(318)			(318)		1,067	1,067			
100025904	PEARLAND	TX		09/20/2018		196,131		(294)			(294)		1,048	1,048			
100025907	NORTH BERGEN	NJ		09/20/2018		371,755		(863)			(863)		2,351	2,351			
100025912	PEPEEKEO	HI		09/20/2018		303,124		(417)			(417)		1,041	1,041			
100025917	NORTH CHICAGO	IL		09/20/2018		77,138		(197)			(197)		462	462			
100025920	MARTINSVILLE	IN		09/20/2018		182,161		(211)			(211)		1,095	1,095			
100025922	COMPTON	CA		09/20/2018		295,979		(359)			(359)		1,133	1,133			
100025925	REDWOOD VALLEY	CA		09/20/2018		332,394		(367)			(367)		1,121	1,121			
100025926	MESA	AZ		09/20/2018		101,949		(176)			(176)		508	508			
100025927	STOCKTON	CA		09/20/2018		371,137		(483)			(483)		1,206	1,206			
100025935	PLAINFIELD	NJ		09/20/2018		161,712		(192)			(192)		635	635			
100025936	LAKELAND	FL		09/20/2018		163,466		(170)			(170)		632	632			
100025942	NORWALK	CA		09/20/2018		313,846		(366)			(366)		1,148	1,148			
100025943	MIAMI	FL		09/20/2018		341,902		(597)			(597)		2,186	2,186			
100025947	NEWARK	NJ		09/20/2018		207,510		(318)			(318)		1,564	1,564			
100025949	CHICAGO RIDGE	IL		09/20/2018		71,018		(56)			(56)		398	398			
100025955	QUEENSTOWN	MD		09/20/2018		316,308		(522)			(522)		876	876			
100025959	LAWRENCEVILLE	GA		09/20/2018		91,416		(161)			(161)		627	627			
100025961	WEST COVINA	CA		09/20/2018		316,988		(43)			(43)		1,578	1,578			
100025962	TUCSON	AZ		09/20/2018		132,133		(167)			(167)		403	403			
100025963	PHOENIX	AZ		09/20/2018		279,722		(369)			(369)		894	894			
100025965	WHEELER	WI		09/20/2018		142,731		(131)			(131)		488	488			
100025966	DELTONA	FL		09/20/2018		314,207		(267)			(267)		2,592	2,592			
100025967	GLENFORD	NY		09/20/2018		144,181		(231)			(231)		563	563			
100025969	LILBURN	GA		09/20/2018		124,919		(287)			(287)		524	524			
100025971	MIAMI	FL		09/20/2018		237,395		(293)			(293)		644	644			
100025977	COMPTON	CA		09/20/2018		248,568		(332)			(332)		824	824			
100025978	LOS ANGELES	CA		09/20/2018		188,666		(348)			(348)		725	725			
100025982	BALDWIN PARK	CA		09/20/2018		332,359		(432)			(432)		1,018	1,018			
100025986	ELGIN	SC		09/20/2018		93,730		(183)			(183)		1,357	1,357			
100025988	SAN ANTONIO	TX		09/20/2018		169,231		(617)			(617)		1,561	1,561			
100025989	MESA	AZ		09/20/2018		126,410		(119)			(119)		396	396			
100025991	CRESCO	PA		09/20/2018		114,366		41			41		501	501			
100025997	LOS ANGELES	CA		09/20/2018		300,104		(352)			(352)		1,330	1,330			
100025998	VALLEY STREAM	NY		09/20/2018		288,369		105			105		1,123	1,123			
100025999	SPRINGFIELD	MA		09/20/2018		189,277		24			24		796	796			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026006	CARY	IL		09/20/2018		277,610		(428)			(428)		975	975			
100026010	HEREFORD	AZ		09/20/2018		207,040		(168)			(168)		1,321	1,321			
100026011	OPA LOCKA	FL		09/20/2018		140,646		12			12		521	521			
100026012	TEWKSBURY	MA		09/20/2018		264,130		(237)			(237)		1,139	1,139			
100026019	RED BANK	NJ		09/20/2018		309,984		(36)			(36)		1,479	1,479			
100026024	NAPLES	FL		09/20/2018		221,827		(267)			(267)		1,182	1,182			
100026028	GILBERT	AZ		09/20/2018		288,458		(486)			(486)		3,148	3,148			
100026032	WEST PALM BEACH	FL		09/20/2018		189,227		(316)			(316)		955	955			
100026035	PALMDALE	CA		09/20/2018		240,954		(223)			(223)		867	867			
100026037	JOPPA	MD		09/20/2018		131,007		(374)			(374)		1,417	1,417			
100026042	SPANAWAY	WA		09/20/2018		160,242		(417)			(417)		773	773			
100026043	LAKE WORTH	FL		09/20/2018		93,642		(125)			(125)		292	292			
100026049	HOMESTEAD	FL		09/20/2018		196,290		(328)			(328)		849	849			
100026053	ORLANDO	FL		09/20/2018		106,988		(246)			(246)		647	647			
100026054	STRATFORD	CT		09/20/2018		212,112		(336)			(336)		996	996			
100026056	UPLAND	CA		09/20/2018		169,444		(268)			(268)		834	834			
100026059	CUMMING	GA		09/20/2018		223,302		(322)			(322)		840	840			
100026064	PHARR	TX		09/20/2018		60,165		(136)			(136)		582	582			
100026066	CHICAGO	IL		09/20/2018		175,689		(367)			(367)		987	987			
100026067	BRANDON	FL		09/20/2018		101,422		(170)			(170)		1,152	1,152			
100026068	MOORPARK	CA		09/20/2018		297,954		(621)			(621)		1,309	1,309			
100026070	ISELIN	NJ		09/20/2018		201,923		(577)			(577)		1,533	1,533			
100026071	WEST PALM BEACH	FL		09/20/2018		282,156		(407)			(407)		1,311	1,311			
100026076	LAS VEGAS	NV		09/20/2018		101,384		(181)			(181)		634	634			
100026077	PRESCOTT	AZ		09/20/2018		144,222		(149)			(149)		849	849			
100026078	CHARLOTTE	NC		09/20/2018		305,226		(480)			(480)		1,401	1,401			
100026088	CHICAGO	IL		09/20/2018		327,291		(485)			(485)		1,420	1,420			
100026094	SARASOTA	FL		09/20/2018		89,303		157			157		319	319			
100026095	LONG BEACH	CA		09/20/2018		163,657		(265)			(265)		569	569			
100026097	CEDAR HILL	TX		09/20/2018		211,704		(349)			(349)		711	711			
100026099	SMYRNA	DE		09/20/2018		269,766		(400)			(400)		1,247	1,247			
100026101	SMYRNA	GA		09/20/2018		232,142		(243)			(243)		866	866			
100026103	ORLANDO	FL		09/20/2018		104,828		(55)			(55)		381	381			
100026108	STERLING	VA		09/20/2018		321,816		(621)			(621)		1,056	1,056			
100026110	PARAMOUNT	CA		09/20/2018		239,268		9			9		1,140	1,140			
100026111	NORTH LAS VEGAS	NV		09/20/2018		101,024		(275)			(275)		4,605	4,605			
100026112	MIAMI	FL		09/20/2018		117,204		(47)			(47)		450	450			
100026115	KIHEI	HI		09/20/2018		196,470		(58)			(58)		1,002	1,002			
100026119	SPRINGFIELD	OR		09/20/2018		127,175		(128)			(128)		466	466			
100026127	EWA BEACH	HI		09/20/2018		501,584		(706)			(706)		2,356	2,356			
100026129	LOS ANGELES	CA		09/20/2018		349,023		(329)			(329)		1,235	1,235			
100026130	SPRING HILL	FL		09/20/2018		116,380		(122)			(122)		444	444			
100026131	CHICAGO	IL		09/20/2018		157,797		585			585		1,468	1,468			
100026134	CHICAGO	IL		09/20/2018		136,692		(313)			(313)		1,350	1,350			
100026135	BAKERSFIELD	CA		09/20/2018		101,172		(215)			(215)		440	440			
100026136	NILES	IL		09/20/2018		211,517		(278)			(278)		1,073	1,073			
100026139	CENTREVILLE	VA		09/20/2018		262,239		(391)			(391)		1,024	1,024			
100026144	CHICAGO	IL		09/20/2018		145,453		(191)			(191)		491	491			
100026145	BLUFFTON	SC		09/20/2018		107,156		(112)			(112)		423	423			
100026148	ALVIN	TX		09/20/2018		242,999		(420)			(420)		1,531	1,531			
100026150	BOCA RATON	FL		09/20/2018		94,806		(64)			(64)		297	297			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026152	ARVERNE	NY		09/20/2018		297,436		(303)			(303)		1,152	1,152			
100026164	POMONA	CA		09/20/2018		342,229		(238)			(238)		1,548	1,548			
100026165	CAPITOL HEIGHTS	MD		09/20/2018		137,297		(167)			(167)		413	413			
100026167	HOUSTON	TX		09/20/2018		103,269		(59)			(59)		429	429			
100026168	MIAMI GARDENS	FL		09/20/2018		166,235		(235)			(235)		555	555			
100026174	MOUNTAIN VIEW	HI		09/20/2018		165,443		(187)			(187)		636	636			
100026175	ARLINGTON	WA		09/20/2018		167,683		(380)			(380)		1,908	1,908			
100026178	BRONX	NY		09/20/2018		364,008		(558)			(558)		1,482	1,482			
100026188	SACRAMENTO	CA		09/20/2018		151,379		(198)			(198)		637	637			
100026200	MYRTLE BEACH	SC		09/20/2018		125,598		(91)			(91)		500	500			
100026204	CHICAGO	IL		09/20/2018		164,255		20			20		523	523			
100026205	CALABASH	NC		09/20/2018		311,769		(548)			(548)		1,219	1,219			
100026212	CENTRAL ISLIP	NY		09/20/2018		246,380		(144)			(144)		935	935			
100026215	ENGLEWOOD	NJ		09/20/2018		210,546		(50)			(50)		735	735			
100026217	HUNTINGTON PARK	CA		09/20/2018		180,811		(205)			(205)		533	533			
100026225	COUNTRY CLUB HILLS	IL		09/20/2018		104,297		142			142		519	519			
100026230	CORDOVA	AL		09/20/2018		24,893		127			127		359	359			
100026238	HIALEAH	FL		09/20/2018		164,001		(237)			(237)		594	594			
100026243	PLANT CITY	FL		09/20/2018		84,165		(241)			(241)		2,466	2,466			
100026244	VALLEJO	CA		09/20/2018		163,529		(32)			(32)		545	545			
100026245	CLERMONT	FL		09/20/2018		174,695		(301)			(301)		635	635			
100026247	MERRILLVILLE	IN		09/20/2018		69,390		(108)			(108)		284	284			
100026249	CICERO	IL		09/20/2018		86,286		(82)			(82)		265	265			
100026250	FRANKLIN PARK	IL		09/20/2018		161,374		(248)			(248)		586	586			
100026252	PORTERVILLE	CA		09/20/2018		200,597		(364)			(364)		867	867			
100026257	FLUSHING	NY		09/20/2018		669,450		(836)			(836)		1,949	1,949			
100026259	KEYES	CA		09/20/2018		219,245		(170)			(170)		688	688			
100026266	CANOGA PARK	CA		09/20/2018		321,546		(392)			(392)		1,238	1,238			
100026270	MADISON HEIGHTS	MI		09/20/2018		55,112		(76)			(76)		450	450			
100026273	POSEN	IL		09/20/2018		104,564		(33)			(33)		454	454			
100026276	HUMBLE	TX		09/20/2018		93,707		(106)			(106)		415	415			
100026282	MESA	AZ		09/20/2018		136,000		(227)			(227)		452	452			
100026284	NORWALK	CA		09/20/2018		315,946		(329)			(329)		1,063	1,063			
100026286	STATEN ISLAND	NY		09/20/2018		212,951		(415)			(415)		3,485	3,485			
100026287	NEWPORT	MN		09/20/2018		185,622		(204)			(204)		793	793			
100026288	CONCORD	CA		09/20/2018		347,061		(262)			(262)		1,270	1,270			
100026291	AURORA	IL		09/20/2018		108,192		(97)			(97)		392	392			
100026292	RUTHER GLEN	VA		09/20/2018		131,658		(164)			(164)		425	425			
100026293	MIRAMAR	FL		09/20/2018		152,229		77			77		746	746			
100026300	FORT WASHINGTON	MD		09/20/2018		286,473		(105)			(105)		1,562	1,562			
100026302	MIAMI GARDENS	FL		09/20/2018		159,747		(227)			(227)		501	501			
100026303	PHOENIX	AZ		09/20/2018		103,012		(246)			(246)		499	499			
100026309	MIAMI	FL		09/20/2018		186,985		(81)			(81)		606	606			
100026315	MENIFEE	CA		09/20/2018		221,271		(201)			(201)		772	772			
100026316	BELL GARDENS	CA		09/20/2018		282,423		(528)			(528)		1,654	1,654			
100026321	DAVENPORT	FL		09/20/2018		106,728		(193)			(193)		581	581			
100026325	RIVERDALE	GA		09/20/2018		69,888		(167)			(167)		2,259	2,259			
100026337	CORONA	NY		09/20/2018		440,014		(508)			(508)		1,864	1,864			
100026342	GRANTSVILLE	UT		09/20/2018		159,281		(167)			(167)		618	618			
100026343	BOLINGBROOK	IL		09/20/2018		135,015		(158)			(158)		601	601			
100026344	NYACK	NY		09/20/2018		215,976		(257)			(257)		1,192	1,192			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026347	BRENTWOOD	NY		09/20/2018		255,987		(311)			(311)		1,021	1,021			
100026348	NEW CITY	NY		09/20/2018		220,976		(216)			(216)		1,094	1,094			
100026349	DES PLAINES	IL		09/20/2018		219,836		(218)			(218)		722	722			
100026351	RIVERSIDE	CA		09/20/2018		247,936		(329)			(329)		777	777			
100026354	FRESNO	CA		09/26/2018		101,947		(76)			(76)		695	695			
100026355	MIAMI	FL		09/26/2018		93,371		(71)			(71)		756	756			
100026362	ORLANDO	FL		09/26/2018		83,437		(48)			(48)		420	420			
100026363	OCALA	FL		09/26/2018		76,830		(172)			(172)		996	996			
100026365	STOCKTON	CA		09/26/2018		119,130		(31)			(31)		1,069	1,069			
100026366	MIAMI	FL		09/26/2018		90,918		(45)			(45)		476	476			
100026367	ELGIN	IL		09/26/2018		88,413		(85)			(85)		367	367			
100026368	MESA	AZ		09/26/2018		86,569		(71)			(71)		800	800			
100026370	LAMONT	CA		09/26/2018		81,663		(96)			(96)		1,469	1,469			
100026378	SUN CITY WEST	AZ		09/26/2018		111,849		75			75		686	686			
100026379	MIAMI	FL		09/26/2018		136,871		(171)			(171)		786	786			
100026380	POMPANO BEACH	FL		09/26/2018		91,041		(163)			(163)		734	734			
100026381	ST PETERSBURG	FL		09/26/2018		84,972		(25)			(25)		511	511			
100026384	PALM BAY	FL		09/26/2018		132,284		(161)			(161)		549	549			
100026392	PALM COAST	FL		09/26/2018		123,188		(114)			(114)		2,023	2,023			
100026395	MECHANICSVILLE	MD		09/26/2018		155,560		(156)			(156)		1,542	1,542			
100026397	KISSIMMEE	FL		09/26/2018		82,562		(127)			(127)		604	604			
100026398	PHOENIX	AZ		09/26/2018		116,465		(71)			(71)		832	832			
100026403	WEST BLOOMFIELD	MI		09/26/2018		129,309		57			57		1,803	1,803			
100026404	BAKERSFIELD	CA		09/26/2018		115,595		(77)			(77)		829	829			
100026406	MIAMI	FL		09/26/2018		123,261		(36)			(36)		751	751			
100026407	STOCKTON	CA		09/26/2018		164,138		(41)			(41)		1,144	1,144			
100026410	RIVERVIEW	FL		09/26/2018		132,731		71			71		1,669	1,669			
100026417	ST. PAUL	MN		09/26/2018		134,504		(129)			(129)		633	633			
100026424	BRENTWOOD	MD		09/26/2018		122,424		15			15		411	411			
100026425	ORLANDO	FL		09/26/2018		152,546		(21)			(21)		750	750			
100026432	SCOTTSDALE	AZ		09/26/2018		145,661		(95)			(95)		596	596			
100026440	PORT SAINT LUCIE	FL		09/26/2018		148,425		(205)			(205)		842	842			
100026444	CAPE CORAL	FL		09/26/2018		130,901		(108)			(108)		542	542			
100026446	SARASOTA	FL		09/26/2018		134,648		(90)			(90)		942	942			
100026452	LAKE ELSINORE	CA		09/26/2018		196,671		(102)			(102)		922	922			
100026457	LAS VEGAS	NV		09/26/2018		128,361		96			96		750	750			
100026465	PEWAUKEE	WI		09/26/2018		162,028		(187)			(187)		1,036	1,036			
100026466	MORENO VALLEY	CA		09/26/2018		169,133		(233)			(233)		4,702	4,702			
100026469	DESERT HOT SPRINGS	CA		09/26/2018		13,949		(87)			(87)		1,390	1,390			
100026471	TRUMBULL	CT		09/26/2018		173,497		(128)			(128)		1,329	1,329			
100026473	PATCHOGUE	NY		09/26/2018		50,549		(138)			(138)		1,586	1,586			
100026475	SAN BERNARDINO	CA		09/26/2018		213,749		(192)			(192)		937	937			
100026477	KERMAN	CA		09/26/2018		204,689		(228)			(228)		956	956			
100026483	BAKERSFIELD	CA		09/26/2018		157,640		(62)			(62)		811	811			
100026492	SACRAMENTO	CA		09/26/2018		133,172		(290)			(290)		597	597			
100026493	MORENO VALLEY	CA		09/26/2018		191,074		(236)			(236)		541	541			
100026499	WOODBRIDGE	VA		09/26/2018		180,917		(364)			(364)		2,418	2,418			
100026501	SACRAMENTO	CA		09/26/2018		185,209		(133)			(133)		599	599			
100026502	SAN JUAN CAPISTRANO	CA		09/26/2018		216,080		(228)			(228)		1,098	1,098			
100026503	WOODBRIDGE TOWNSHIP	NJ		09/26/2018		157,478		(192)			(192)		993	993			
100026504	LAS VEGAS	NV		09/26/2018		186,726		(93)			(93)		592	592			

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100026505	OLIVEHURST	CA		09/26/2018		185,175		91			91		883	883			
100026508	MIAMI	FL		09/26/2018		50,564		(243)			(243)		931	931			
100026509	WOODBRIDGE	VA		09/26/2018		140,185		(122)			(122)		702	702			
100026515	SCHERTZ	TX		09/26/2018		210,486		(320)			(320)		794	794			
100026517	LOMPOC	CA		09/26/2018		99,026		(119)			(119)		740	740			
100026518	MORENO VALLEY	CA		09/26/2018		188,238		(226)			(226)		155	155			
100026519	CHICAGO	IL		09/26/2018		220,174		(171)			(171)		458	458			
100026522	BLUE SPRINGS	MO		09/26/2018		199,112		(167)			(167)		603	603			
100026525	RIVERSIDE	CA		09/26/2018		84,010		(146)			(146)		703	703			
100026526	BOLINGBROOK	IL		09/26/2018		198,641		(155)			(155)		1,233	1,233			
100026527	NEW WINDSOR	MD		09/26/2018		251,015		(268)			(268)		1,010	1,010			
100026529	STOCKTON	CA		09/26/2018		154,288		(292)			(292)		703	703			
100026530	INDIANAPOLIS	IN		09/26/2018		186,086		(147)			(147)		1,328	1,328			
100026532	HOLLYWOOD	FL		09/26/2018		183,069		(219)			(219)		589	589			
100026533	RIALTO	CA		09/26/2018		223,928		(325)			(325)		716	716			
100026535	WOODBRIDGE	VA		09/26/2018		160,986		4			4		1,756	1,756			
100026544	YUCAIPA	CA		09/26/2018		237,828		(261)			(261)		768	768			
100026546	PERRIS	CA		09/26/2018		280,604		61			61		2,473	2,473			
100026547	LANCASTER	CA		09/26/2018		225,487		(369)			(369)		589	589			
100026548	CHICAGO	IL		09/26/2018		228,194		(355)			(355)		504	504			
100026554	UPPER MARLBORO	MD		09/26/2018		202,413		(124)			(124)		1,319	1,319			
100026555	STERLING	VA		09/26/2018		228,445		306			306		6,559	6,559			
100026556	MIRAMAR	FL		09/26/2018		188,911		(42)			(42)		1,263	1,263			
100026558	TRACY	CA		09/26/2018		249,827		(350)			(350)		508	508			
100026563	CLOVIS	CA		09/26/2018		272,717		(177)			(177)		853	853			
100026564	BOWIE	MD		09/26/2018		184,871		(29)			(29)		1,100	1,100			
100026566	EAST ISLIP	NY		09/26/2018		200,886		(195)			(195)		2,131	2,131			
100026568	VIRGINIA BEACH	VA		09/26/2018		77,627		73			73		1,080	1,080			
100026570	PATTERSON	CA		09/26/2018		214,077		(397)			(397)		875	875			
100026571	FONTANA	CA		09/26/2018		231,018		(618)			(618)		3,008	3,008			
100026572	BONITA SPRINGS	FL		09/26/2018		264,137		(147)			(147)		754	754			
100026573	RESEDA	CA		09/26/2018		224,202		(40)			(40)		1,592	1,592			
100026576	TEMECULA	CA		09/26/2018		201,701		(86)			(86)		1,225	1,225			
100026577	COOPER CITY	FL		09/26/2018		228,197		(235)			(235)		1,084	1,084			
100026579	VANCOUVER	WA		09/26/2018		259,578		40			40		852	852			
100026588	WEST COVINA	CA		09/26/2018		252,190		156			156		1,180	1,180			
100026589	OXNARD	CA		09/26/2018		251,398		(408)			(408)		807	807			
100026595	PITTSBURG	CA		09/26/2018		268,740		(528)			(528)		3,278	3,278			
100026597	SANTA MARIA	CA		09/26/2018		238,543		(215)			(215)		1,339	1,339			
100026599	SILVER SPRING	MD		09/26/2018		247,449		253			253		780	780			
100026604	DIAMOND BAR	CA		09/26/2018		223,640		(220)			(220)		842	842			
100026605	MANASSAS	VA		09/26/2018		249,095		(408)			(408)		2,026	2,026			
100026606	NORTH MIAMI	FL		09/26/2018		234,831		(147)			(147)		1,159	1,159			
100026611	NANUET	NY		09/26/2018		272,113		(125)			(125)		1,466	1,466			
100026612	LAKE FOREST	CA		09/26/2018		272,043		(218)			(218)		3,947	3,947			
100026615	SUISUN	CA		09/26/2018		255,352		(189)			(189)		1,008	1,008			
100026616	LACEY TOWNSHIP	NJ		09/26/2018		231,636		(41)			(41)		703	703			
100026619	PATTERSON	CA		09/26/2018		258,160		(167)			(167)		1,833	1,833			
100026620	ESCONDIDO	CA		09/26/2018		265,885		(381)			(381)		1,095	1,095			
100026622	PICO RIVERA	CA		09/26/2018		220,935		(517)			(517)		2,871	2,871			
100026627	CARSON	CA		09/26/2018		234,033		(320)			(320)		680	680			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026630	ROMOLAND	CA		09/26/2018		269,825		(220)			(220)		675	675			
100026631	CERES	CA		09/26/2018		162,190		(720)			(720)		8,898	8,898			
100026634	SUISUN CITY	CA		09/26/2018		239,064		(68)			(68)		1,131	1,131			
100026636	HIALEAH	FL		09/26/2018		226,429		314			314		1,069	1,069			
100026638	WESTBURY	NY		09/26/2018		111,285		(57)			(57)		2,673	2,673			
100026640	EVANSTON	IL		09/26/2018		195,267		85			85		3,680	3,680			
100026643	WAXHAW	NC		09/26/2018		239,132		(83)			(83)		1,071	1,071			
100026647	NUTLEY	NJ		09/26/2018		355,082		(466)			(466)		1,610	1,610			
100026650	SANTA ANA	CA		09/26/2018		272,966		(148)			(148)		1,510	1,510			
100026652	SPRING VALLEY	CA		09/26/2018		272,694		(228)			(228)		2,710	2,710			
100026653	SAN PABLO	CA		09/26/2018		328,996		(154)			(154)		1,576	1,576			
100026654	ENGLISHTOWN	NJ		09/26/2018		328,340		48			48		989	989			
100026657	AZUSA	CA		09/26/2018		284,719		(118)			(118)		879	879			
100026658	VALLEY STREAM	NY		09/26/2018		245,512		90			90		3,701	3,701			
100026660	SAN FERNANDO	CA		09/26/2018		299,985		(213)			(213)		1,183	1,183			
100026662	RANCHO CUCAMONGA	CA		09/26/2018		306,259		(149)			(149)		1,524	1,524			
100026663	PHOENIX	AZ		09/26/2018		335,659		(443)			(443)		1,251	1,251			
100026664	MONROVIA	CA		09/26/2018		275,407		(302)			(302)		1,300	1,300			
100026665	LA PUENTE	CA		09/26/2018		234,289		(184)			(184)		1,975	1,975			
100026670	STERLING HEIGHTS	MI		09/26/2018		287,213		59			59		2,114	2,114			
100026671	BALDWIN PARK	CA		09/26/2018		293,531		(135)			(135)		1,608	1,608			
100026672	WHITTIER	CA		09/26/2018		237,453		(1,194)			(1,194)		23,216	23,216			
100026674	PACOIMA	CA		09/26/2018		280,178		(57)			(57)		896	896			
100026678	BAKERSFIELD	CA		09/26/2018		371,228		(248)			(248)		1,813	1,813			
100026680	EL CAJON	CA		09/26/2018		302,649		(309)			(309)		1,152	1,152			
100026682	BALDWIN	NY		09/26/2018		338,614		(506)			(506)		1,041	1,041			
100026683	STOCKTON	CA		09/26/2018		263,644		(269)			(269)		1,375	1,375			
100026688	LAS VEGAS	NV		09/26/2018		311,635		82			82		3,664	3,664			
100026702	GARDENA	CA		09/26/2018		357,101		(181)			(181)		1,129	1,129			
100026705	FAIRFIELD	CA		09/26/2018		270,094		(11)			(11)		1,188	1,188			
100026708	LA PUENTE	CA		09/26/2018		243,613		215			215		1,991	1,991			
100026711	WHITTIER	CA		09/26/2018		379,208		(578)			(578)		1,273	1,273			
100026722	RANCHO MIRAGE	CA		09/26/2018		363,783		(130)			(130)		2,287	2,287			
100026724	CASTAIC	CA		09/26/2018		290,510		(526)			(526)		1,399	1,399			
100026726	UPLAND	CA		09/26/2018		358,552		(210)			(210)		853	853			
100026730	INGLEWOOD	CA		09/26/2018		218,180		(219)			(219)		1,119	1,119			
100026734	NORCO	CA		09/26/2018		305,806		(59)			(59)		6,601	6,601			
100026735	ANAHEIM	CA		09/26/2018		298,046		(360)			(360)		1,079	1,079			
100026736	LOS ANGELES	CA		09/26/2018		381,099		(554)			(554)		1,111	1,111			
100026746	RIVERSIDE	CA		09/26/2018		236,856		(306)			(306)		2,168	2,168			
100026748	SCOTTSDALE	AZ		09/26/2018		398,837		(529)			(529)		4,981	4,981			
100026754	EL MONTE	CA		09/26/2018		415,690		(376)			(376)		1,574	1,574			
100026758	RICHMOND	CA		09/26/2018		113,101		(176)			(176)		1,516	1,516			
100026760	ANAHEIM	CA		09/26/2018		407,814		(115)			(115)		2,108	2,108			
100026764	BALDWIN PARK	CA		09/26/2018		461,685		284			284		2,744	2,744			
100026770	RAMONA	CA		09/26/2018		436,060		(187)			(187)		1,821	1,821			
100026775	HAYWARD	CA		09/26/2018		454,379		(637)			(637)		1,300	1,300			
100026776	SIMI VALLEY	CA		09/26/2018		382,502		(193)			(193)		2,138	2,138			
100026777	OXNARD	CA		09/26/2018		414,005		(134)			(134)		2,208	2,208			
100026784	SPARTA	NJ		09/26/2018		548,812		(692)			(692)		1,872	1,872			
100026786	PARAMUS	NJ		09/26/2018		401,774		(516)			(516)		1,496	1,496			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026793	WEST COVINA	CA		09/26/2018		581,206		(681)			(681)		1,980	1,980			
100026804	ESCONDIDO	CA		09/26/2018		595,922		(2,707)			(2,707)		(37,949)	(37,949)			
100026805	FAIRFAX	CA		09/26/2018		520,298		(193)			(193)		3,052	3,052			
100026806	OAKLAND	CA		09/26/2018		530,940		(349)			(349)		1,839	1,839			
100026810	BERKELEY	CA		09/26/2018		573,260		(414)			(414)		1,788	1,788			
100026811	DANA POINT	CA		09/26/2018		507,414		(520)			(520)		1,731	1,731			
100026815	UNION CITY	CA		09/26/2018		697,003		440			440		3,428	3,428			
100026827	LAMONT	CA		09/26/2018		67,962		136			136		733	733			
100026829	SANTA TERESA	NM		09/26/2018		79,106		(67)			(67)		336	336			
100026831	WASCO	CA		09/26/2018		151,999		(242)			(242)		502	502			
100026833	FRESNO	CA		09/26/2018		121,705		(233)			(233)		447	447			
100026834	BAKERSFIELD	CA		09/26/2018		113,380		(90)			(90)		843	843			
100026835	NORTH LAS VEGAS	NV		09/26/2018		86,144		(394)			(394)		1,406	1,406			
100026838	HIALEAH	FL		09/26/2018		96,095		(130)			(130)		267	267			
100026840	SHAFTER	CA		09/26/2018		81,082		15			15		516	516			
100026842	NAPLES	FL		09/26/2018		142,466		(151)			(151)		1,547	1,547			
100026849	HANOVER PARK	IL		09/26/2018		71,590		7			7		194	194			
100026851	BAKERSFIELD	CA		09/26/2018		145,840		(51)			(51)		452	452			
100026852	HANOVER PARK	IL		09/26/2018		119,486		(139)			(139)		1,445	1,445			
100026853	PHOENIX	AZ		09/26/2018		105,485		(48)			(48)		496	496			
100026854	BAKERSFIELD	CA		09/26/2018		121,164		(144)			(144)		498	498			
100026856	KEYES	CA		09/26/2018		129,457		(14)			(14)		830	830			
100026857	CHICAGO	IL		09/26/2018		18,260		(21)			(21)		429	429			
100026859	FRESNO	CA		09/26/2018		129,093		(121)			(121)		541	541			
100026860	PHILADELPHIA	PA		09/26/2018		161,023		(178)			(178)		801	801			
100026862	CHICAGO	IL		09/26/2018		179,775		(175)			(175)		1,190	1,190			
100026872	MESA	AZ		09/26/2018		120,895		(175)			(175)		1,130	1,130			
100026875	OCALA	FL		09/26/2018		168,391		(77)			(77)		803	803			
100026877	NORTH LAS VEGAS	NV		09/26/2018		53,937		(103)			(103)		448	448			
100026878	WEST HARTFORD	CT		09/26/2018		56,703		(152)			(152)		1,326	1,326			
100026879	STOCKTON	CA		09/26/2018		167,273		(184)			(184)		1,009	1,009			
100026880	TUCSON	AZ		09/26/2018		169,344		(104)			(104)		951	951			
100026882	ORLANDO	FL		09/26/2018		136,347		(76)			(76)		1,003	1,003			
100026884	BAKERSFIELD	CA		09/26/2018		159,254		(199)			(199)		935	935			
100026886	MIAMI	FL		09/26/2018		141,819		18			18		750	750			
100026888	BAKERSFIELD	CA		09/26/2018		188,406		(253)			(253)		655	655			
100026891	JUPITER	FL		09/26/2018		160,089		(198)			(198)		1,346	1,346			
100026893	SACRAMENTO	CA		09/26/2018		179,865		(326)			(326)		856	856			
100026896	SANTA MARIA	CA		09/26/2018		166,454		(210)			(210)		2,191	2,191			
100026898	CHICAGO	IL		09/26/2018		201,181		(335)			(335)		1,775	1,775			
100026899	SANTA MARIA	CA		09/26/2018		190,007		(157)			(157)		1,550	1,550			
100026900	MORENO VALLEY	CA		09/26/2018		167,591		(70)			(70)		988	988			
100026901	MESA	AZ		09/26/2018		190,644		(127)			(127)		1,303	1,303			
100026902	TURLOCK	CA		09/26/2018		185,490		(37)			(37)		582	582			
100026903	MORENO VALLEY	CA		09/26/2018		176,935		(86)			(86)		814	814			
100026904	NORTH BRUNSWICK	NJ		09/26/2018		179,635		(229)			(229)		684	684			
100026906	GREENFIELD	CA		09/26/2018		199,742		(376)			(376)		6,198	6,198			
100026909	SAN PABLO	CA		09/26/2018		188,676		(131)			(131)		668	668			
100026910	SALIDA	CA		09/26/2018		204,684		(254)			(254)		704	704			
100026913	CAMP SPRINGS	MD		09/26/2018		171,995		121			121		864	864			
100026920	REDDING	CA		09/26/2018		199,281		(218)			(218)		1,091	1,091			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026921	OLNEY	MD		09/26/2018		212,527		224			224		988	988			
100026926	PALMDALE	CA		09/26/2018		204,199		94			94		633	633			
100026929	KISSIMMEE	FL		09/26/2018		279,571		(323)			(323)		938	938			
100026935	FAIRFIELD	CA		09/26/2018		234,154		(229)			(229)		696	696			
100026937	JUPITER	FL		09/26/2018		175,113		(268)			(268)		475	475			
100026942	NORTH WILDWOOD	NJ		09/26/2018		232,609		21			21		977	977			
100026951	CORONA	CA		09/26/2018		231,548		(180)			(180)		1,907	1,907			
100026954	SAN DIEGO	CA		09/26/2018		281,903		262			262		1,394	1,394			
100026955	MIRAMAR	FL		09/26/2018		200,152		(85)			(85)		743	743			
100026957	PITTSBURG	CA		09/26/2018		73,198		(325)			(325)		695	695			
100026958	OAKDALE	CA		09/26/2018		233,737		(310)			(310)		1,157	1,157			
100026959	PATTERSON	CA		09/26/2018		182,963		137			137		919	919			
100026961	EAST QUOGUE	NY		09/26/2018		247,859		(116)			(116)		1,670	1,670			
100026968	LOXAHATCHEE	FL		09/26/2018		274,860		(134)			(134)		866	866			
100026969	VALLEJO	CA		09/26/2018		192,699		(194)			(194)		493	493			
100026974	BAKERSFIELD	CA		09/26/2018		293,271		(105)			(105)		781	781			
100026979	FONTANA	CA		09/26/2018		234,396		(97)			(97)		1,048	1,048			
100026981	PITTSBURG	CA		09/26/2018		206,543		(319)			(319)		10,170	10,170			
100026984	LA PUENTE	CA		09/26/2018		269,505		(331)			(331)		1,354	1,354			
100026986	LOS ANGELES	CA		09/26/2018		314,382		(295)			(295)		1,164	1,164			
100026987	LOS ANGELES	CA		09/26/2018		208,013		(261)			(261)		1,699	1,699			
100026988	LOS ANGELES	CA		09/26/2018		381,330		(156)			(156)		1,151	1,151			
100026996	NATIONAL CITY	CA		09/26/2018		304,879		(256)			(256)		1,078	1,078			
100026998	COLONIA	NJ		09/26/2018		354,952		123			123		2,357	2,357			
100027001	LOS ANGELES	CA		09/26/2018		271,414		(237)			(237)		775	775			
100027004	ROCKLIN	CA		09/26/2018		259,990		(582)			(582)		3,798	3,798			
100027006	AZUSA	CA		09/26/2018		285,196		(277)			(277)		1,107	1,107			
100027009	WHITTIER	CA		09/26/2018		358,204		(318)			(318)		1,405	1,405			
100027010	EAST STROUDSBURG	PA		09/26/2018		348,810		(308)			(308)		2,913	2,913			
100027013	VALLEJO	CA		09/26/2018		308,269		(294)			(294)		877	877			
100027015	CHICAGO	IL		09/26/2018		222,209		(288)			(288)		1,609	1,609			
100027020	OXNARD	CA		09/26/2018		290,969		(207)			(207)		1,613	1,613			
100027021	DOVER TWP	NJ		09/26/2018		289,737		(158)			(158)		1,840	1,840			
100027022	VAN NUYS	CA		09/26/2018		302,364		(309)			(309)		2,144	2,144			
100027024	CHICAGO	IL		09/26/2018		349,677		(284)			(284)		1,720	1,720			
100027032	OXNARD	CA		09/26/2018		101,261		297			297		1,913	1,913			
100027033	VALLEJO	CA		09/26/2018		266,748		(13)			(13)		1,532	1,532			
100027035	LAWNDALE	CA		09/26/2018		302,278		(76)			(76)		1,447	1,447			
100027037	LOS ANGELES	CA		09/26/2018		375,854		(205)			(205)		1,131	1,131			
100027042	ASHBURN	VA		09/26/2018		346,001		(262)			(262)		1,379	1,379			
100027043	ANAHEIM	CA		09/26/2018		337,859		(100)			(100)		1,608	1,608			
100027044	CAMARILLO	CA		09/26/2018		346,933		(301)			(301)		1,430	1,430			
100027046	COTATI	CA		09/26/2018		412,013		11			11		3,809	3,809			
100027048	RICHMOND	VA		09/26/2018		682,014		72			72		5,683	5,683			
100027049	BALDWIN	NY		09/26/2018		314,709		(403)			(403)		2,625	2,625			
100027050	SEASIDE	CA		09/26/2018		427,084		(612)			(612)		1,272	1,272			
100027051	FAIRFAX	VA		09/26/2018		419,079		(147)			(147)		1,915	1,915			
100027052	FAIRFIELD	CA		09/26/2018		412,567		228			228		1,904	1,904			
100027059	CONCORD	CA		09/26/2018		401,152		(251)			(251)		1,906	1,906			
100027064	OXNARD	CA		09/26/2018		424,846		115			115		2,317	2,317			
100027069	ALISO VIEJO	CA		09/26/2018		464,149		(159)			(159)		2,068	2,068			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027767	SUSANVILLE	CA		10/26/2018		149,090		(183)			(183)		424	424			
100027771	GONZALES	TX		10/26/2018		308,481		(514)			(514)		1,077	1,077			
100027773	DASSEL	MN		10/26/2018		186,801		(201)			(201)		1,245	1,245			
100027774	WEST COVINA	CA		10/26/2018		290,113		(359)			(359)		1,281	1,281			
100027775	WOODBINE	GA		10/26/2018		265,089		(351)			(351)		869	869			
100027777	PRIOR LAKE	MN		10/26/2018		311,035		(297)			(297)		1,142	1,142			
100027780	SAN LEANDRO	CA		10/26/2018		283,831		(180)			(180)		927	927			
100027782	CHICAGO	IL		10/26/2018		152,060		(240)			(240)		887	887			
100027784	OAKLAND	CA		10/26/2018		214,297		(249)			(249)		662	662			
100027792	CIRCLE PINES	MN		10/26/2018		98,164		(88)			(88)		330	330			
100027793	PRESCOTT VALLEY	AZ		10/26/2018		101,933		(157)			(157)		379	379			
100027794	BOTHELL	WA		10/26/2018		150,881		(130)			(130)		479	479			
100027800	MILWAUKEE	WI		10/26/2018		156,243		(124)			(124)		457	457			
100027801	HENRYVILLE	PA		10/26/2018		172,148		(113)			(113)		677	677			
100027803	BOCA RATON	FL		10/26/2018		187,299		(369)			(369)		3,402	3,402		(8)	(8)
100027804	TACOMA	WA		10/26/2018		223,475		(158)			(158)		699	699			
100027805	LOMBARD	IL		10/26/2018		151,592		(282)			(282)		833	833			
100027806	PALMDALE	CA		10/26/2018		205,372		(232)			(232)		877	877			
100027807	ROCKAWAY BEACH	NY		10/26/2018		207,585		(115)			(115)		715	715			
100027809	CHARLOTTE	NC		10/26/2018		101,838		(112)			(112)		394	394			
100027812	MENIFEE	CA		10/26/2018		287,709		(278)			(278)		1,283	1,283			
100027814	STERLING	CT		10/26/2018		132,667		(148)			(148)		551	551			
100027822	HOLLISTER	CA		10/26/2018		478,720		(376)			(376)		1,656	1,656			
100027824	MIAMI	FL		10/26/2018		315,028		(108)			(108)		1,105	1,105			
100027827	NEW CASTLE	CO		10/26/2018		259,475		(270)			(270)		1,216	1,216			
100027828	TUKWILA	WA		10/26/2018		215,587		(311)			(311)		715	715			
100027829	EVERETT	WA		10/26/2018		169,337		(180)			(180)		692	692			
100027830	ALEXANDRIA	MN		10/26/2018		98,799		(117)			(117)		370	370			
100027836	OAKLAND	TN		10/26/2018		167,744		(172)			(172)		618	618			
100027840	LAKEVILLE	MN		10/26/2018		233,530		(348)			(348)		585	585			
100027841	PETERSBURG	VA		10/26/2018		119,801		(117)			(117)		367	367			
100027842	KELLOGG	ID		10/26/2018		85,596		(18)			(18)		346	346			
100027843	HARTFORD	CT		10/26/2018		84,199		(117)			(117)		265	265			
100027844	BROOKDALE	CA		10/26/2018		356,578		(123)			(123)		1,288	1,288			
100027847	CHICAGO	IL		10/26/2018		277,324		(317)			(317)		978	978			
100027850	LONGVIEW	WA		10/26/2018		116,809		(87)			(87)		399	399			
100027851	PHILADELPHIA	PA		10/26/2018		130,165		(165)			(165)		503	503			
100027853	GLEN BURNIE	MD		10/26/2018		222,111		(273)			(273)		1,161	1,161			
100027860	LYMAN	WY		10/26/2018		174,536		(107)			(107)		780	780			
100027866	JACKSON	CA		10/26/2018		314,700		(203)			(203)		1,017	1,017			
100027867	HANOVER PARK	IL		10/26/2018		94,210		147			147		538	538			
100027869	PATERSON	NJ		10/26/2018		203,883		(39)			(39)		870	870			
100027872	WEST CHESTER	PA		10/26/2018		185,273		(35)			(35)		768	768			
100027873	BROOKLYN	NY		10/26/2018		303,988		201			201		1,469	1,469			
100027877	ELGIN	IL		10/26/2018		74,826		101			101		372	372			
100027878	DISTRICT HEIGHTS	MD		10/26/2018		269,798		(314)			(314)		898	898			
100027885	HARRISON	NJ		10/26/2018		257,883		(341)			(341)		2,199	2,199			
100027889	NEW IBERIA	LA		10/26/2018		81,526		19			19		379	379			
100027894	BISCOE	NC		10/26/2018		115,737		(175)			(175)		410	410			
100027899	HIALEAH	FL		10/26/2018		115,964		(119)			(119)		468	468			
100027901	EAST NORTHPORT	NY		10/26/2018		196,046		(327)			(327)		886	886			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027906	CINCINNATI	OH		10/26/2018		57,832		(65)			(65)		1,391	1,391			
100027907	MIRAMAR	FL		10/26/2018		124,699		(31)			(31)		785	785			
100027913	(NORTH HILLS AREA) LOS ANGELES	CA		10/26/2018		155,097		(198)			(198)		1,631	1,631			
100027914	STATEN ISLAND	NY		10/26/2018		314,904		(358)			(358)		1,138	1,138			
100027915	FRANKLIN SQUARE	NY		10/26/2018		149,134		110			110		983	983			
100027916	DULUTH	GA		10/26/2018		102,745		(135)			(135)		427	427			
100027917	DAVENPORT	FL		10/26/2018		121,695		(173)			(173)		415	415			
100027918	GADSDEN	AL		10/26/2018		33,584		(76)			(76)		149	149			
100027926	GARDENA	CA		10/26/2018		195,814		(101)			(101)		1,348	1,348			
100027927	MEMPHIS	TN		10/26/2018		45,682		(224)			(224)		542	542			
100027928	FONTANA	CA		10/26/2018		93,863		(160)			(160)		1,307	1,307			
100027934	TUSTIN	CA		10/26/2018		228,479		(292)			(292)		1,024	1,024			
100027936	SANTA MARIA	CA		10/26/2018		135,742		(120)			(120)		502	502			
100027938	NEPTUNE	NJ		10/26/2018		213,196		(337)			(337)		1,244	1,244			
100027939	ANTIOCH	CA		10/26/2018		326,295		(23)			(23)		1,312	1,312			
100027941	BRICK	NJ		10/26/2018		132,552		(129)			(129)		568	568			
100027950	CAMBRIA HEIGHTS	NY		10/26/2018		449,034		(507)			(507)		1,607	1,607			
100027951	RIVERDALE	GA		10/26/2018		105,941		(81)			(81)		389	389			
100027953	BRONX	NY		10/26/2018		561,503		(743)			(743)		2,421	2,421			
100027960	WALLACE	MI		10/26/2018		83,426		(262)			(262)		295	295			
100027962	RIVERDALE	MD		10/26/2018		243,362		(195)			(195)		817	817			
100027963	PLYMOUTH	MA		10/26/2018		300,655		(430)			(430)		1,038	1,038			
100027970	VALRICO	FL		10/26/2018		146,127		(121)			(121)		714	714			
100027976	SOUTH GATE	CA		10/26/2018		306,986		(321)			(321)		3,943	3,943			
100027978	AKRON	OH		10/26/2018		18,913		(27)			(27)		180	180			
100027979	PERRY	IA		10/26/2018		56,251		(66)			(66)		421	421			
100027981	LEWISVILLE	TX		10/26/2018		116,300		42			42		522	522			
100027985	MAYWOOD	IL		10/26/2018		129,132		(148)			(148)		650	650			
100027986	FARMINGTON HILLS	MI		10/26/2018		170,030		(106)			(106)		306	306			
100027991	GRAND RAPIDS	MI		10/26/2018		73,037		(94)			(94)		278	278			
100027993	HAMMONTON	NJ		10/26/2018		71,947		(103)			(103)		1,630	1,630			
100027995	EATONVILLE	WA		10/26/2018		173,112		(131)			(131)		486	486			
100027997	JACKSONVILLE	FL		10/26/2018		69,968		(127)			(127)		306	306			
100028000	MONROE	OH		10/26/2018		99,383		(114)			(114)		342	342			
100028001	DESOTO	TX		10/26/2018		192,106		(264)			(264)		778	778			
100028002	SALINE	MI		10/26/2018		160,238		(277)			(277)		530	530			
100028003	CHICAGO HEIGHTS	IL		10/26/2018		44,172		172			172		398	398			
100028004	WHITMAN	MA		10/26/2018		60,758		(173)			(173)		2,029	2,029			
100028005	VERSAILLES	KY		10/26/2018		58,819		(84)			(84)		64	64			
100028008	GARY	IN		10/26/2018		17,425		6			6		93	93			
100028012	DES PLAINES	IL		10/26/2018		36,031		(16)			(16)		301	301			
100028014	HENDERSON	NV		10/26/2018		116,070		55			55		1,073	1,073			
100028018	REX	GA		10/26/2018		62,138		(59)			(59)		241	241			
100028022	MIAMI	FL		10/26/2018		80,815		(279)			(279)		490	490			
100028023	.EATON RAPIDS	MI		10/26/2018		110,753		(275)			(275)		604	604			
100028025	ROLLING MEADOWS	IL		10/26/2018		73,985		78			78		373	373			
100028026	HARTVILLE	OH		10/26/2018		71,297		78			78		465	465			
100028027	MOUNT PROSPECT	IL		10/26/2018		94,511		(198)			(198)		446	446			
100028030	OAK PARK	CA		10/26/2018		202,735		39			39		948	948			
100028031	WEST ST. PAUL	MN		10/26/2018		133,791		(315)			(315)		734	734			
100028032	WHEATON	IL		10/26/2018		163,955		(57)			(57)		770	770			

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100028033	BUCKEYE	AZ		10/26/2018		70,774		(67)			(67)		278	278			
100028035	CRESTVIEW	FL		10/26/2018		62,841		(75)			(75)		251	251			
100028036	CAPE CORAL	FL		10/26/2018		75,578		(86)			(86)		273	273			
100028038	NEW ROCHELLE	NY		10/26/2018		110,151		(87)			(87)		773	773			
100028040	DES PLAINES	IL		10/26/2018		74,692		(88)			(88)		1,607	1,607			
100028041	ADDISON	IL		10/26/2018		139,189		(227)			(227)		640	640			
100028042	LAND O LAKES	FL		10/26/2018		111,143		(177)			(177)		576	576			
100028046	HALEDON	NJ		10/26/2018		101,815		(426)			(426)		920	920			
100028050	RAMONA	CA		10/26/2018		155,831		(302)			(302)		716	716			
100028051	STRONGSVILLE	OH		10/26/2018		72,769		(236)			(236)		981	981			
100028052	YPSILANTI	MI		10/26/2018		81,765		(147)			(147)		1,057	1,057			
100028053	RICHFIELD	MN		10/26/2018		133,915		(281)			(281)		599	599			
100028054	SPICELAND	IN		10/26/2018		34,245		59			59		146	146			
100028058	LINDENWOLD	NJ		10/26/2018		28,836		(202)			(202)		2,563	2,563			
100028061	KEYSTONE HEIGHTS	FL		10/26/2018		39,688		(142)			(142)		544	544			
100028062	NEW PORT RICHEY	FL		10/26/2018		74,116		(99)			(99)		162	162			
100028063	SOMERSET	CA		10/26/2018		170,609		(39)			(39)		607	607			
100028064	NEW CASTLE	PA		10/26/2018		70,420		(67)			(67)		285	285			
100028065	HARVEY	IL		10/26/2018		54,042		52			52		249	249			
100028066	KENNESAW	GA		10/26/2018		88,627		30			30		454	454			
100028070	AUBURN HILLS	MI		10/26/2018		69,351		(57)			(57)		279	279			
100028072	EL SORRANTE	CA		10/26/2018		155,848		(158)			(158)		2,549	2,549			
100028074	JACKSONVILLE	FL		10/26/2018		110,745		(62)			(62)		1,002	1,002			
100028077	SCHUYLERVILLE	NY		10/26/2018		81,308		36			36		322	322			
100028078	VILLA PARK	IL		10/26/2018		225,312		(382)			(382)		726	726			
100028080	CHICAGO	IL		10/26/2018		89,029		(92)			(92)		591	591			
100028081	TAUNTON	MA		10/26/2018		95,224		(90)			(90)		342	342			
100028083	FAIRBURN	GA		10/26/2018		89,966		(133)			(133)		567	567			
100028085	SPRING	TX		10/26/2018		64,974		(112)			(112)		260	260			
100028086	TAUNTON	MA		10/26/2018		117,821		97			97		602	602			
100028088	CHICAGO	IL		10/26/2018		159,370		(41)			(41)		1,265	1,265			
100028089	BUCKEYE	AZ		10/26/2018		129,240		(115)			(115)		1,478	1,478			
100028091	MCDONOUGH	GA		10/26/2018		79,067		(47)			(47)		270	270			
100028093	ORLAND HILLS	IL		10/26/2018		85,003		96			96		461	461			
100028102	MIRAMAR	FL		10/26/2018		205,355		(529)			(529)		1,277	1,277			
100028106	ASHTABULA	OH		10/26/2018		49,540		(87)			(87)		1,041	1,041			
100028107	JACKSONVILLE	FL		10/26/2018		111,203		(130)			(130)		366	366			
100028109	MIAMI	FL		10/26/2018		135,756		(168)			(168)		567	567			
100028113	BURTCHVILLE	MI		10/26/2018		115,127		(184)			(184)		588	588			
100028116	LAWRENCEVILLE	GA		10/26/2018		109,595		(150)			(150)		595	595			
100028117	LAS VEGAS	NV		10/26/2018		254,442		(377)			(377)		571	571			
100028118	LAS VEGAS	NV		10/26/2018		120,275		(128)			(128)		490	490			
100028124	SWINK	CO		10/26/2018		52,155		(93)			(93)		183	183			
100028128	SHELTON	CT		10/26/2018		207,804		(461)			(461)		3,062	3,062			
100028129	BROOKLYN	NY		10/26/2018		293,546		(163)			(163)		1,670	1,670			
100028132	ROANOKE	AL		10/26/2018		133,848		(110)			(110)		3,358	3,358			
100028133	ROSEVILLE	CA		10/26/2018		212,095		(38)			(38)		1,128	1,128			
100028135	PHOENIX	AZ		10/26/2018		102,671		(142)			(142)		337	337			
100028136	HIALEAH	FL		10/26/2018		195,618		(159)			(159)		596	596			
100028142	VALLEJO	CA		10/26/2018		218,975		(324)			(324)		1,929	1,929			
100028143	AURORA	CO		10/26/2018		228,140		(136)			(136)		1,479	1,479			

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100028144	HAMILTON	OH		10/26/2018		224,712		(153)			(153)		1,984	1,984			
100028145	COLUMBIA HEIGHTS	MN		10/26/2018		108,483		(117)			(117)		393	393			
100028147	MIRAMAR	FL		10/26/2018		244,133		(288)			(288)		976	976			
100028150	MONROE	NY		10/26/2018		103,002		(179)			(179)		346	346			
100028152	SANDOWN	NH		10/26/2018		209,340		(631)			(631)		3,011	3,011			
100028154	DECATUR	GA		10/26/2018		79,820		(69)			(69)		293	293			
100028155	GREEN COVE SPRINGS	FL		10/26/2018		193,241		(274)			(274)		599	599			
100028156	NEW PORT RICHEY	FL		10/26/2018		58,324		(64)			(64)		260	260			
100028158	LAS VEGAS	NV		10/26/2018		152,387		(322)			(322)		594	594			
100028160	PORT ORANGE	FL		10/26/2018		62,746		(293)			(293)		817	817			
100028162	WYANDANCH	NY		10/26/2018		100,274		(70)			(70)		1,328	1,328			
100028166	WEST PALM BEACH	FL		10/26/2018		142,978		(148)			(148)		535	535			
100028168	WANTAGH	NY		10/26/2018		225,856		(642)			(642)		2,769	2,769			
100028169	NEW BERLIN	WI		10/26/2018		119,085		(281)			(281)		612	612			
100028175	BRONX	NY		10/26/2018		279,619		(554)			(554)		4,944	4,944			
100028184	GREEN COVE SPRINGS	FL		10/26/2018		89,817		(114)			(114)		617	617			
100028188	SAINT CLOUD	FL		10/26/2018		167,005		(3)			(3)		663	663			
100028189	FORT LAUDERDALE	FL		10/26/2018		139,335		(265)			(265)		608	608			
100028193	SARASOTA	FL		10/26/2018		112,074		(127)			(127)		470	470			
100028196	LAS VEGAS	NV		10/26/2018		133,922		(177)			(177)		512	512			
100028197	RANCHO CORDOVA	CA		10/26/2018		248,977		(264)			(264)		937	937			
100028201	LAS VEGAS	NV		10/26/2018		222,554		(287)			(287)		701	701			
100028202	LAS VEGAS	NV		10/26/2018		289,425		(203)			(203)		1,789	1,789			
100028203	HOOD RIVER	OR		10/26/2018		195,653		48			48		840	840			
100028207	OAKDALE	CA		10/26/2018		89,239		(124)			(124)		311	311			
100028210	GROVELAND	FL		10/26/2018		126,854		(156)			(156)		4,019	4,019			
100028211	OAK PARK	IL		10/26/2018		200,282		46			46		952	952			
100028215	COUNCIL BLUFFS	IA		10/26/2018		122,463		(57)			(57)		595	595			
100028216	BROOKLYN CENTER	MN		10/26/2018		84,996		(47)			(47)		1,438	1,438			
100028218	CARTERET	NJ		10/26/2018		143,714		(226)			(226)		507	507			
100028221	WHITE LAKE	MI		10/26/2018		258,069		(590)			(590)		768	768			
100028223	SAN DIEGO	CA		10/26/2018		192,950		(260)			(260)		773	773			
100028227	FREDERICK	MD		10/26/2018		234,415		(457)			(457)		1,047	1,047			
100028228	LAS VEGAS	NV		10/26/2018		125,883		(164)			(164)		490	490			
100028230	MERCED	CA		10/26/2018		289,788		(382)			(382)		880	880			
100028231	CAPE CORAL	FL		10/26/2018		36,267		(124)			(124)		538	538			
100028232	REMINDERVILLE	OH		10/26/2018		164,514		(184)			(184)		1,709	1,709			
100028240	WEST PALM BEACH	FL		10/26/2018		269,544		(410)			(410)		965	965			
100028241	BIRMINGHAM	AL		10/26/2018		202,809		(370)			(370)		698	698			
100028244	CHICAGO	IL		10/26/2018		196,637		(320)			(320)		605	605			
100028247	TURLOCK	CA		10/26/2018		196,428		(59)			(59)		670	670			
100028248	WEST BROOKFIELD	MA		10/26/2018		227,818		(293)			(293)		1,078	1,078			
100028250	FORT LAUDERDALE	FL		10/26/2018		17,145		83			83		1,762	1,762			
100028251	LODI	CA		10/26/2018		253,147		(195)			(195)		1,004	1,004			
100028257	BAYSIDE	NY		10/26/2018		262,392		(235)			(235)		982	982			
100028259	NEWPORT NEWS	VA		10/26/2018		104,941		(97)			(97)		1,485	1,485			
100028260	READING	PA		10/26/2018		227,739		(276)			(276)		876	876			
100028263	COTTAGE GROVE	MN		10/26/2018		202,604		(388)			(388)		2,252	2,252			
100028266	BELLEROSE	NY		10/26/2018		195,689		(85)			(85)		1,455	1,455			
100028271	TAMPA	FL		10/26/2018		168,884		(342)			(342)		661	661			
100028274	STOCKTON	CA		10/26/2018		92,251		(113)			(113)		295	295			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028275	LAS VEGAS	NV		10/26/2018		166,596		(234)			(234)		542	542			
100028279	LOS ANGELES	CA		10/26/2018		228,299		(194)			(194)		1,211	1,211			
100028281	TOLLESON	AZ		10/26/2018		174,473		(244)			(244)		572	572			
100028285	COCONUT CREEK	FL		10/26/2018		103,757		3			3		1,519	1,519			
100028287	VAN NUYS AREA	CA		10/26/2018		211,913		(69)			(69)		706	706			
100028288	MIAMI	FL		10/26/2018		96,135		(152)			(152)		1,103	1,103			
100028290	MIRAMAR	FL		10/26/2018		147,412		(62)			(62)		4,281	4,281			
100028295	PAWLEYS ISLAND	SC		10/26/2018		266,230		(316)			(316)		1,159	1,159			
100028297	YONKERS	NY		10/26/2018		311,790		(329)			(329)		1,254	1,254			
100028305	LAKE VILLA	IL		10/26/2018		152,244		(118)			(118)		1,730	1,730			
100028312	CUDAHY	WI		10/26/2018		92,173		(79)			(79)		1,696	1,696			
100028313	LAS VEGAS	NV		10/26/2018		134,390		(88)			(88)		535	535			
100028316	PALM BAY	FL		10/26/2018		14,914		323			323		1,658	1,658			
100028317	KEAAU	HI		10/26/2018		155,010		(132)			(132)		524	524			
100028318	LOS ANGELES	CA		10/26/2018		216,402		(304)			(304)		690	690			
100028324	WEST PALM BEACH	FL		10/26/2018		97,096		(190)			(190)		494	494			
100028326	LANSING	MI		10/26/2018		151,703		(197)			(197)		624	624			
100028342	LAS VEGAS	NV		10/26/2018		330,024		(131)			(131)		2,063	2,063			
100028344	WOODHAVEN	NY		10/26/2018		73,686		767			767		43,801	43,801			
100028348	PHOENIX	AZ		10/26/2018		92,947		(133)			(133)		325	325			
100028349	PHOENIX	AZ		10/26/2018		257,720		(512)			(512)		1,098	1,098			
100028350	SAN MARCOS	CA		10/26/2018		289,205		(295)			(295)		1,179	1,179			
100028351	LAS VEGAS	NV		10/26/2018		171,832		(419)			(419)		728	728			
100028357	BAKERSFIELD	CA		10/26/2018		155,231		(115)			(115)		705	705			
100028358	MIAMI	FL		10/26/2018		57,594		(69)			(69)		806	806			
100028360	LAS CRUCES	NM		10/26/2018		176,518		(176)			(176)		654	654			
100028361	DEWITT	MI		10/26/2018		93,419		(62)			(62)		331	331			
100028362	COLUMBUS	GA		10/26/2018		173,778		(130)			(130)		761	761			
100028367	SCARSDALE	NY		10/26/2018		210,965		(53)			(53)		787	787			
100028369	SACRAMENTO	CA		10/26/2018		258,921		(422)			(422)		788	788			
100028374	TUCKER	GA		10/26/2018		66,571		(137)			(137)		257	257			
100028375	BOYNTON BEACH	FL		10/26/2018		238,316		(265)			(265)		963	963			
100028377	BLUFFTON	SC		10/26/2018		136,667		(227)			(227)		451	451			
100028378	TAMPA	FL		10/26/2018		89,488		(230)			(230)		1,035	1,035			
100028383	MEDFORD	NY		10/26/2018		276,255		214			214		1,238	1,238			
100028384	GRASS VALLEY	CA		10/26/2018		258,485		(417)			(417)		800	800			
100028386	EAGLE LAKE	FL		10/26/2018		282,644		(337)			(337)		744	744			
100028391	QUINCY	MA		10/26/2018		332,292		(497)			(497)		1,382	1,382			
100028392	SARASOTA	FL		10/26/2018		99,711		(157)			(157)		301	301			
100028394	NORTH LAS VEGAS	NV		10/26/2018		87,738		(83)			(83)		322	322			
100028395	RIVERVIEW	FL		10/26/2018		146,818		(203)			(203)		696	696			
100028396	PAWTUCKET	RI		10/26/2018		139,005		(237)			(237)		808	808			
100028397	PHOENIX	AZ		10/26/2018		287,013		(264)			(264)		1,102	1,102			
100028399	FT. LAUDERDALE	FL		10/26/2018		121,640		(176)			(176)		1,211	1,211			
100028404	MIAMI	FL		10/26/2018		141,499		(134)			(134)		627	627			
100028406	REDMOND	OR		10/26/2018		148,937		(188)			(188)		459	459			
100028407	TACOMA	WA		10/26/2018		122,627		(118)			(118)		445	445			
100028408	MONTCLAIR	CA		10/26/2018		231,874		(334)			(334)		775	775			
100028410	MIAMI	FL		10/26/2018		153,237		(206)			(206)		547	547			
100028412	SCITUATE	RI		10/26/2018		211,271		(233)			(233)		909	909			
100028413	COLUMBIA	SC		10/26/2018		81,515		(94)			(94)		1,238	1,238			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028417	MANASSAS	VA		10/26/2018		308,262		(243)			(243)		1,507	1,507			
100028421	GLENDALE	AZ		10/26/2018		160,007		(212)			(212)		515	515			
100028423	MIAMI	FL		10/26/2018		141,350		(128)			(128)		472	472			
100028425	RANCHO CORDOVA	CA		10/26/2018		215,719		(434)			(434)		887	887			
100028426	TEMPE	AZ		10/26/2018		270,227		(429)			(429)		3,337	3,337			
100028428	STILLWATER	MN		10/26/2018		50,358		(296)			(296)		1,937	1,937			
100028434	WOODBRIDGE	VA		10/26/2018		252,584		(407)			(407)		956	956			
100028436	OROSI	CA		10/26/2018		249,031		(345)			(345)		1,421	1,421			
100028437	PORT RICHEY	FL		10/26/2018		79,528		24			24		2,963	2,963			
100028438	PINON HILLS	CA		10/26/2018		174,021		(236)			(236)		624	624			
100028439	LOS ANGELES	CA		10/26/2018		340,354		(583)			(583)		1,413	1,413			
100028441	WEST NEW YORK	NJ		10/26/2018		264,835		(362)			(362)		893	893			
100028442	AUBURNDALE	FL		10/26/2018		113,081		(118)			(118)		473	473			
100028443	MURRIETTA	CA		10/26/2018		258,485		(336)			(336)		824	824			
100028445	STUART	FL		10/26/2018		67,982		(345)			(345)		3,104	3,104			
100028448	ANTELOPE	CA		10/26/2018		229,330		(386)			(386)		733	733			
100028450	JAMAICA PLAIN	MA		10/26/2018		275,424		(348)			(348)		3,519	3,519			
100028453	KENOSHA	WI		10/26/2018		67,281		8			8		261	261			
100028456	VICTORVILLE	CA		10/26/2018		311,434		(351)			(351)		1,569	1,569			
100028462	CHICAGO	IL		10/26/2018		251,880		(369)			(369)		808	808			
100028465	MIAMI	FL		10/26/2018		328,070		(161)			(161)		1,027	1,027			
100028469	DALTON	GA		10/26/2018		90,324		(158)			(158)		301	301			
100028470	MIAMI	FL		10/26/2018		108,691		(224)			(224)		1,029	1,029			
100028476	LORTON	VA		10/26/2018		181,277		(168)			(168)		722	722			
100028479	MAITLAND	FL		10/26/2018		210,782		(214)			(214)		862	862			
100028480	COCONUT CREEK	FL		10/26/2018		159,575		(238)			(238)		623	623			
100028482	OLYMPIA	WA		10/26/2018		229,667		(654)			(654)		11,164	11,164			
100028483	RIVERSIDE	CA		10/26/2018		169,988		(246)			(246)		495	495			
100028487	PORT ST LUCIE	FL		10/26/2018		114,185		366			366		333	333			
100028491	ABINGDON	MD		10/26/2018		292,808		(438)			(438)		1,051	1,051			
100028498	TUCKER	GA		10/26/2018		41,623		162			162		6,025	6,025			
100028499	FONTANA AREA	CA		10/26/2018		292,368		(293)			(293)		553	553			
100028502	LOGANVILLE	GA		10/26/2018		121,823		(67)			(67)		1,053	1,053			
100028509	LAUDERHILL	FL		10/26/2018		81,601		(10)			(10)		297	297			
100028510	WHITE WATER	CA		10/26/2018		147,907		(314)			(314)		716	716			
100028515	MIAMI	FL		10/26/2018		222,854		(286)			(286)		700	700			
100028516	SANTA MARIA	CA		10/26/2018		217,883		(178)			(178)		755	755			
100028517	COMPTON	CA		10/26/2018		191,945		(282)			(282)		787	787			
100028518	ANAHEIM	CA		10/26/2018		308,174		(381)			(381)		1,311	1,311			
100028519	VICTORVILLE	CA		10/26/2018		213,406		(182)			(182)		755	755			
100028521	NORTH PORT	FL		10/26/2018		224,513		(233)			(233)		689	689			
100028523	MCDONOUGH	GA		10/26/2018		231,880		(209)			(209)		742	742			
100028525	ANSONIA	CT		10/26/2018		100,003		(39)			(39)		421	421			
100028528	SAN JOSE	CA		10/26/2018		333,066		(467)			(467)		1,058	1,058			
100028532	ATLANTA	GA		10/26/2018		169,080		51			51		1,211	1,211			
100028534	HOLLYWOOD	FL		10/26/2018		126,603		(168)			(168)		473	473			
100028539	COVINGTON	KY		10/26/2018		85,272		(148)			(148)		320	320			
100028540	HIALEAH	FL		10/26/2018		103,539		(217)			(217)		699	699			
100028544	LANSING	KS		10/26/2018		141,670		(103)			(103)		2,174	2,174			
100028548	WOODBURY	MN		10/26/2018		125,634		(97)			(97)		453	453			
100028549	ANNA	TX		10/26/2018		82,557		(67)			(67)		365	365			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028553	RIVERSIDE	CA		10/26/2018		240,709		(149)			(149)		1,119	1,119			
100028554	ARLETA	CA		10/26/2018		365,262		(424)			(424)		1,252	1,252			
100028555	OXON HILL	MD		10/26/2018		317,807		(415)			(415)		1,308	1,308			
100028569	HUDSON	FL		10/26/2018		154,319		(33)			(33)		372	372			
100028570	SUNRISE	FL		10/26/2018		166,630		(247)			(247)		2,896	2,896			
100028571	LAS VEGAS	NV		10/26/2018		77,863		52			52		58,317	58,317			
100028574	SAN JOSE	CA		10/26/2018		338,277		(356)			(356)		1,674	1,674			
100028576	ANTIOCH	CA		10/26/2018		309,623		(574)			(574)		1,410	1,410			
100028577	LIVINGSTON	CA		10/26/2018		325,274		(404)			(404)		1,165	1,165			
100028582	EL CAJON	CA		10/26/2018		204,289		(288)			(288)		594	594			
100028583	SANTA ANA	CA		10/26/2018		163,467		(249)			(249)		479	479			
100028585	PITTSBURG	CA		10/26/2018		222,954		(166)			(166)		1,845	1,845			
100028588	MORENO VALLEY	CA		10/26/2018		274,928		(225)			(225)		2,536	2,536			
100028597	CEDAR SPRINGS	MI		10/26/2018		57,656		(261)			(261)		2,564	2,564			
100028599	HOWARD BEACH	NY		10/26/2018		275,222		(393)			(393)		1,211	1,211			
100028603	BUENA VISTA	VA		10/26/2018		76,997		(37)			(37)		318	318			
100028610	CHULA VISTA	CA		10/26/2018		127,763		(176)			(176)		384	384			
100028611	YONKERS	NY		10/26/2018		285,550		(120)			(120)		1,260	1,260			
100028612	MIAMI	FL		10/26/2018		232,915		(516)			(516)		4,200	4,200			
100028615	SHARON HILL	PA		10/26/2018		75,747		(30)			(30)		1,532	1,532			
100028622	MANTECA	CA		10/26/2018		238,834		(330)			(330)		896	896			
100028634	SACRAMENTO	CA		10/26/2018		149,947		(265)			(265)		691	691			
100028635	BONNEY LAKE	WA		10/26/2018		82,995		(523)			(523)		2,838	2,838			
100028637	MORENO VALLEY	CA		10/26/2018		158,361		(74)			(74)		1,533	1,533			
100028639	DAYTON	OH		10/26/2018		64,273		(92)			(92)		290	290			
100028643	ROGERS	MN		10/26/2018		208,170		(120)			(120)		2,671	2,671			
100028645	BEAVERTON	OR		10/26/2018		123,523		(217)			(217)		510	510			
100028646	ESSEX	MD		10/26/2018		235,025		(318)			(318)		837	837			
100028647	DAYTON	NV		10/26/2018		108,833		(74)			(74)		1,691	1,691			
100028648	BARCLAY	MD		10/26/2018		225,828		(267)			(267)		1,168	1,168			
100028653	MIRAMAR	FL		10/26/2018		268,154		(143)			(143)		1,025	1,025			
100028657	VISALIA	CA		10/26/2018		125,705		(62)			(62)		473	473			
100028658	ROCKLEDGE	FL		10/26/2018		137,516		(175)			(175)		424	424			
100028660	MIAMI	FL		10/26/2018		171,452		(231)			(231)		546	546			
100028662	RIALTO	CA		10/26/2018		192,182		91			91		866	866			
100028666	BAKERSFIELD	CA		10/26/2018		217,670		(351)			(351)		676	676			
100028668	HESPERIA	CA		10/26/2018		316,714		(98)			(98)		1,761	1,761			
100028669	PALM COAST	FL		10/26/2018		154,785		(51)			(51)		574	574			
100028670	STAMFORD	CT		10/26/2018		252,974		(231)			(231)		965	965			
100028672	NEW WINDSOR	MD		10/26/2018		320,463		(332)			(332)		1,242	1,242			
100028673	NEW DURHAM	NH		10/26/2018		141,267		(313)			(313)		661	661			
100028674	CORAL SPRINGS	FL		10/26/2018		217,347		(248)			(248)		938	938			
100028675	NORTH BERGEN	NJ		10/26/2018		374,480		(449)			(449)		1,413	1,413			
100028676	RICHFIELD	MN		10/26/2018		174,279		(220)			(220)		643	643			
100028683	HORSESHOE BEACH	FL		10/26/2018		123,718		(172)			(172)		556	556			
100028685	RIO RICO	AZ		10/26/2018		143,523		(251)			(251)		625	625			
100028688	WALDORF	MD		10/26/2018		199,952		(291)			(291)		746	746			
100028689	MIAMI	FL		10/26/2018		111,396		(168)			(168)		317	317			
100028691	GOOSE CREEK	SC		10/26/2018		124,272		(156)			(156)		792	792			
100028704	BRENTWOOD	CA		10/26/2018		351,575		(452)			(452)		838	838			
100028705	BRENTWOOD	MD		10/26/2018		159,489		(212)			(212)		520	520			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028706	PALM BAY	FL		10/26/2018		157,469		(208)			(208)		501	501			
100028709	TRACY	CA		10/26/2018		295,390		(343)			(343)		1,020	1,020			
100028715	LA PUENTE	CA		10/26/2018		221,641		(302)			(302)		2,666	2,666			
100028722	BROOKLYN	NY		10/26/2018		259,493		(154)			(154)		1,516	1,516			
100028724	HOLIDAY	FL		10/26/2018		102,462		(106)			(106)		426	426			
100028734	PALM BAY	FL		10/26/2018		84,307		(8)			(8)		291	291			
100028735	SAN BERNARDINO	CA		10/26/2018		209,668		(263)			(263)		642	642			
100028736	NORTH PORT	FL		10/26/2018		86,256		(91)			(91)		324	324			
100028738	SUNRISE	FL		10/26/2018		96,821		(27)			(27)		1,129	1,129			
100028739	POTTER	WI		10/26/2018		110,420		(185)			(185)		359	359			
100028745	FRESNO	CA		10/26/2018		151,383		(344)			(344)		1,101	1,101			
100028749	LELAND	NC		10/26/2018		158,440		(248)			(248)		608	608			
100028754	FRAMINGHAM	MA		10/26/2018		233,719		(399)			(399)		786	786			
100028764	WATERFORD TWP	MI		10/26/2018		45,333		(48)			(48)		198	198			
100028766	STOCKTON	CA		10/26/2018		243,619		(316)			(316)		775	775			
100028772	OCALA	FL		10/26/2018		137,319		(124)			(124)		509	509			
100028774	LAUDERHILL	FL		10/26/2018		186,298		(246)			(246)		578	578			
100028777	RIVERSIDE	CA		10/26/2018		197,390		(334)			(334)		3,057	3,057			
100028779	VAN NUYS	CA		10/26/2018		314,712		(310)			(310)		1,287	1,287			
100028780	PALMDALE	CA		10/26/2018		297,582		(445)			(445)		781	781			
100028782	PHOENIX	AZ		10/26/2018		160,864		(227)			(227)		565	565			
100028785	LANCASTER	CA		10/26/2018		218,118		(192)			(192)		1,435	1,435			
100028786	WINSTONSALEM	NC		10/26/2018		74,397		(48)			(48)		356	356			
100028787	SAINT PETERSBURG	FL		10/26/2018		177,449		(220)			(220)		617	617			
100028788	NEW PORT RICHEY	FL		10/26/2018		96,111		(142)			(142)		342	342			
100028789	AUSTIN	TX		10/26/2018		110,375		(187)			(187)		399	399			
100028797	STATEN ISLAND	NY		10/26/2018		266,589		(217)			(217)		842	842			
100028806	FAIRLESS HILLS	PA		10/26/2018		224,530		(255)			(255)		1,003	1,003			
100028808	LYNWOOD	CA		10/26/2018		230,765		(200)			(200)		1,064	1,064			
100028809	KISSIMMEE	FL		10/26/2018		87,655		(43)			(43)		766	766			
100028812	SADDLE BROOK	NJ		10/26/2018		213,911		(91)			(91)		3,057	3,057			
100028815	WHITE HALL	MD		10/26/2018		226,488		(332)			(332)		934	934			
100028820	JACKSONVILLE	FL		10/26/2018		133,083		(146)			(146)		622	622			
100028822	ST. AUGUSTINE	FL		10/26/2018		214,928		(350)			(350)		1,017	1,017			
100028823	NAUGATUCK	CT		10/26/2018		149,634		(167)			(167)		620	620			
100028824	MOUNT DORA	FL		10/26/2018		153,978		(229)			(229)		511	511			
100028827	PENSACOLA	FL		10/26/2018		117,800		(181)			(181)		423	423			
100028829	RICHFIELD	MN		10/26/2018		164,899		(290)			(290)		598	598			
100028833	RIVERVIEW	FL		10/26/2018		129,680		77			77		547	547			
100028834	CHARLESTON	SC		10/26/2018		73,573		(60)			(60)		286	286			
100028841	LAS VEGAS	NV		10/26/2018		238,907		(85)			(85)		852	852			
100028843	PORT ORANGE	FL		10/26/2018		225,025		(234)			(234)		851	851			
100028845	CLIFTON	NJ		10/26/2018		151,771		(71)			(71)		1,082	1,082			
100028850	ROCKAWAY	NJ		10/26/2018		223,239		(269)			(269)		873	873			
100028851	LEHIGH ACRES	FL		10/26/2018		158,212		(174)			(174)		571	571			
100028852	GREEN COVE SPRINGS	FL		10/26/2018		172,864		(209)			(209)		777	777			
100028854	LAKE WORTH	FL		10/26/2018		190,770		(248)			(248)		608	608			
100028859	ATLANTA	GA		10/26/2018		184,613		(193)			(193)		724	724			
100028866	LAS VEGAS	NV		10/26/2018		205,795		(164)			(164)		670	670			
100028867	ATASCADERO	CA		10/26/2018		314,335		(387)			(387)		1,128	1,128			
100028869	GALLOWAY	NJ		10/26/2018		68,333		(40)			(40)		323	323			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028873	MODESTO	CA		10/26/2018		88,895		(171)			(171)		334	334			
100028874	TARRYTOWN	NY		10/26/2018		391,204		(384)			(384)		1,601	1,601			
100028879	NORTH BERGEN	NJ		10/26/2018		124,161		(155)			(155)		713	713			
100028881	SANTA ANA	CA		10/26/2018		293,125		(159)			(159)		1,637	1,637			
100028883	MORENO VALLEY	CA		10/26/2018		230,891		(167)			(167)		1,091	1,091			
100028890	BALDWIN PARK	CA		10/26/2018		302,141		(477)			(477)		933	933			
100028897	CHICAGO	IL		10/26/2018		147,905		(166)			(166)		537	537			
100028901	LODI	NJ		10/26/2018		220,923		(135)			(135)		768	768			
100028902	OAKLEY	CA		10/26/2018		310,396		(433)			(433)		905	905			
100028904	DELRAY BEACH	FL		10/26/2018		131,068		(191)			(191)		510	510			
100028905	JACKSONVILLE	FL		10/26/2018		174,675		(111)			(111)		1,999	1,999			
100028907	ADRIAN	MI		10/26/2018		71,220		(97)			(97)		292	292			
100028909	HOWELL	NJ		10/26/2018		208,777		(196)			(196)		4,329	4,329			
100028911	JENSEN BEACH	FL		10/26/2018		94,996		(53)			(53)		2,362	2,362			
100028923	STOCKTON	CA		10/26/2018		166,591		(224)			(224)		546	546			
100028924	LAKE WORTH	FL		10/26/2018		174,247		(271)			(271)		532	532			
100028929	MIAMI	FL		10/26/2018		164,263		(230)			(230)		553	553			
100028930	LOS ANGELES	CA		10/26/2018		230,881		(174)			(174)		1,357	1,357			
100028938	CHICAGO	IL		10/26/2018		139,305		(165)			(165)		558	558			
100028940	LAWRENCEVILLE	GA		10/26/2018		172,424		(295)			(295)		607	607			
100028941	LAS VEGAS	NV		10/26/2018		123,150		(6)			(6)		657	657			
100028948	FRESNO	CA		10/26/2018		125,609		(123)			(123)		487	487			
100028950	COVINA	CA		10/26/2018		363,319		(485)			(485)		1,260	1,260			
100028951	SARASOTA	FL		10/26/2018		157,495		(269)			(269)		1,774	1,774			
100028953	PALMDALE	CA		10/26/2018		341,865		(347)			(347)		1,421	1,421			
100028955	RENTON	WA		10/26/2018		314,139		(32)			(32)		1,164	1,164			
100028957	HILLSBORO	OR		10/26/2018		135,395		13			13		546	546			
100028958	PEACHTREE CITY	GA		10/26/2018		103,514		(55)			(55)		1,457	1,457			
100028959	GUILFORD	CT		10/26/2018		255,950		(260)			(260)		1,052	1,052			
100028960	WEST MELBOURNE	FL		10/26/2018		90,225		(116)			(116)		289	289			
100028964	MOHNTON	PA		10/26/2018		82,128		(93)			(93)		1,004	1,004			
100028967	CLEVELAND	OH		10/26/2018		88,260		(102)			(102)		386	386			
100028968	JERSEY CITY	NJ		10/26/2018		229,415		(525)			(525)		2,984	2,984			
100028970	KAMUELA	HI		10/26/2018		273,184		(160)			(160)		1,443	1,443			
100028973	PHENIX CITY	AL		10/26/2018		135,999		(84)			(84)		1,481	1,481			
100028975	ORANGE CITY	FL		10/26/2018		158,236		(255)			(255)		489	489			
100028976	ORLANDO	FL		10/26/2018		177,586		(249)			(249)		539	539			
100028977	WEST PALM BEACH	FL		10/26/2018		207,323		(462)			(462)		963	963			
100028981	NAPLES	FL		10/26/2018		208,120		(84)			(84)		764	764			
100028982	OAKLAND	CA		10/26/2018		180,774		(68)			(68)		779	779			
100028984	WATSONVILLE	CA		10/26/2018		347,131		(456)			(456)		1,081	1,081			
100028986	ROCKVILLE	MD		10/26/2018		256,535		(245)			(245)		1,219	1,219			
100028989	NORTH CHARLESTON	SC		10/26/2018		119,367		(208)			(208)		420	420			
100028991	GARDEN GROVE	CA		10/26/2018		271,962		(263)			(263)		1,282	1,282			
100028994	SURPRISE	AZ		10/26/2018		212,397		(68)			(68)		711	711			
100028995	SUSANVILLE	CA		10/26/2018		138,243		(182)			(182)		292	292			
100029001	BATON ROUGE	LA		10/26/2018		32,623		15			15		174	174			
100029003	PITTSBURGH	PA		10/26/2018		42,093		(17)			(17)		572	572			
100029006	CANTON	OH		10/26/2018		102,402		(52)			(52)		401	401			
100029009	TUCSON	AZ		10/26/2018		94,211		(102)			(102)		323	323			
100029012	PALM BAY	FL		10/26/2018		125,739		(47)			(47)		471	471			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029025	HANOVER PARK	IL		10/26/2018		143,260		(231)			(231)		495	495			
100029026	MANASSAS	VA		10/26/2018		185,852		(147)			(147)		621	621			
100029033	LOS ANGELES	CA		10/26/2018		243,392		(316)			(316)		1,220	1,220			
100029036	MIAMI	FL		10/26/2018		177,108		(281)			(281)		857	857			
100029038	LANCASTER	CA		10/26/2018		143,796		(99)			(99)		316	316			
100029039	RESEDA AREA LOS ANGELES	CA		10/26/2018		319,128		(372)			(372)		1,550	1,550			
100029040	HAWAIIAN GARDENS	CA		10/26/2018		293,392		(125)			(125)		1,056	1,056			
100029042	KEANSBURG	NJ		10/26/2018		212,527		(309)			(309)		963	963			
100029049	BELTSVILLE	MD		10/26/2018		317,697		(302)			(302)		1,328	1,328			
100029060	CAPE CORAL	FL		10/26/2018		228,351		(315)			(315)		913	913			
100029066	HUNTINGTON PARK	CA		10/26/2018		191,591		(112)			(112)		1,102	1,102			
100029067	SAN ANTONIO	TX		10/26/2018		57,011		(81)			(81)		591	591			
100029073	DOWNEY	CA		10/26/2018		291,588		(615)			(615)		2,867	2,867			
100029074	LAS VEGAS	NV		10/26/2018		140,190		(372)			(372)		600	600			
100029075	GERMANTOWN	MD		10/26/2018		284,864		(191)			(191)		1,171	1,171			
100029080	NEWARK	CA		10/26/2018		334,600		(571)			(571)		1,292	1,292			
100029087	TEMPE	AZ		10/26/2018		173,069		(228)			(228)		579	579			
100029092	LOS ANGELES	CA		10/26/2018		336,359		79			79		1,229	1,229			
100029097	WEST COVINA	CA		10/26/2018		365,882		(273)			(273)		1,598	1,598			
100029098	LAS VEGAS	NV		10/26/2018		310,243		(388)			(388)		1,181	1,181			
100029108	HIALEAH	FL		10/26/2018		116,725		(148)			(148)		326	326			
100029111	PINE BLUFF	AR		10/26/2018		49,962		172			172		293	293			
100029114	PLAINFIELD	NJ		10/26/2018		219,116		(112)			(112)		698	698			
100029117	KEARNY	NJ		10/26/2018		288,060		(420)			(420)		1,176	1,176			
100029118	RESEDA	CA		10/26/2018		238,598		(314)			(314)		787	787			
100029119	CORAL SPRINGS	FL		10/26/2018		320,520		(537)			(537)		1,120	1,120			
100029121	LAS VEGAS	NV		10/26/2018		136,581		(185)			(185)		279	279			
100029124	MIRAMAR	FL		10/26/2018		188,795		(526)			(526)		1,413	1,413			
100029129	LAS VEGAS	NV		10/26/2018		132,776		(214)			(214)		443	443			
100029131	JACKSONVILLE	FL		10/26/2018		324,175		(530)			(530)		992	992			
100029137	TAMPA	FL		10/26/2018		89,070		(105)			(105)		311	311			
100029138	RENO	NV		10/26/2018		325,831		(496)			(496)		1,072	1,072			
100029140	CONSHOHOCKEN	PA		10/26/2018		204,646		(322)			(322)		2,667	2,667			
100029141	EPHRATA	PA		10/26/2018		158,025		(199)			(199)		663	663			
100029144	DES MOINES	IA		10/26/2018		89,410		(36)			(36)		617	617			
100029152	COLUMBIA	MD		10/26/2018		264,764		(171)			(171)		1,797	1,797			
100029155	MIAMI	FL		10/26/2018		130,342		(139)			(139)		1,561	1,561			
100029157	NORWALK	CA		10/26/2018		242,038		(52)			(52)		2,146	2,146			
100029158	RIVERSIDE	CA		10/26/2018		182,270		(231)			(231)		553	553			
100029159	CALDWELL	ID		10/26/2018		79,347		52			52		192	192			
100029165	WOODLAND HILLS	CA		10/26/2018		302,929		(206)			(206)		2,352	2,352			
100029168	KNIGHTSTOWN	IN		10/26/2018		35,315		(80)			(80)		245	245			
100029169	LITHIA	FL		10/26/2018		217,159		(246)			(246)		966	966			
100029171	NEWTON	MA		10/26/2018		340,193		(372)			(372)		1,596	1,596			
100029172	WATERBURY	CT		10/26/2018		172,396		(64)			(64)		731	731			
100029174	RIVERSIDE	CA		10/26/2018		316,409		(416)			(416)		1,232	1,232			
100029177	JACKSONVILLE	FL		10/26/2018		167,726		(136)			(136)		1,210	1,210			
100029179	NORTH SAINT PAUL	MN		10/26/2018		180,834		(170)			(170)		751	751			
100029180	ESTERO	FL		10/26/2018		143,503		(214)			(214)		411	411			
100029183	MIAMI SPRINGS	FL		10/26/2018		235,691		(246)			(246)		886	886			
100029193	AUBURN	WA		10/26/2018		264,161		(310)			(310)		893	893			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029194	FLUSHING	NY		10/26/2018		324,441		(78)			(78)		1,634	1,634			
100029196	ATLANTIC BEACH	FL		10/26/2018		141,890		(189)			(189)		782	782			
100029198	GAITHERSBURG	MD		10/26/2018		381,553		(44)			(44)		1,346	1,346			
100029201	LAS VEGAS	NV		10/26/2018		160,378		(173)			(173)		675	675			
100029215	FLORENCE	MA		10/26/2018		160,430		(299)			(299)		826	826			
100029217	LAS VEGAS	NV		10/26/2018		350,295		(357)			(357)		1,315	1,315			
100029220	WHITTER AREA	CA		10/26/2018		306,141		(307)			(307)		2,557	2,557			
100029222	WESTMINSTER	CA		10/26/2018		363,965		(258)			(258)		1,913	1,913			
100029228	NORTH FORK	CA		10/26/2018		163,790		(27)			(27)		654	654			
100029230	FREEPORT	NY		10/26/2018		208,475		(125)			(125)		1,624	1,624			
100029237	CARBONDALE	CO		10/26/2018		317,632		(589)			(589)		1,725	1,725			
100029239	SACRAMENTO	CA		10/26/2018		206,718		(273)			(273)		644	644			
100029240	MYRTLE BEACH	SC		10/26/2018		143,123		(169)			(169)		570	570			
100029245	BROOKLYN	NY		10/26/2018		393,046		(157)			(157)		2,521	2,521			
100029247	BROOKLYN	NY		10/26/2018		395,046		282			282		2,038	2,038			
100029250	PHOENIX	AZ		10/26/2018		144,406		(122)			(122)		501	501			
100029254	SACRAMENTO	CA		10/26/2018		167,915		(28)			(28)		421	421			
100029255	MIAMI	FL		10/26/2018		240,592		(222)			(222)		1,624	1,624			
100029257	PITTSBURG	CA		10/26/2018		128,504		(185)			(185)		485	485			
100029264	MODESTO	CA		10/26/2018		180,046		(194)			(194)		745	745			
100029265	MIAMI	FL		10/26/2018		155,244		(47)			(47)		569	569			
100029267	GILBERT	AZ		10/26/2018		207,979		(274)			(274)		769	769			
100029274	AMBOY	WA		10/26/2018		298,632		(307)			(307)		1,196	1,196			
100029280	LAS VEGAS	NV		10/26/2018		168,421		(270)			(270)		637	637			
100029285	LODI	CA		10/26/2018		241,692		(295)			(295)		913	913			
100029287	STOCKTON	CA		10/26/2018		268,111		(504)			(504)		1,094	1,094			
100029290	TULARE	CA		10/26/2018		164,238		(298)			(298)		677	677			
100029291	HOLLYWOOD	FL		10/26/2018		153,291		(152)			(152)		884	884			
100029293	BAKERSFIELD	CA		10/26/2018		217,442		(133)			(133)		654	654			
100029299	PEAPACK	NJ		10/26/2018		266,028		(293)			(293)		1,121	1,121			
100029301	EAST BERLIN	PA		10/26/2018		134,052		(221)			(221)		420	420			
100029302	WEST BABYLON	NY		10/26/2018		269,679		(489)			(489)		943	943			
100029309	PELHAM	AL		10/26/2018		112,840		(148)			(148)		472	472			
100029311	ATLANTA	GA		10/26/2018		91,943		(121)			(121)		1,203	1,203			
100029312	DELANO	CA		10/26/2018		100,285		(35)			(35)		484	484			
100029313	CUTLER BAY	FL		10/26/2018		124,430		(80)			(80)		613	613			
100029316	WOODSTOCK	GA		10/26/2018		238,530		(210)			(210)		2,743	2,743			
100029317	OXON HILL	MD		10/26/2018		126,817		(205)			(205)		394	394			
100029318	LEVITTOWN	PA		10/26/2018		169,725		(170)			(170)		610	610			
100029321	LIBERTY HILL	TX		10/26/2018		308,565		(255)			(255)		1,176	1,176			
100029323	MODESTO	CA		10/26/2018		239,376		(482)			(482)		3,285	3,285			
100029327	VISTA	CA		10/26/2018		254,500		(529)			(529)		1,030	1,030			
100029329	LOS ANGELES	CA		10/26/2018		265,039		(222)			(222)		888	888			
100029332	ONTARIO	CA		10/26/2018		266,722		(425)			(425)		853	853			
100029333	LANCASTER	CA		10/26/2018		299,398		(218)			(218)		1,316	1,316			
100029334	CATONSVILLE	MD		10/26/2018		212,880		(90)			(90)		854	854			
100029335	CHULA VISTA	CA		10/26/2018		345,711		4			4		1,149	1,149			
100029336	JACKSONVILLE	FL		10/26/2018		155,671		(227)			(227)		705	705			
100029340	OZONE PARK	NY		10/26/2018		358,657		87			87		3,486	3,486			
100029345	WINDER	GA		10/26/2018		135,511		(189)			(189)		455	455			
100029348	WOODBRIDGE	VA		10/26/2018		176,802		(359)			(359)		1,494	1,494			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029350	QUEEN CREEK	AZ		10/26/2018		180,015		(264)			(264)		704	704			
100029352	KISSIMMEE	FL		10/26/2018		558,642		(168)			(168)		1,436	1,436			
100029354	FAIRFIELD	AL		10/26/2018		29,068		59			59		128	128			
100029360	LONGWOOD	FL		10/26/2018		267,534		(288)			(288)		1,163	1,163			
100029362	TURLOCK	CA		10/26/2018		207,637		(240)			(240)		580	580			
100029364	JAMAICA	NY		10/26/2018		261,095		207			207		1,016	1,016			
100029367	SAN JUAN CAPISTRANO	CA		10/26/2018		324,937		(448)			(448)		1,441	1,441			
100029374	LOS ANGELES	CA		10/26/2018		216,720		(210)			(210)		1,016	1,016			
100029380	LEESBURG	VA		10/26/2018		226,919		(600)			(600)		2,439	2,439			
100029387	VALLEY STREAM	NY		10/26/2018		314,625		(30)			(30)		938	938			
100029388	LOS ANGELES	CA		10/26/2018		341,406		604			604		2,775	2,775			
100029390	SACRAMENTO	CA		10/26/2018		112,665		(119)			(119)		508	508			
100029394	ROCKAWAY PARK	NY		10/26/2018		328,887		(167)			(167)		1,286	1,286			
100029395	MELVILE	NY		10/26/2018		1		3,856			3,856		5,004	5,004			
100029401	PERRIS	CA		10/26/2018		191,609		(193)			(193)		430	430			
100029405	PHOENIX	AZ		10/26/2018		320,498		(365)			(365)		1,312	1,312			
100029407	TEMPLE CITY	CA		10/26/2018		216,037		(71)			(71)		1,101	1,101			
100029408	MIRAMAR	FL		10/26/2018		191,502		(106)			(106)		1,273	1,273			
100029411	MIAMI	FL		10/26/2018		159,190		(555)			(555)		2,513	2,513			
100029415	CORONA	CA		10/26/2018		190,417		(239)			(239)		568	568			
100029416	LEVITTOWN	PA		10/26/2018		169,944		(238)			(238)		641	641			
100029420	PARLIER	CA		10/26/2018		166,919		(147)			(147)		794	794			
100029422	LAS VEGAS	NV		10/26/2018		178,856		(281)			(281)		710	710			
100029428	SAN DIEGO	CA		10/26/2018		203,285		(339)			(339)		860	860			
100029429	KENNESAW	GA		10/26/2018		303,856		(362)			(362)		2,219	2,219			
100029432	ELK GROVE	CA		10/26/2018		121,732		(183)			(183)		343	343			
100029435	HAYDEN	ID		10/26/2018		135,222		(222)			(222)		528	528			
100029436	MESA	AZ		10/26/2018		122,517		(200)			(200)		373	373			
100029439	PRICE	PA		10/26/2018		134,925		(124)			(124)		1,972	1,972			
100029444	CASA GRANDE	AZ		10/26/2018		148,672		(79)			(79)		1,185	1,185			
100029447	HIALEAH	FL		10/26/2018		119,989		(158)			(158)		397	397			
100029450	KENT	WA		10/26/2018		273,690		(246)			(246)		1,004	1,004			
100029452	SPENCER	IA		10/26/2018		109,886		(124)			(124)		305	305			
100029453	LITTLEROCK	CA		10/26/2018		211,997		(320)			(320)		420	420			
100029454	CHICAGO	IL		10/26/2018		112,880		(166)			(166)		454	454			
100029457	ELMONT	NY		10/26/2018		348,502		(511)			(511)		1,397	1,397			
100029458	JACKSONVILLE	FL		10/26/2018		150,191		(125)			(125)		1,024	1,024			
100029459	SALINAS	CA		10/26/2018		239,700		(648)			(648)		3,897	3,897			
100029461	LA MESA	CA		10/26/2018		320,465		(165)			(165)		1,374	1,374			
100029465	BROOKLYN	NY		10/26/2018		351,794		(285)			(285)		3,360	3,360			
100029466	COMPTON	CA		10/26/2018		179,727		(155)			(155)		2,443	2,443			
100029468	MEDFORD	OR		10/26/2018		151,983		(244)			(244)		635	635			
100029473	CHICAGO	IL		10/26/2018		158,580		(285)			(285)		959	959			
100029475	PORTLAND	OR		10/26/2018		208,927		(43)			(43)		1,163	1,163			
100029476	STOCKTON	CA		10/26/2018		167,490		(260)			(260)		489	489			
100029478	LAS VEGAS	NV		10/26/2018		229,434		(141)			(141)		1,181	1,181			
100029479	WHITTIER	CA		10/26/2018		242,294		(14)			(14)		1,963	1,963			
100029481	SILVER SPRING	MD		10/26/2018		318,728		(55)			(55)		1,908	1,908			
100029483	COACHELLA	CA		10/26/2018		153,138		(99)			(99)		873	873			
100029487	LAFAYETTE	TN		10/26/2018		105,658		(89)			(89)		513	513			
100029488	LAWRENCEVILLE	GA		10/26/2018		111,276		(16)			(16)		587	587			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029489	GREENE	ME		10/26/2018		133,708		(224)			(224)		533	533			
100029493	ST CHARLES	MO		10/26/2018		196,965		(328)			(328)		1,442	1,442			
100029496	PORT RICHEY	FL		10/26/2018		49,393		(56)			(56)		243	243			
100029497	MIRAMAR	FL		10/26/2018		28,341		145			145		2,765	2,765			
100029498	LOS ANGELES (PACOIMA AREA)	CA		10/26/2018		258,887		(329)			(329)		1,211	1,211			
100029503	BLUFFTON	SC		10/26/2018		145,292		(70)			(70)		559	559			
100029506	BOYNTON BEACH	FL		10/26/2018		167,817		(346)			(346)		749	749			
100029509	MOUNT JULIET	TN		10/26/2018		115,791		(154)			(154)		1,061	1,061			
100029510	CHICAGO	IL		10/26/2018		233,782		(516)			(516)		3,300	3,300			
100029513	ANN ARBOR	MI		10/26/2018		343,065		(353)			(353)		1,428	1,428			
100029517	LOS ANGELES	CA		10/26/2018		302,407		(451)			(451)		1,272	1,272			
100029518	CUMMING	GA		10/26/2018		121,722		(130)			(130)		564	564			
100029519	BATON ROUGE	LA		10/26/2018		208,267		(142)			(142)		597	597			
100029520	NEWARK	NJ		10/26/2018		266,468		(59)			(59)		1,020	1,020			
100029522	LA CENTER	WA		10/26/2018		285,850		(230)			(230)		975	975			
100029523	BROOKLYN	NY		10/26/2018		458,223		(192)			(192)		2,665	2,665			
100029528	EPHRATA	PA		10/26/2018		137,964		(277)			(277)		722	722			
100029529	OAKLAND	CA		10/26/2018		218,886		(335)			(335)		582	582			
100029530	WOODSTOCK	GA		10/26/2018		118,978		(150)			(150)		507	507			
100029531	EAGAN	MN		10/26/2018		138,262		(247)			(247)		760	760			
100029532	CHICAGO	IL		10/26/2018		106,872		(43)			(43)		368	368			
100029534	HENDERSON	NV		10/26/2018		141,852		(144)			(144)		598	598			
100029535	BROOKLYN	NY		10/26/2018		404,887		(642)			(642)		1,222	1,222			
100029537	YUMA	AZ		10/26/2018		273,651		(540)			(540)		3,521	3,521			
100029538	ELK GROVE	CA		10/26/2018		329,904		(400)			(400)		1,351	1,351			
100029540	SANTA ANA	CA		10/26/2018		308,283		(394)			(394)		1,269	1,269			
100029547	PHOENIX	AZ		10/26/2018		128,582		(282)			(282)		647	647			
100029548	SAN FRANCISCO	CA		10/26/2018		261,980		(266)			(266)		3,250	3,250			
100029550	ELKTON	MD		10/26/2018		321,502		(397)			(397)		1,179	1,179			
100029551	BRIGHTON	MA		10/26/2018		323,778		(373)			(373)		3,425	3,425			
100029557	SEATTLE	WA		10/26/2018		318,398		(206)			(206)		2,274	2,274			
100029559	MIDDLETOWN	NY		10/26/2018		258,826		(195)			(195)		1,025	1,025			
100029562	MESA	AZ		10/26/2018		256,442		(313)			(313)		910	910			
100029565	ANNAPOLIS	MD		10/26/2018		186,956		(194)			(194)		739	739			
100029566	BERWYN	IL		10/26/2018		215,098		(385)			(385)		3,212	3,212			
100029567	PHOENIX	AZ		10/26/2018		168,232		(217)			(217)		819	819			
100029568	MIAMI	FL		10/26/2018		112,162		474			474		25,031	25,031			
100029569	DOWNEY	CA		10/26/2018		219,724		(501)			(501)		1,627	1,627			
100029573	PAOLI	PA		10/26/2018		269,107		(339)			(339)		3,387	3,387			
100029576	SOUTH GATE	CA		10/26/2018		289,718		(383)			(383)		993	993			
100029577	DULUTH	GA		10/26/2018		348,647		(465)			(465)		1,231	1,231			
100029578	MAITLAND	FL		10/26/2018		313,863		(216)			(216)		2,682	2,682			
100029581	BONAIRE	GA		10/26/2018		164,648		(206)			(206)		2,127	2,127			
100029586	DACULA	GA		10/26/2018		172,771		(174)			(174)		654	654			
100029589	BRENTWOOD	NY		10/26/2018		247,728		(344)			(344)		1,574	1,574			
100029591	TACOMA	WA		10/26/2018		178,538		(111)			(111)		1,393	1,393			
100029592	PEMBROKE PINES	FL		10/26/2018		198,694		(481)			(481)		1,010	1,010			
100029593	GAITHERSBURG	MD		10/26/2018		301,320		(135)			(135)		1,249	1,249			
100029597	UPPERCO	MD		10/26/2018		238,606		(231)			(231)		981	981			
100029599	TURLOCK	CA		10/26/2018		231,548		(352)			(352)		705	705			
100029601	PHOENIX	AZ		10/26/2018		37,161		2,738			2,738		13,564	13,564			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029603	PHOENIX	AZ		10/26/2018		103,527		(105)			(105)		308	308			
100029604	ACWORTH	GA		10/26/2018		325,815		(291)			(291)		1,604	1,604			
100029608	MIAMI	FL		10/26/2018		273,073		(349)			(349)		1,529	1,529			
100029610	MIAMI	FL		10/26/2018		268,720		(218)			(218)		2,728	2,728			
100029619	WOODLAND	WA		10/26/2018		364,793		(367)			(367)		1,391	1,391			
100029620	ELKRIDGE	MD		10/26/2018		240,343		(207)			(207)		1,674	1,674			
100029622	ORANGE	VA		10/26/2018		191,949		(72)			(72)		766	766			
100029624	CARY	NC		10/26/2018		241,844		(260)			(260)		1,051	1,051			
100029629	MONROE	NC		10/26/2018		212,000		(268)			(268)		1,295	1,295			
100029632	SMYRNA	GA		10/26/2018		163,575		(162)			(162)		803	803			
100029638	MIRAMAR	FL		10/26/2018		231,356		(267)			(267)		1,015	1,015			
100029640	CREEDMOOR	NC		10/26/2018		206,550		(301)			(301)		731	731			
100029645	ELKRIDGE	MD		10/26/2018		221,531		(82)			(82)		826	826			
100029646	LAKEWOOD	CA		10/26/2018		324,036		(117)			(117)		1,895	1,895			
100029653	AUBURN	WA		10/26/2018		222,096		(111)			(111)		1,466	1,466			
100029655	LINCOLN CITY	OR		10/26/2018		240,530		(343)			(343)		822	822			
100029657	GARDNER	KS		10/26/2018		133,409		(251)			(251)		1,671	1,671			
100029658	LAKELAND	FL		10/26/2018		100,088		(233)			(233)		556	556			
100029665	MODESTO	CA		10/26/2018		311,884		(565)			(565)		1,055	1,055			
100029667	CHICAGO	IL		10/26/2018		180,070		(238)			(238)		786	786			
100029671	NORTH HILLS	CA		10/26/2018		266,530		(222)			(222)		2,334	2,334			
100029677	INDIO	CA		10/26/2018		156,996		(247)			(247)		632	632			
100029678	SCHILLER PARK	IL		10/26/2018		125,564		216			216		1,290	1,290			
100029679	EAGLE	ID		10/26/2018		235,609		(91)			(91)		1,343	1,343			
100029680	WINTER SPRINGS	FL		10/26/2018		97,123		73			73		1,415	1,415			
100029681	LAS VEGAS	NV		10/26/2018		193,324		(172)			(172)		821	821			
100029683	WOODBRIDGE	NJ		10/26/2018		197,732		(212)			(212)		1,063	1,063			
100029684	FRANKLIN SQUARE	NY		10/26/2018		291,329		(397)			(397)		1,072	1,072			
100029685	ORANGE PARK	FL		10/26/2018		159,420		(228)			(228)		603	603			
100029689	HOMESTEAD	FL		10/26/2018		120,421		(186)			(186)		351	351			
100029691	CARSON	CA		10/26/2018		218,379		(62)			(62)		2,709	2,709			
100029692	NORTON	MA		10/26/2018		304,855		(199)			(199)		1,443	1,443			
100029693	LYNNWOOD	WA		10/26/2018		208,656		(200)			(200)		965	965			
100029697	SILVER SPRING	MD		10/26/2018		236,505		(194)			(194)		1,354	1,354			
100029699	CLARKSVILLE	TN		10/26/2018		120,847		(153)			(153)		504	504			
100029700	HUMBLE	TX		10/26/2018		91,162		(298)			(298)		1,771	1,771			
100029705	BROOKLYN	NY		10/26/2018		390,445		(404)			(404)		1,668	1,668			
100029706	SPRINGFIELD	VA		10/26/2018		304,642		(310)			(310)		1,333	1,333			
100029707	SEATTLE	WA		10/26/2018		135,080		(295)			(295)		1,977	1,977			
100029709	OAKLAND	CA		10/26/2018		291,245		(303)			(303)		953	953			
100029710	LOS ANGELES	CA		10/26/2018		338,194		(204)			(204)		912	912			
100029711	MONROE	WA		10/26/2018		276,321		(317)			(317)		1,045	1,045			
100029714	EVERETT	WA		10/26/2018		264,452		(257)			(257)		1,261	1,261			
100029715	VERNON HILLS	IL		10/26/2018		126,960		(138)			(138)		577	577			
100029716	EVERETT	MA		10/26/2018		266,251		(392)			(392)		1,000	1,000			
100029719	OVIEDO	FL		10/26/2018		125,411		(157)			(157)		517	517			
100029725	MAGGIE VALLEY	NC		10/26/2018		324,182		(448)			(448)		1,348	1,348			
100029726	WILMINGTON	NC		10/26/2018		222,469		(289)			(289)		1,021	1,021			
100029728	VICTORVILLE	CA		10/26/2018		238,696		(235)			(235)		765	765			
100029729	WEST VALLEY	UT		10/26/2018		169,244		(137)			(137)		686	686			
100029730	CUYAHOGA FALLS	OH		10/26/2018		84,225		(134)			(134)		336	336			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029731	MIAMI	FL		10/26/2018		185,446		(197)			(197)		775	775			
100029733	SALINAS	CA		10/26/2018		246,014		(320)			(320)		1,021	1,021			
100029735	WINNETKA	CA		10/26/2018		296,884		(397)			(397)		1,297	1,297			
100029736	BROOKLYN	NY		10/26/2018		513,910		(185)			(185)		1,851	1,851			
100029737	YOUNGSVILLE	PA		10/26/2018		49,573		(91)			(91)		183	183			
100029744	NORTH PLAINFIELD	NJ		10/26/2018		122,718		(271)			(271)		553	553			
100029745	HUNTERSVILLE	NC		10/26/2018		196,925		(556)			(556)		3,342	3,342			
100029746	WEST MELBOURNE	FL		10/26/2018		236,569		(135)			(135)		1,153	1,153			
100029747	WHITTIER	CA		10/26/2018		328,006		(415)			(415)		3,695	3,695			
100029750	JOHNS ISLAND	SC		10/26/2018		91,619		(132)			(132)		379	379			
100029751	WILMINGTON	DE		10/26/2018		82,834		(50)			(50)		264	264			
100029759	BALTIMORE	MD		10/26/2018		177,408		16			16		434	434			
100029765	CLACKAMAS	OR		10/26/2018		307,360		(328)			(328)		1,330	1,330			
100029768	BUCKLEY	WA		10/26/2018		282,683		(376)			(376)		893	893			
100029769	SEAL BEACH	CA		10/26/2018		719,236		(554)			(554)		3,036	3,036			
100029770	BROKEN ARROW	OK		10/26/2018		86,550		(60)			(60)		276	276			
100029773	SPARKS	NV		10/26/2018		108,172		(112)			(112)		598	598			
100029777	PLANT CITY	FL		10/26/2018		180,822		(212)			(212)		985	985			
100029782	NORTHAMPTON	PA		10/26/2018		234,438		(215)			(215)		1,155	1,155			
100029783	MONROE	WA		10/26/2018		227,747		(207)			(207)		909	909			
100029784	AROMAS	CA		10/26/2018		288,654		(168)			(168)		2,236	2,236			
100029788	PORTSMOUTH	VA		10/26/2018		64,703		(97)			(97)		235	235			
100029793	BROOKLYN	NY		10/26/2018		244,894		(137)			(137)		1,086	1,086			
100029794	STATEN ISLAND	NY		10/26/2018		398,947		(314)			(314)		1,952	1,952			
100029795	CHICAGO	IL		10/26/2018		111,117		(115)			(115)		807	807			
100029796	TACOMA	WA		10/26/2018		92,705		(73)			(73)		429	429			
100029797	HIALEAH	FL		10/26/2018		117,721		(104)			(104)		1,545	1,545			
100029798	MIAMI	FL		10/26/2018		333,586		(141)			(141)		1,426	1,426			
100029800	CANTON	GA		10/26/2018		319,025		(393)			(393)		1,244	1,244			
100029801	CHARLESTON	SC		10/26/2018		272,794		122			122		1,875	1,875			
100029802	SOUTH HOLLAND	IL		10/26/2018		113,804		(57)			(57)		303	303			
100029805	GRANITE BAY	CA		10/26/2018		434,666		(294)			(294)		2,004	2,004			
100029806	LADERA RANCH	CA		10/26/2018		247,354		(196)			(196)		1,643	1,643			
100029808	STOCKTON	CA		10/26/2018		160,561		(318)			(318)		1,131	1,131			
100029810	KENOSHA	WI		10/26/2018		157,902		(213)			(213)		760	760			
100029812	WASILLA	AK		10/26/2018		200,888		(185)			(185)		1,086	1,086			
100029813	MOHAVE VALLEY	AZ		10/26/2018		217,334		(322)			(322)		749	749			
100029814	GREENBELT	MD		10/26/2018		196,500		(154)			(154)		972	972			
100029815	LOWELL	MA		10/26/2018		153,929		(166)			(166)		838	838			
100029816	BEACHWOOD	NJ		10/26/2018		200,711		(220)			(220)		884	884			
100029818	PROVO	UT		10/26/2018		121,457		(115)			(115)		444	444			
100029820	GORDON	GA		10/26/2018		120,700		(101)			(101)		437	437			
100029827	SEATTLE	WA		10/26/2018		259,004		(315)			(315)		950	950			
100029830	CHICAGO	IL		10/26/2018		297,367		(364)			(364)		909	909			
100029835	KULA	HI		10/26/2018		481,892		(526)			(526)		2,798	2,798			
100029836	GROVELAND	FL		10/26/2018		295,807		(354)			(354)		874	874			
100029837	LAGRANGE	GA		10/26/2018		74,419		(81)			(81)		250	250			
100029842	DECATUR	GA		10/26/2018		119,687		(89)			(89)		374	374			
100029845	CHICAGO	IL		10/26/2018		187,891		(248)			(248)		556	556			
100029846	SAN FERNANDO	CA		10/26/2018		254,791		(423)			(423)		959	959			
100029847	CHICAGO	IL		10/26/2018		229,325		(402)			(402)		972	972			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029853	SPRINGFIELD	MA		12/20/2018		61,421		(54)			(54)		169	169			
100029904	PROVIDENCE	RI		12/20/2018		134,812		(68)			(68)		899	899			
100029907	LITHONIA	GA		12/20/2018		67,284		(215)			(215)		1,367	1,367			
100029913	SAGINAW	MI		12/20/2018		36,696		(551)			(551)		1,792	1,792			
100029916	CUMBERLAND FURNACE	TN		12/20/2018		71,696		(138)			(138)		138	138			
100029920	WASHINGTON	DC		12/20/2018		212,533		(22)			(22)		837	837			
100029921	CHARLOTTE	NC		12/20/2018		79,912		(88)			(88)		1,130	1,130			
100029922	KATY	TX		12/20/2018		89,139		(360)			(360)		1,546	1,546			
100029924	KATY	TX		12/20/2018		74,966		(265)			(265)		926	926			
100029927	CYPRESS	TX		12/20/2018		78,165		(306)			(306)		1,022	1,022			
100029931	CHESAPEAKE	VA		12/20/2018		132,892		(92)			(92)		1,018	1,018			
100029938	PEARLAND	TX		12/20/2018		49,463		(147)			(147)		711	711			
100029940	PERALTA	NM		12/20/2018		61,387		(51)			(51)		671	671			
100029947	NORCROSS	GA		12/20/2018		82,447		(73)			(73)		730	730			
100029949	VENTURA	CA		12/20/2018		215,772		(421)			(421)		2,886	2,886			
100029955	ALBUQUERQUE	NM		12/20/2018		67,443		(255)			(255)		1,313	1,313			
100029960	HOUSTON	TX		12/20/2018		83,173		(227)			(227)		671	671			
100029961	THOMASVILLE	NC		12/20/2018		75,096		(455)			(455)		1,595	1,595			
100029964	GRAND PRAIRIE	TX		12/20/2018		65,196		(188)			(188)		700	700			
100029968	SPRINGFIELD	MA		12/20/2018		75,469		(224)			(224)		881	881			
100029976	LA MESA	NM		12/20/2018		38,440		(175)			(175)		761	761			
100029978	KANSAS CITY	MO		12/20/2018		65,569		(219)			(219)		1,041	1,041			
100029987	HOUSTON	TX		12/20/2018		82,699		(218)			(218)		861	861			
100029988	PHILADELPHIA	PA		12/20/2018		42,874		(102)			(102)		527	527			
100029990	ATLANTA	GA		12/20/2018		124,459		(175)			(175)		684	684			
100029994	BENTON	AR		12/20/2018		61,248		(204)			(204)		688	688			
100029996	MYERSVILLE	MD		12/20/2018		115,671		(58)			(58)		774	774			
100029998	ALBUQUERQUE	NM		12/20/2018		73,371		(245)			(245)		1,052	1,052			
100030000	LEANDER	TX		12/20/2018		32,423		(140)			(140)		372	372			
100030002	KATY	TX		12/20/2018		54,520		(160)			(160)		891	891			
100030003	ATLANTA	GA		12/20/2018		81,509		(111)			(111)		1,021	1,021			
100030004	TAMPA	FL		12/20/2018		85,474		(66)			(66)		1,054	1,054			
100030007	CHARLOTTE	NC		12/20/2018		118,619		(159)			(159)		775	775			
100030009	CHARLOTTE	NC		12/20/2018		66,247		(119)			(119)		594	594			
100030011	KATY	TX		12/20/2018		74,094		(299)			(299)		1,099	1,099			
100030015	DUNCANVILLE	TX		12/20/2018		52,035		(36)			(36)		456	456			
100030020	CORDOVA	TN		12/20/2018		70,612		(299)			(299)		920	920			
100030021	SACRAMENTO	CA		12/20/2018		168,005		(101)			(101)		2,416	2,416			
100030023	CHARLOTTE	NC		12/20/2018		56,511		(174)			(174)		653	653			
100030027	PINE HALL	NC		12/20/2018		76,505		(303)			(303)		1,054	1,054			
100030030	LUTZ	FL		12/20/2018		348,521		(555)			(555)		2,028	2,028			
100030033	RICHMOND	VA		12/20/2018		56,565		(513)			(513)		1,996	1,996			
100030035	ELKHART	IN		12/20/2018		55,472		(204)			(204)		614	614			
100030036	FORT MADISON	IA		12/20/2018		55,073		(229)			(229)		556	556			
100030038	DOLAN SPRINGS	AZ		12/20/2018		17,745		(55)			(55)		300	300			
100030044	GREENWOOD	MO		12/20/2018		108,496		(398)			(398)		1,498	1,498			
100030045	FORT WORTH	TX		12/20/2018		98,821		(387)			(387)		567	567			
100030053	LAUDERDALE LAKES	FL		12/20/2018		35,944		(160)			(160)		405	405			
100030054	CHULA VISTA	CA		12/20/2018		244,049		(60)			(60)		1,149	1,149			
100030055	TUCSON	AZ		12/20/2018		69,466		(249)			(249)		1,426	1,426			
100030057	MOSES LAKE	WA		12/20/2018		95,323		(380)			(380)		990	990			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030065	BURTONSVILLE	MD		12/20/2018		291,799		(242)			(242)		4,089	4,089			
100030072	HAINES CITY	FL		12/20/2018		136,307		(435)			(435)		1,397	1,397			
100030073	TUTTLE	OK		12/20/2018		120,628		(488)			(488)		3,278	3,278			
100030076	CONROE	TX		12/20/2018		40,769		(106)			(106)		454	454			
100030077	HOLLYWOOD	FL		12/20/2018		185,635		(120)			(120)		834	834			
100030080	EL MIRAGE	AZ		12/20/2018		104,530		(28)			(28)		306	306			
100030081	SYRACUSE	NY		12/20/2018		54,395		(338)			(338)		657	657			
100030082	CHICAGO	IL		12/20/2018		118,428		(576)			(576)		1,638	1,638			
100030087	WINCHENDON	MA		12/20/2018		93,259		(247)			(247)		891	891			
100030089	DECATUR	GA		12/20/2018		970,594		(147)			(147)		9,869	9,869			
100030093	CANYON	TX		12/20/2018		154,170		(76)			(76)		1,123	1,123			
100030098	HOOKSETT	NH		12/20/2018		115,980		(172)			(172)		1,330	1,330			
100030102	PASADENA	CA		12/20/2018		803,186		(514)			(514)		15,313	15,313			
100030103	HEBRON	NH		12/20/2018		140,133		(257)			(257)		1,970	1,970			
100030104	CEDAR HILL	MO		12/20/2018		105,139		(247)			(247)		1,182	1,182			
100030106	NORTH PLAINFIELD	NJ		12/20/2018		105,205		(56)			(56)		782	782			
100030107	FORT WORTH	TX		12/20/2018		199,660		127			127		1,366	1,366			
100030109	MONTEBELLO	CA		12/20/2018		449,260		(179)			(179)		1,903	1,903			
100030115	CHICAGO	IL		12/20/2018		289,724		59			59		4,020	4,020			
100030116	ALBUQUERQUE	NM		12/20/2018		211,934		(80)			(80)		306	306			
100030128	PEEKSKILL	NY		12/20/2018		147,924		(328)			(328)		1,403	1,403			
100030130	HIGHLAND	CA		12/20/2018		222,960		3			3		1,213	1,213			
100030136	JERSEY CITY	NJ		12/20/2018		111,885		(173)			(173)		1,764	1,764			
100030137	CLERMONT	FL		12/20/2018		169,635		(175)			(175)		1,369	1,369			
100030140	WARNER ROBINS	GA		12/20/2018		74,129		(32)			(32)		1,344	1,344			
100030143	INDIANAPOLIS	IN		12/20/2018		57,868		(44)			(44)		816	816			
100030146	COLUMBIA	SC		12/20/2018		118,719		(64)			(64)		1,629	1,629			
100030151	PANORAMA CITY	CA		12/20/2018		241,758		(85)			(85)		955	955			
100030153	ROCK HILL	SC		12/20/2018		157,822		(20)			(20)		835	835			
100030154	ORLANDO	FL		12/20/2018		110,500		120			120		1,069	1,069			
100030156	GRAND RAPIDS	MI		12/20/2018		163,479		(275)			(275)		1,149	1,149		33	33
100030160	VANCOUVER	WA		12/20/2018		252,059		(447)			(447)		4,277	4,277			
100030161	TAMARAC	FL		12/20/2018		155,419		(143)			(143)		1,487	1,487			
100030162	CORAL SPRINGS	FL		12/20/2018		157,847		(334)			(334)		1,727	1,727			
100030166	PORTLAND	OR		12/20/2018		149,073		(386)			(386)		3,046	3,046			
100030167	ATWATER	CA		12/20/2018		194,242		(82)			(82)		2,660	2,660			
100030168	LOS ANGELES	CA		12/20/2018		248,327		(320)			(320)		1,646	1,646			
100030169	CONCORD	CA		12/20/2018		203,986		(189)			(189)		3,099	3,099			
100030170	FAIRVIEW HEIGHTS	IL		12/20/2018		76,263		(110)			(110)		399	399			
100030181	RIVERSIDE	CA		12/20/2018		225,725		(61)			(61)		1,216	1,216			
100030186	LONGWOOD	FL		12/20/2018		64,795		(131)			(131)		682	682			
100030187	OXON HILL	MD		12/20/2018		138,804		(25)			(25)		507	507			
100030188	LIVINGSTON	CA		12/20/2018		248,139		(737)			(737)		5,250	5,250			
100030189	YUCAIPA	CA		12/20/2018		224,246		5			5		2,406	2,406			
100030195	FALLS CHURCH	VA		12/20/2018		261,179		(38)			(38)		1,004	1,004			
100030201	BOLINGBROOK	IL		12/20/2018		144,610		(146)			(146)		575	575			
100030212	PIXLEY	CA		12/20/2018		102,733		(268)			(268)		1,352	1,352			
100030214	GLENDALE	AZ		12/20/2018		92,485		33			33		2,579	2,579			
100030223	RANDALLSTOWN	MD		12/20/2018		236,686		145			145		3,453	3,453			
100030229	SELAH	WA		12/20/2018		90,272		52			52		501	501			
100030232	SAN RAMON	CA		12/20/2018		399,694		(1,033)			(1,033)		4,532	4,532			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030233	MAYETTA	KS		12/20/2018		78,761		(412)			(412)		1,265	1,265			
100030235	UPPER MARLBORO	MD		12/20/2018		194,470		(248)			(248)		3,340	3,340			
100030239	FLORENCE	KY		12/20/2018		94,652		(117)			(117)		785	785			
100030245	KANSAS CITY	KS		12/20/2018		33,987		(168)			(168)		577	577			
100030259	GREENSBORO	NC		12/20/2018		90,061		(526)			(526)		1,635	1,635			
100030279	HUDSON	NH		12/20/2018		230,541		(181)			(181)		635	635			
100030280	WATERFORD	WI		12/20/2018		95,673		(440)			(440)		1,625	1,625			
100030287	SAYLORSBURG	PA		12/20/2018		139,753		(103)			(103)		657	657			
100030289	HOUSTON	TX		12/20/2018		64,065		(14)			(14)		407	407			
100030294	DANBURY	CT		12/20/2018		170,000		(480)			(480)		3,288	3,288			
100030297	WEBSTER	TX		12/20/2018		77,714		(121)			(121)		236	236			
100030302	HUDSON	OH		12/20/2018		144,693		(2)			(2)		358	358			
100030304	COOPER CITY	FL		12/20/2018		197,046		(411)			(411)		1,838	1,838			
100030306	SPRING	TX		12/20/2018		88,350		(80)			(80)		520	520			
100030311	BRANDON	FL		12/20/2018		106,471		202			202		2,121	2,121			
100030314	STERLING HEIGHTS	MI		12/20/2018		119,730		(166)			(166)		1,407	1,407			
100030316	MENDON	MA		12/20/2018		140,472		(215)			(215)		5,829	5,829			
100030334	CENTERVILLE	MA		12/20/2018		167,821		(133)			(133)		774	774			
100030336	CITRUS HEIGHTS	CA		12/20/2018		222,938		(169)			(169)		1,183	1,183			
100030341	NORWALK	CA		12/20/2018		216,500		(209)			(209)		1,508	1,508			
100030349	PINELLAS PARK	FL		12/20/2018		86,427		(113)			(113)		1,200	1,200			
100030351	COVINA	CA		12/20/2018		201,922		48			48		1,607	1,607			
100030355	NAPLES	FL		12/20/2018		125,752		136			136		1,350	1,350			
100030358	WASHINGTON	DC		12/20/2018		183,446		(63)			(63)		1,181	1,181			
100030363	GRANTS PASS	OR		12/20/2018		111,562		(54)			(54)		447	447			
100030366	SAINT PAUL	MN		12/20/2018		83,688		(169)			(169)		1,193	1,193			
100030368	ROSEVILLE	MN		12/20/2018		112,776		(330)			(330)		1,921	1,921			
100030369	INGLEWOOD	CA		12/20/2018		161,753		(157)			(157)		2,064	2,064			
100030371	FONTANA	CA		12/20/2018		253,664		(109)			(109)		1,221	1,221			
100030373	CIBOLA	TX		12/20/2018		112,582		(125)			(125)		454	454			
100030377	OXON HILL	MD		12/20/2018		147,223		(156)			(156)		404	404			
100030381	HUMBLE	TX		12/20/2018		179,713		75			75		3,247	3,247			
100030383	GARDENA	CA		12/20/2018		262,280		(136)			(136)		1,005	1,005			
100030390	STOCKBRIDGE	GA		12/20/2018		130,404		(498)			(498)		934	934			
100030392	ALTURAS	CA		12/20/2018		104,405		(127)			(127)		261	261			
100030393	BAKERSFIELD	CA		12/20/2018		159,987		(114)			(114)		1,174	1,174			
100030394	LANGHORNE	PA		12/20/2018		314,168		(472)			(472)		2,760	2,760			
100030396	MIDDLETOWN	DE		12/20/2018		214,499		(116)			(116)		940	940			
100030397	ALEXANDRIA	VA		12/20/2018		325,603		(291)			(291)		2,187	2,187			
100030399	HONDO	TX		12/20/2018		97,530		(301)			(301)		1,001	1,001			
100030401	PORT ST LUCIE	FL		12/20/2018		120,499		7			7		447	447			
100030407	STATEN ISLAND	NY		12/20/2018		164,999		(5)			(5)		734	734			
100030409	FAIRFIELD	CT		12/20/2018		390,317		(255)			(255)		4,740	4,740			
100030410	PHOENIX	AZ		12/20/2018		94,838		(45)			(45)		529	529			
100030414	DYER	IN		12/20/2018		88,737		(63)			(63)		1,130	1,130			
100030415	CLAREMONT	CA		12/20/2018		360,232		839			839		3,762	3,762			
100030422	TUCSON	AZ		12/20/2018		467,927		(234)			(234)		4,853	4,853			
100030423	ROCKVILLE	MD		12/20/2018		334,620		(162)			(162)		1,399	1,399			
100030426	COLUMBIA	SC		12/20/2018		234,841		(255)			(255)		1,035	1,035			
100030430	JACKSONVILLE	FL		12/20/2018		132,434		(170)			(170)		529	529			
100030451	PEARLAND	TX		12/20/2018		164,276		(587)			(587)		1,679	1,679			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030453	BALTIMORE	MD		12/20/2018		56,763		(170)			(170)		419	419			
100030460	LAS CRUCES	NM		12/20/2018		64,958		(226)			(226)		878	878			
100030462	GARLAND	TX		12/20/2018		176,438		12			12		1,133	1,133			
100030468	MABLETON	GA		12/20/2018		54,967		(194)			(194)		531	531			
100030469	COLLINSVILLE	VA		12/20/2018		10,727		(147)			(147)		475	475			
100030470	CRANSTON	RI		12/20/2018		310,676		(13)			(13)		1,688	1,688			
100030472	BRONX	NY		12/20/2018		107,869		(351)			(351)		1,630	1,630			
100030484	RAYTOWN	MO		12/20/2018		65,813		(197)			(197)		943	943			
100030486	REDLANDS	CA		12/20/2018		129,777		121			121		909	909			
100030490	FORT WORTH	TX		12/20/2018		58,047		(172)			(172)		650	650			
100030491	HOUSTON	TX		12/20/2018		59,976		(191)			(191)		707	707			
100030496	REX	GA		12/20/2018		66,507		(171)			(171)		1,116	1,116			
100030499	HOUSTON	TX		12/20/2018		50,250		(136)			(136)		730	730			
100030504	WICHITA	KS		12/20/2018		51,370		(161)			(161)		638	638			
100030509	ALBUQUERQUE	NM		12/20/2018		71,400		(225)			(225)		1,032	1,032			
100030513	NOBLESVILLE	IN		12/20/2018		153,481		(144)			(144)		636	636			
100030515	CHARLOTTE	NC		12/20/2018		70,113		(231)			(231)		755	755			
100030516	LEAGUE CITY	TX		12/20/2018		85,424		(435)			(435)		1,043	1,043			
100030518	CHARLOTTE	NC		12/20/2018		123,376		200			200		722	722			
100030523	MIDDLEBURG	NC		12/20/2018		30,171		(152)			(152)		486	486			
100030525	SHERWOOD	AR		12/20/2018		144,689		(629)			(629)		1,444	1,444			
100030526	HUMBLE	TX		12/20/2018		70,494		(246)			(246)		1,796	1,796			
100030528	COLUMBIA	SC		12/20/2018		67,765		(121)			(121)		1,314	1,314			
100030530	COLUMBIA	SC		12/20/2018		106,358		(478)			(478)		1,485	1,485			
100030531	HOUSTON	TX		12/20/2018		77,202		(297)			(297)		930	930			
100030532	RAYTOWN	MO		12/20/2018		94,096		(338)			(338)		940	940			
100030536	GAINESVILLE	GA		12/20/2018		57,753		(152)			(152)		841	841			
100030538	ACWORTH	GA		12/20/2018		112,578		(253)			(253)		2,090	2,090			
100030539	WALDORF	MD		12/20/2018		141,628		(171)			(171)		2,124	2,124			
100030540	INDEPENDENCE	MO		12/20/2018		69,294		(289)			(289)		628	628			
100030542	SUGAR LAND	TX		12/20/2018		108,206		(362)			(362)		1,291	1,291			
100030545	HOUSTON	TX		12/20/2018		63,528		(258)			(258)		665	665			
100030549	CHARLOTTE	NC		12/20/2018		89,009		(249)			(249)		1,288	1,288			
100030550	BOILING SPRINGS	SC		12/20/2018		75,812		(358)			(358)		1,084	1,084			
100030554	WOONSOCKET	RI		12/20/2018		124,861		(98)			(98)		848	848			
100030556	SACRAMENTO	CA		12/20/2018		144,523		(209)			(209)		2,094	2,094			
100030557	BOYNTON BEACH	FL		12/20/2018		164,013		(479)			(479)		2,051	2,051			
100030558	ORANGEBURG	SC		12/20/2018		49,127		(310)			(310)		1,725	1,725			
100030561	GASTONIA	NC		12/20/2018		52,557		(127)			(127)		808	808			
100030563	KANSAS CITY	MO		12/20/2018		83,272		(341)			(341)		1,113	1,113			
100030569	SURPRISE	AZ		12/20/2018		39,166		(157)			(157)		637	637			
100030573	PFLUGERVILLE	TX		12/20/2018		72,554		(248)			(248)		1,074	1,074			
100030582	LEAGUE CITY	TX		12/20/2018		156,106		(140)			(140)		467	467			
100030583	NEW BALTIMORE	MI		12/20/2018		153,004		103			103		1,955	1,955			
100030587	DETROIT	MI		12/20/2018		19,717		(95)			(95)		387	387			
100030591	SMITHS GROVE	KY		12/20/2018		38,844		(165)			(165)		690	690			
100030595	CENTERPORT	NY		12/20/2018		235,135		(477)			(477)		3,254	3,254			
100030654	CHERRY HILL	NJ		04/09/2019		137,514		(249)			(249)		2,481	2,481			
100030655	VANCE	AL		04/09/2019		144,038		(187)			(187)		810	810			
100030661	RIDGEFIELD	NJ		04/09/2019		388,593		(172)			(172)		1,458	1,458			
100030662	LAKELAND	FL		04/09/2019		164,485		12			12		527	527			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030665	MANASSAS	VA		04/09/2019		419,119		3,990			3,990		1,954	1,954			
100030666	CLAYTON	NC		04/09/2019		147,042		3			3		350	350			
100030668	LAS VEGAS	NV		04/09/2019		151,323		(50)			(50)		620	620			
100030670	MIDDLEVILLE	MI		04/09/2019		126,251		(93)			(93)		1,684	1,684			
100030671	DANVILLE	IN		04/09/2019		129,678		(115)			(115)		519	519			
100030672	CLINTON	MD		04/09/2019		220,174		(109)			(109)		6,104	6,104			
100030673	CUMBERLAND	RI		04/09/2019		104,188		(70)			(70)		1,753	1,753			
100030675	NORTHRIDGE	CA		04/09/2019		566,240		(554)			(554)		8,535	8,535			
100030678	WINTER PARK	FL		04/09/2019		146,727		1,011			1,011		723	723			
100030681	BROOKLYN	NY		04/09/2019		460,438		2,370			2,370		1,236	1,236			
100030683	SILVER SPRING	MD		04/09/2019		395,697		(167)			(167)		2,066	2,066			
100030687	MANALAPAN	NJ		04/09/2019		311,299		(321)			(321)		1,157	1,157			
100030688	HONOLULU	HI		04/09/2019		195,387		1,019			1,019		1,142	1,142			
100030692	RIO	WI		04/09/2019		123,367		(81)			(81)		482	482			
100030694	FORT WORTH	TX		04/09/2019		146,353		48			48		662	662			
100030696	MIAMI	FL		04/09/2019		296,637		(79)			(79)		1,278	1,278			
100030698	CARY	IL		04/09/2019		187,206		(83)			(83)		666	666			
100030699	POMONA	CA		04/09/2019		314,203		(7)			(7)		159	159			
100030701	WEST ROXBURY	MA		04/09/2019		637,923		4,762			4,762		586	586			
100030703	PORTER RANCH	CA		04/09/2019		497,303		(206)			(206)		2,334	2,334			
100030704	BRADENTON	FL		04/09/2019		231,654		190			190		1,795	1,795			
100030705	CLAYTON	NC		04/09/2019		124,651		(89)			(89)		1,167	1,167			
100030707	CHICAGO	IL		04/09/2019		260,530		493			493		783	783			
100030708	WEST COVINA	CA		04/09/2019		380,444		53			53		902	902			
100030709	SPRINGFIELD	VA		04/09/2019		277,332		1,114			1,114		1,432	1,432			
100030711	SAN DIEGO	CA		04/09/2019		368,658		(223)			(223)		1,384	1,384			
100030713	MAPLEWOOD	NJ		04/09/2019		200,835		(553)			(553)		1,797	1,797			
100030714	LAKEWOOD	CO		04/09/2019		252,821		(46)			(46)		1,955	1,955			
100030717	SAINT ALBANS	NY		04/09/2019		323,641		846			846		2,210	2,210			
100030718	WHITE PLAINS	NY		04/09/2019		239,866		(1,021)			(1,021)		(10,320)	(10,320)		10,320	10,320
100030719	WAIPAHU	HI		04/09/2019		356,936		349			349		2,466	2,466			
100030721	BENICIA	CA		04/09/2019		449,807		(298)			(298)		2,811	2,811			
100030732	MOLT	MT		04/09/2019		293,552		329			329		1,127	1,127			
100030733	GAINESVILLE	VA		04/09/2019		187,319		157			157		917	917			
100030734	LOVELAND	OH		04/09/2019		135,885		(24)			(24)		572	572			
100030736	MURFREESBORO	TN		04/09/2019		138,189		(254)			(254)		1,117	1,117			
100030739	PLUMAS LAKE	CA		04/09/2019		204,097		(36)			(36)		1,167	1,167			
100030740	PORT ORANGE	FL		04/09/2019		168,403		(85)			(85)		704	704			
100030741	JAMAICA	NY		04/09/2019		202,367		48			48		281	281			
100030742	NORTH ROYALTON	OH		04/09/2019		80,969		(27)			(27)		5,854	5,854			
100030744	TOWNSHIP OF MAPLEWOOD	NJ		04/09/2019		373,509		3,079			3,079		1,899	1,899			
100030745	CHULA VISTA	CA		04/09/2019		222,944		(45)			(45)		732	732			
100030746	SILVER SPRING	MD		04/09/2019		394,751		1,475			1,475		2,816	2,816			
100030750	SIMPSONVILLE	SC		04/09/2019		112,848		(18)			(18)		972	972			
100030752	HIALEAH	FL		04/09/2019		276,305		(147)			(147)		1,644	1,644			
100030753	ANTIOCH	TN		04/09/2019		147,259		145			145		558	558			
100030754	BILLERICA	MA		04/09/2019		272,945		1,529			1,529		1,243	1,243			
100030755	DALLAS	TX		04/09/2019		204,366		179			179		590	590			
100030757	NEW RICHMOND	WI		04/09/2019		136,647		(128)			(128)		1,261	1,261			
100030759	AVENTURA	FL		04/09/2019		141,464		227			227		1,989	1,989			
100030760	BOYNTON BEACH	FL		04/09/2019		156,103		(463)			(463)		1,679	1,679			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030761	LAMONT	FL		04/09/2019		265,270		(139)			(139)		875	875			
100030765	STOCKBRIDGE	GA		04/09/2019		154,710		(568)			(568)		1,784	1,784			
100030766	POM FRET	MD		04/09/2019		276,646		(159)			(159)		1,005	1,005			
100030767	BROOKLYN	NY		04/09/2019		580,606		4,275			4,275		2,692	2,692			
100030770	ELK GROVE	CA		04/09/2019		413,104		119			119		2,261	2,261			
100030772	BARTLETT	IL		04/09/2019		226,449		(73)			(73)		882	882			
100030773	CLEARFIELD	UT		04/09/2019		161,751		(237)			(237)		494	494			
100030774	LOS ANGELES	CA		04/09/2019		1,377,581		10			10		6,151	6,151			
100030777	LAS VEGAS	NV		04/09/2019		195,591		(82)			(82)		573	573			
100030778	LA PINE	OR		04/09/2019		197,373		(475)			(475)		1,530	1,530			
100030779	PORT ST LUCIE	FL		04/09/2019		81,500		(157)			(157)		6,006	6,006			
100030781	OAKLAND	CA		04/09/2019		529,512		190			190		1,218	1,218			
100030783	CATHEDRAL CITY	CA		04/09/2019		156,174		883			883		636	636			
100030785	OKLAHOMA CITY	OK		04/09/2019		122,938		(36)			(36)		539	539			
100030787	SAN ANTONIO	TX		04/09/2019		153,317		1,305			1,305		596	596			
100030788	SECAUCUS	NJ		04/09/2019		318,181		(331)			(331)		1,105	1,105			
100030790	PASADENA	CA		04/09/2019		229,777		(167)			(167)		5,209	5,209			
100030791	WEST COVINA	CA		04/09/2019		298,417		(83)			(83)		2,534	2,534			
100030792	REDMOND	WA		04/09/2019		335,336		136			136		625	625			
100030793	JAMAICA	NY		04/09/2019		222,847		384			384		1,727	1,727			
100030795	NOVATO	CA		04/09/2019		299,388		67			67		1,307	1,307			
100030798	DURHAM	NC		04/09/2019		137,407		(10)			(10)		156	156			
100030799	WAIPAHU	HI		04/09/2019		441,246		(450)			(450)		7,092	7,092			
100030801	RIDGE	NY		04/09/2019		150,929		837			837		518	518			
100030802	SPRING HILL	FL		04/09/2019		129,706		(58)			(58)		716	716			
100030803	QUINCY	MA		04/09/2019		210,368		(301)			(301)		3,005	3,005			
100030806	CARMEL VALLEY	CA		04/09/2019		646,853		264			264		2,463	2,463			
100030809	BILLINGS	MT		04/09/2019		122,302		689			689		968	968			
100030811	STERLING	VA		04/09/2019		326,114		43			43		2,955	2,955			
100030819	HAVERTOWN	PA		04/09/2019		217,402		1,656			1,656		994	994			
100030820	BRENTWOOD	CA		04/09/2019		312,492		(164)			(164)		1,609	1,609			
100030823	RANCHO SANTA FE	CA		04/09/2019		442,285		(11)			(11)		2,128	2,128			
100030824	NEWTON	MA		04/09/2019		550,417		(111)			(111)		2,212	2,212			
100030828	RIVERSIDE	CA		04/09/2019		308,273		897			897		979	979			
100030833	GRAND PRAIRIE	TX		04/09/2019		137,189		(72)			(72)		574	574			
100030834	LAS VEGAS	NV		04/09/2019		171,298		(30)			(30)		462	462			
100030838	STORMVILLE	NY		04/09/2019		177,242		667			667		607	607			
100030840	BAYSIDE	NY		04/09/2019		642,752		(371)			(371)		2,912	2,912			
100030841	JUPITER	FL		04/09/2019		163,423		(59)			(59)		871	871			
100030842	EVERETT	WA		04/09/2019		176,913		(27)			(27)		2,111	2,111			
100030843	COLORADO SPRINGS	CO		04/09/2019		114,292		123			123		1,369	1,369			
100030844	PASADENA	CA		04/09/2019		311,974		(68)			(68)		1,128	1,128			
100030845	STATEN ISLAND	NY		04/09/2019		194,864		(208)			(208)		1,098	1,098			
100030847	QUEENS VILLAGE	NY		04/09/2019		338,608		778			778		1,546	1,546			
100030848	BENBROOK	TX		04/09/2019		270,292		(37)			(37)		1,290	1,290			
100030851	GARDEN GROVE	CA		04/09/2019		365,216		528			528		1,250	1,250			
100030853	CHICAGO	IL		04/09/2019		204,755		83			83		1,138	1,138			
100030854	MORENO VALLEY	CA		04/09/2019		164,830		(101)			(101)		1,880	1,880			
100030855	OCEANSIDE	CA		04/09/2019		350,265		(1,921)			(1,921)		5,137	5,137			
100030857	SOUTH OZONE PARK	NY		04/09/2019		271,910		(60)			(60)		1,011	1,011			
100030858	AUBURN	WA		04/09/2019		155,117		(365)			(365)		5,468	5,468			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030859	MIAMI	FL		04/09/2019		168,991		(108)			(108)		625	625			
100030861	LONG BEACH	CA		04/09/2019		220,063		60			60		661	661			
100030862	NORTHBROOK	IL		04/09/2019		681,015		410			410		2,625	2,625			
100030863	WATSONVILLE	CA		04/09/2019		319,613		(293)			(293)		812	812			
100030866	SILVER SPRING	MD		04/09/2019		148,903		(112)			(112)		1,565	1,565			
100030867	CROTON ON HUDSON	NY		04/09/2019		502,636		(153)			(153)		3,433	3,433			
100030869	FLUSHING	NY		04/09/2019		354,407		375			375		3,701	3,701			
100030870	BROOKLYN	NY		04/09/2019		310,208		832			832		1,471	1,471			
100030872	UNION CITY	CA		04/09/2019		577,379		(345)			(345)		2,703	2,703			
100030874	COSTA MESA	CA		04/09/2019		263,277		157			157		1,882	1,882			
100030876	BRIARWOOD	NY		04/09/2019		276,229		(118)			(118)		1,623	1,623			
100030877	KENT	WA		04/09/2019		198,075		124			124		665	665			
100030878	BROOKLYN	NY		04/09/2019		278,581		(23)			(23)		411	411			
100031037	BERKELEY TOWNSHIP	NJ		03/29/2019		79,104		15			15		673	673			
100031038	FAIRFIELD	CA		03/29/2019		268,542		(381)			(381)		889	889			
100031039	CORONA	CA		03/29/2019		214,797		146			146		866	866			
100031041	LIGHTHOUSE POINT	FL		03/29/2019		427,094		(708)			(708)		5,775	5,775			
100031042	COCONUT CREEK	FL		03/29/2019		285,634		(718)			(718)		3,519	3,519			
100031044	DES PLAINES	IL		03/29/2019		264,605		45			45		710	710			
100031045	CHICAGO	IL		03/29/2019		88,074		(141)			(141)		466	466			
100031051	TEWKSBURY	NJ		03/29/2019		320,993		(422)			(422)		2,432	2,432			
100031053	HESPERIA	CA		03/29/2019		162,782		(144)			(144)		456	456			
100031054	BANNING	CA		03/29/2019		178,405		(47)			(47)		808	808			
100031055	BAKERSFIELD	CA		03/29/2019		154,480		(226)			(226)		338	338			
100031056	LAUDERHILL	FL		03/29/2019		291,274		(227)			(227)		1,645	1,645			
100031057	SANTA MARIA	CA		03/29/2019		322,194		(319)			(319)		2,050	2,050			
100031058	WEST BABYLON	NY		03/29/2019		288,212		503			503		1,810	1,810			
100031060	FAIRFIELD	CA		03/29/2019		322,591		266			266		1,102	1,102			
100031061	SANTA ANA	CA		03/29/2019		537,632		(359)			(359)		2,171	2,171			
100031062	SACRAMENTO	CA		03/29/2019		290,291		149			149		1,717	1,717			
100031065	TAMPA	FL		03/29/2019		98,060		(168)			(168)		327	327			
100031067	CHULA VISTA	CA		03/29/2019		483,888		(255)			(255)		2,973	2,973			
100031068	LAKELAND	FL		03/29/2019		109,768		(85)			(85)		335	335			
100031069	ELK GROVE	CA		03/29/2019		398,434		(552)			(552)		1,970	1,970			
100031070	FONTANA	CA		03/29/2019		288,300		109			109		2,395	2,395			
100031071	SILVER SPRING	MD		03/29/2019		312,497		255			255		1,836	1,836			
100031072	DINUBA	CA		03/29/2019		140,443		(159)			(159)		597	597			
100031073	SACRAMENTO	CA		03/29/2019		161,965		(151)			(151)		1,585	1,585			
100031075	BAKERSFIELD	CA		03/29/2019		130,614		(99)			(99)		459	459			
100031077	CATONSVILLE	MD		03/29/2019		243,875		(5)			(5)		631	631			
100031078	LAKE WORTH	FL		03/29/2019		395,848		(498)			(498)		1,429	1,429			
100031079	ORANGEVALE	CA		03/29/2019		201,978		(267)			(267)		1,816	1,816			
100031080	PEMBROKE PINES	FL		03/29/2019		146,675		(168)			(168)		734	734			
100031081	HAMILTON TWP	NJ		03/29/2019		77,696		(112)			(112)		260	260			
100031083	MARGATE	FL		03/29/2019		192,009		(281)			(281)		5,086	5,086			
100031084	MORENO VALLEY	CA		03/29/2019		325,331		332			332		3,144	3,144			
100031086	MANTECA	CA		03/29/2019		334,217		985			985		7,114	7,114			
100031087	PHILADELPHIA	PA		03/29/2019		242,505		6			6		1,784	1,784			
100031089	CHICAGO	IL		03/29/2019		85,278		88			88		580	580			
100031091	CHICAGO	IL		03/29/2019		51,225		(183)			(183)		1,220	1,220			
100031093	CHICAGO	IL		03/29/2019		137,918		(197)			(197)		340	340			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031094	NAPLES	FL		03/29/2019		385,683		(430)			(430)		2,013	2,013			
100031096	ALTAMONTE SPRINGS	FL		03/29/2019		105,758		(104)			(104)		383	383			
100031098	COLTON	CA		03/29/2019		154,210		(246)			(246)		1,250	1,250			
100031099	DELRAY BEACH	FL		03/29/2019		296,020		24			24		(3,245)	(3,245)			
100031100	SANTA ANA	CA		03/29/2019		322,128		(77)			(77)		1,534	1,534			
100031101	SALIDA	CA		03/29/2019		223,324		(228)			(228)		798	798			
100031102	BOCA RATON	FL		03/29/2019		162,911		(119)			(119)		1,030	1,030			
100031104	NORTH MASSAPEQUA	NY		03/29/2019		304,663		(196)			(196)		1,191	1,191			
100031105	PEMBROKE PINES	FL		03/29/2019		301,739		153			153		1,050	1,050			
100031107	BRENTWOOD	CA		03/29/2019		297,634		(354)			(354)		889	889			
100031108	SACRAMENTO	CA		03/29/2019		259,826		246			246		6,291	6,291			
100031111	SANTA MARIA	CA		03/29/2019		312,056		(186)			(186)		1,113	1,113			
100031112	WESLEY CHAPEL	FL		03/29/2019		234,590		(62)			(62)		1,164	1,164			
100031114	SACRAMENTO	CA		03/29/2019		271,243		(93)			(93)		1,281	1,281			
100031115	FAIRFIELD	CA		03/29/2019		265,099		(119)			(119)		1,172	1,172			
100031118	PALM COAST	FL		03/29/2019		133,649		(125)			(125)		682	682			
100031119	LAS VEGAS	NV		03/29/2019		114,745		(105)			(105)		346	346			
100031120	PEORIA	AZ		03/29/2019		111,877		(72)			(72)		720	720			
100031122	HAMPTON TWP	NJ		03/29/2019		158,024		(153)			(153)		777	777			
100031125	TAMARAC	FL		03/29/2019		143,028		115			115		540	540			
100031127	PARKLAND	FL		03/29/2019		513,313		(432)			(432)		1,806	1,806			
100031128	SILVER SPRING	MD		03/29/2019		267,262		(310)			(310)		1,630	1,630			
100031130	SIMI VALLEY	CA		03/29/2019		297,774		(106)			(106)		1,340	1,340			
100031131	TAMPA	FL		03/29/2019		272,055		307			307		3,261	3,261			
100031132	TUCSON	AZ		03/29/2019		57,935		(6)			(6)		359	359			
100031135	MERCED	CA		03/29/2019		412,385		184			184		1,358	1,358			
100031137	ATLANTIC BEACH	FL		03/29/2019		268,198		(275)			(275)		1,222	1,222			
100031138	SAN DIEGO	CA		03/29/2019		330,152		(194)			(194)		1,463	1,463			
100031139	POSEN	IL		03/29/2019		112,220		(90)			(90)		578	578			
100031142	WEST PALM BEACH	FL		03/29/2019		135,890		(241)			(241)		1,866	1,866			
100031143	SHAFTER	CA		03/29/2019		130,890		54			54		1,196	1,196			
100031144	NORTH HIGHLANDS	CA		03/29/2019		231,151		225			225		1,511	1,511			
100031146	FRANKFORT	IL		03/29/2019		239,220		(221)			(221)		1,141	1,141			
100031148	FOLSOM	CA		03/29/2019		273,184		(40)			(40)		1,324	1,324			
100031151	NAPLES	FL		03/29/2019		168,878		225			225		2,117	2,117			
100031154	BRICK	NJ		03/29/2019		516,542		667			667		2,256	2,256			
100031156	FONTANA	CA		03/29/2019		211,269		(49)			(49)		1,435	1,435			
100031157	DOVER	DE		03/29/2019		120,885		29			29		716	716			
100031159	FAIRFIELD	CA		03/29/2019		241,949		(386)			(386)		624	624			
100031160	APPLE VALLEY	CA		03/29/2019		135,566		291			291		5,846	5,846			
100031161	CLOVIS	CA		03/29/2019		170,316		66			66		1,256	1,256			
100031164	CORAL SPRINGS	FL		03/29/2019		92,932		(425)			(425)		1,436	1,436			
100031165	STOCKTON	CA		03/29/2019		201,827		(150)			(150)		727	727			
100031166	MIAMI	FL		03/29/2019		61,839		41			41		241	241			
100031167	STOCKTON	CA		03/29/2019		241,375		144			144		874	874			
100031168	MIAMI	FL		03/29/2019		309,044		245			245		2,686	2,686			
100031169	MARKHAM	IL		03/29/2019		86,291		365			365		556	556			
100031170	PALM BAY	FL		03/29/2019		119,154		(349)			(349)		1,469	1,469			
100031171	MIAMI	FL		03/29/2019		281,161		(187)			(187)		1,011	1,011			
100031172	STOCKTON	CA		03/29/2019		200,266		(357)			(357)		812	812			
100031174	LITHONIA	GA		03/29/2019		65,046		87			87		617	617			

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100031176	MIAMI	FL		03/29/2019		216,048		(217)			(217)		1,097	1,097			
100031177	BRADENTON	FL		03/29/2019		50,922		(83)			(83)		521	521			
100031178	HESPERIA	CA		03/29/2019		261,344		(301)			(301)		1,520	1,520			
100031179	RICHMOND	CA		03/29/2019		298,951		(279)			(279)		2,329	2,329			
100031180	DELRAY BEACH	FL		03/29/2019		119,289		(59)			(59)		689	689			
100031181	NAPLES	FL		03/29/2019		198,968		(320)			(320)		2,358	2,358			
100031182	LAS VEGAS	NV		03/29/2019		126,863		(157)			(157)		617	617			
100031183	FRANKLIN TOWNSHIP	NJ		03/29/2019		162,804		(28)			(28)		643	643			
100031185	SAINT PETERSBURG	FL		03/29/2019		304,833		(108)			(108)		1,389	1,389			
100031186	MORENO VALLEY	CA		03/29/2019		168,884		193			193		689	689			
100031187	LARGO	FL		03/29/2019		119,555		(138)			(138)		1,127	1,127			
100031188	MODESTO	CA		03/29/2019		262,448		(50)			(50)		1,037	1,037			
100031190	ORLANDO	FL		03/29/2019		148,148		(200)			(200)		466	466			
100031191	LOS ANGELES	CA		03/29/2019		288,364		90			90		856	856			
100031192	BAKERSFIELD	CA		03/29/2019		178,386		(385)			(385)		688	688			
100031193	LIVINGSTON	CA		03/29/2019		124,844		111			111		517	517			
100031194	ROSEVILLE	CA		03/29/2019		219,794		(204)			(204)		551	551			
100031195	COVINA	CA		03/29/2019		302,481		(46)			(46)		1,633	1,633			
100031196	EAST MEADOW	NY		03/29/2019		387,600		(498)			(498)		2,177	2,177			
100031197	SUNRISE	FL		03/29/2019		151,871		6			6		1,209	1,209			
100031198	DEERFIELD BEACH	FL		03/29/2019		159,675		268			268		675	675			
100031199	PLAINFIELD	IL		03/29/2019		150,694		(143)			(143)		504	504			
100031201	PALM SPRINGS	FL		03/29/2019		84,029		(162)			(162)		233	233			
100031202	DAVIE	FL		03/29/2019		175,622		(294)			(294)		2,271	2,271			
100031203	CORONA	CA		03/29/2019		312,841		(353)			(353)		1,619	1,619			
100031204	FRESNO	CA		03/29/2019		97,249		(161)			(161)		219	219			
100031205	SAN DIEGO	CA		03/29/2019		315,211		(244)			(244)		1,213	1,213			
100031208	LOS ANGELES	CA		03/29/2019		285,903		240			240		1,102	1,102			
100031210	LOS ANGELES	CA		03/29/2019		341,580		130			130		1,632	1,632			
100031211	DEERFIELD BEACH	FL		03/29/2019		61,652		(243)			(243)		660	660			
100031212	PATTERSON	CA		03/29/2019		154,218		(241)			(241)		516	516			
100031213	LOXAHATCHEE	FL		03/29/2019		226,651		(129)			(129)		521	521			
100031214	BRENTWOOD	CA		03/29/2019		452,087		(113)			(113)		1,399	1,399			
100031215	BAKERSFIELD	CA		03/29/2019		112,966		(180)			(180)		400	400			
100031216	HIALEAH	FL		03/29/2019		258,996		(236)			(236)		980	980			
100031220	CRANSTON	RI		03/29/2019		113,401		22			22		684	684			
100031221	WESTON	FL		03/29/2019		101,269		127			127		1,160	1,160			
100031222	APPLE VALLEY	CA		03/29/2019		160,562		(15)			(15)		1,056	1,056			
100031223	VALLEJO	CA		03/29/2019		312,349		(180)			(180)		1,358	1,358			
100031224	CORONA	CA		03/29/2019		290,180		(43)			(43)		1,380	1,380			
100031226	DELANO	CA		03/29/2019		124,909		(76)			(76)		770	770			
100031227	MERCED	CA		03/29/2019		371,272		(366)			(366)		1,908	1,908			
100031229	LOS ANGELES	CA		03/29/2019		384,995		(131)			(131)		6,790	6,790			
100031233	FORT WASHINGTON	MD		03/29/2019		323,999		(171)			(171)		1,535	1,535			
100031234	YARDLEY	PA		03/29/2019		326,318		429			429		1,584	1,584			
100031235	APOPKA	FL		03/29/2019		169,862		(50)			(50)		832	832			
100031236	SALINAS	CA		03/29/2019		296,434		(106)			(106)		1,309	1,309			
100031238	DANIA	FL		03/29/2019		162,035		115			115		506	506			
100031239	MARLBORO	NJ		03/29/2019		255,787		264			264		1,403	1,403			
100031240	REDDING	CA		03/29/2019		314,995		207			207		1,066	1,066			
100031244	WHITTIER	CA		03/29/2019		276,984		(279)			(279)		2,681	2,681			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031245	TULARE	CA		03/29/2019		111,229		(122)			(122)		589	589			
100031246	ANTELOPE	CA		03/29/2019		264,952		(193)			(193)		6,500	6,500			
100031247	WINTER GARDEN	FL		03/29/2019		67,893		(36)			(36)		523	523			
100031248	MADERA	CA		03/29/2019		147,793		(458)			(458)		5,541	5,541			
100031249	RANCHO SANTA MARGARI	CA		03/29/2019		145,363		1,511			1,511		8,562	8,562			
100031250	SACRAMENTO	CA		03/29/2019		168,992		179			179		619	619			
100031254	GONZALES	CA		03/29/2019		339,495		(105)			(105)		1,894	1,894			
100031257	ESCONDIDO	CA		03/29/2019		452,652		(615)			(615)		6,652	6,652			
100031259	CARSON	CA		03/29/2019		376,199		341			341		933	933			
100031260	FRESNO	CA		03/29/2019		115,120		109			109		479	479			
100031261	YUBA CITY	CA		03/29/2019		169,910		51			51		949	949			
100031263	HESPERIA	CA		03/29/2019		201,735		152			152		803	803			
100031264	LAKE FOREST	CA		03/29/2019		378,535		95			95		1,699	1,699			
100031267	FONTANA	CA		03/29/2019		145,694		(74)			(74)		866	866			
100031268	ELK GROVE	CA		03/29/2019		294,574		(351)			(351)		1,146	1,146			
100031269	RAMONA	CA		03/29/2019		238,385		213			213		1,209	1,209			
100031271	MANVILLE	NJ		03/29/2019		156,663		201			201		1,094	1,094			
100031272	PEMBROKE PINES	FL		03/29/2019		219,005		(181)			(181)		828	828			
100031275	RENO	NV		03/29/2019		131,211		76			76		475	475			
100031276	DISTRICT HEIGHTS	MD		03/29/2019		242,754		(264)			(264)		925	925			
100031277	SUNRISE	FL		03/29/2019		128,666		(164)			(164)		418	418			
100031278	MIAMI	FL		03/29/2019		229,249		127			127		875	875			
100031281	BAKERSFIELD	CA		03/29/2019		110,734		99			99		518	518			
100031283	GONZALES	CA		03/29/2019		206,471		(202)			(202)		2,651	2,651			
100031284	NORTHBROOK	IL		03/29/2019		524,064		(642)			(642)		2,481	2,481			
100031285	CORNING	CA		03/29/2019		123,473		(119)			(119)		1,052	1,052			
100031286	INDIALANTIC	FL		03/29/2019		138,265		(173)			(173)		913	913			
100031287	CLEARLAKE	CA		03/29/2019		79,461		(172)			(172)		941	941			
100031290	SACRAMENTO	CA		03/29/2019		199,072		89			89		6,187	6,187			
100031292	FREDERICK	MD		03/29/2019		298,412		(474)			(474)		5,173	5,173			
100031293	REDDING	CA		03/29/2019		145,156		441			441		4,422	4,422			
100031294	POMONA	CA		03/29/2019		255,475		(102)			(102)		1,539	1,539			
100031296	SALINAS	CA		03/29/2019		441,415		(207)			(207)		1,506	1,506			
100031298	LAKE WORTH	FL		03/29/2019		409,528		(577)			(577)		3,105	3,105			
100031299	CHULA VISTA	CA		03/29/2019		289,575		137			137		1,789	1,789			
100031300	NOGALES	AZ		03/29/2019		159,970		(61)			(61)		783	783			
100031301	CHICAGO	IL		03/29/2019		159,017		106			106		358	358			
100031302	SKOKIE	IL		03/29/2019		293,714		276			276		1,657	1,657			
100031303	JUPITER	FL		03/29/2019		141,184		39			39		1,297	1,297			
100031304	PITTSBURG	CA		03/29/2019		265,839		(56)			(56)		1,244	1,244			
100031305	SUNRISE	FL		03/29/2019		180,300		60			60		415	415			
100031306	PALMDALE	CA		03/29/2019		182,374		(44)			(44)		846	846			
100031307	EDGEWATER	MD		03/29/2019		166,906		(148)			(148)		1,086	1,086			
100031308	CONCORD	CA		03/29/2019		234,624		(178)			(178)		920	920			
100031312	ALTAMONTE SPRINGS	FL		03/29/2019		112,249		(233)			(233)		1,470	1,470			
100031313	SALINAS	CA		03/29/2019		303,303		373			373		1,830	1,830			
100031316	NORTH MIAMI BEACH	FL		03/29/2019		47,815		(21)			(21)		443	443			
100031317	ELIZABETH	NJ		03/29/2019		173,075		17			17		796	796			
100031318	GOLD CANYON	AZ		03/29/2019		132,275		423			423		5,665	5,665			
100031319	NEWBURY PARK	CA		03/29/2019		253,043		(256)			(256)		1,155	1,155			
100031320	VENICE	FL		03/29/2019		171,634		(296)			(296)		637	637			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031322	ANTIOCH	CA		03/29/2019		256,184		10			10		1,123	1,123			
100031323	YUCAIPA	CA		03/29/2019		357,137		(138)			(138)		1,843	1,843			
100031324	FRESNO	CA		03/29/2019		339,166		(322)			(322)		1,735	1,735			
100031326	MURRIETA	CA		03/29/2019		221,330		215			215		1,386	1,386			
100031328	RIVERSIDE	CA		03/29/2019		203,355		(13)			(13)		1,218	1,218			
100031330	OAKLEY	CA		03/29/2019		286,075		(65)			(65)		1,329	1,329			
100031331	FAIRFIELD	CA		03/29/2019		195,453		(50)			(50)		1,219	1,219			
100031333	FONTANA	CA		03/29/2019		226,196		(221)			(221)		1,190	1,190			
100031334	GARDENA	CA		03/29/2019		332,210		(35)			(35)		1,595	1,595			
100031335	ORLANDO	FL		03/29/2019		115,119		1			1		627	627			
100031336	MESA	AZ		03/29/2019		205,499		37			37		496	496			
100031340	CHINO HILLS	CA		03/29/2019		430,772		(155)			(155)		1,903	1,903			
100031341	ELGIN	IL		03/29/2019		95,590		57			57		325	325			
100031342	FRESNO	CA		03/29/2019		87,059		(35)			(35)		348	348			
100031345	SACRAMENTO	CA		03/29/2019		123,518		61			61		727	727			
100031347	BAKERSFIELD	CA		03/29/2019		131,306		(219)			(219)		471	471			
100031348	AURORA	IL		03/29/2019		58,635		(12)			(12)		370	370			
100031349	POMONA	CA		03/29/2019		234,405		(392)			(392)		3,406	3,406			
100031351	LONG BEACH	CA		03/29/2019		341,527		(39)			(39)		1,627	1,627			
100031352	BAKERSFIELD	CA		03/29/2019		101,392		(249)			(249)		681	681			
100031353	SEMINOLE	FL		03/29/2019		84,718		(174)			(174)		1,289	1,289			
100031354	WYANDANCH	NY		03/29/2019		224,156		(125)			(125)		1,133	1,133			
100031357	LONG BEACH	CA		03/29/2019		308,288		80			80		1,240	1,240			
100031358	SPRING HILL	FL		03/29/2019		120,959		189			189		447	447			
100031359	MAITLAND	FL		03/29/2019		178,953		(204)			(204)		916	916			
100031361	STOCKTON	CA		03/29/2019		163,638		(26)			(26)		799	799			
100031362	STOCKTON	CA		03/29/2019		180,744		(157)			(157)		980	980			
100031364	PHOENIX	AZ		03/29/2019		108,900		79			79		453	453			
100031365	NEWBURY PARK	CA		03/29/2019		172,878		97			97		1,172	1,172			
100031366	BENICIA	CA		03/29/2019		351,423		(122)			(122)		1,581	1,581			
100031367	OAKLAND PARK	FL		03/29/2019		264,506		139			139		913	913			
100031368	TURLOCK	CA		03/29/2019		298,241		(272)			(272)		1,793	1,793			
100031369	LONG BEACH	CA		03/29/2019		435,122		283			283		2,035	2,035			
100031371	MORENO VALLEY	CA		03/29/2019		184,625		(114)			(114)		1,343	1,343			
100031372	SAN LEANDRO	CA		03/29/2019		523,145		(551)			(551)		1,680	1,680			
100031373	RANCHO CUCAMONGA	CA		03/29/2019		249,097		(19)			(19)		1,247	1,247			
100031375	MIRAMAR	FL		03/29/2019		148,722		121			121		618	618			
100031376	PORT CHARLOTTE	FL		03/29/2019		128,742		(210)			(210)		1,785	1,785			
100031378	SACRAMENTO	CA		03/29/2019		167,978		(216)			(216)		764	764			
100031381	MODESTO	CA		03/29/2019		210,027		(31)			(31)		1,012	1,012			
100031382	OCEANSIDE	CA		03/29/2019		332,772		187			187		1,581	1,581			
100031383	KISSIMMEE	FL		03/29/2019		280,532		220			220		1,250	1,250			
100031386	HIGHLAND	CA		03/29/2019		169,093		(180)			(180)		814	814			
100031387	LONG BEACH	CA		03/29/2019		267,343		(197)			(197)		1,275	1,275			
100031388	LINCOLN	CA		03/29/2019		218,389		149			149		865	865			
100031389	FRESNO	CA		03/29/2019		94,386		(59)			(59)		405	405			
100031391	GLENDALE HEIGHTS	IL		03/29/2019		146,009		(180)			(180)		861	861			
100031392	RIALTO	CA		03/29/2019		248,618		135			135		1,798	1,798			
100031393	NORWALK	CA		03/29/2019		255,749		(101)			(101)		1,342	1,342			
100031394	LA JOLLA	CA		03/29/2019		433,974		(701)			(701)		1,425	1,425			
100031397	BAKERSFIELD	CA		03/29/2019		72,131		(29)			(29)		346	346			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031398	VALLEJO	CA		03/29/2019		212,223		193			193		1,607	1,607			
100031399	FONTANA	CA		03/29/2019		183,347		84			84		896	896			
100031400	LAUDERHILL	FL		03/29/2019		78,570		(118)			(118)		299	299			
100031402	MORENO VALLEY	CA		03/29/2019		134,220		(790)			(790)		2,104	2,104			
100031403	ANDERSON	CA		03/29/2019		126,966		16			16		502	502			
100031404	FRESNO	CA		03/29/2019		96,794		91			91		556	556			
100031405	HERCULES	CA		03/29/2019		440,762		(434)			(434)		2,248	2,248			
100031408	NORTH BRUNSWICK	NJ		03/29/2019		215,263		(192)			(192)		1,142	1,142			
100031410	PALM BAY	FL		03/29/2019		91,177		(148)			(148)		1,274	1,274			
100031411	INDIO	CA		03/29/2019		143,071		148			148		912	912			
100031413	STOCKTON	CA		03/29/2019		145,890		61			61		338	338			
100031416	SACRAMENTO	CA		03/29/2019		136,436		(33)			(33)		428	428			
100031417	STOCKTON	CA		03/29/2019		198,224		42			42		641	641			
100031418	HUNTINGTON STATION	NY		03/29/2019		212,320		171			171		961	961			
100031421	BAKERSFIELD	CA		03/29/2019		158,692		(244)			(244)		998	998			
100031422	MIAMI	FL		03/29/2019		313,247		(139)			(139)		4,428	4,428			
100031423	DAVIE	FL		03/29/2019		172,006		(166)			(166)		1,001	1,001			
100031424	ORLANDO	FL		03/29/2019		134,072		62			62		455	455			
100031425	VAN NUYS	CA		03/29/2019		323,797		(46)			(46)		1,563	1,563			
100031426	MARKHAM	IL		03/29/2019		22,835		(129)			(129)		469	469			
100031428	VACAVILLE	CA		03/29/2019		196,317		88			88		1,914	1,914			
100031429	STOCKTON	CA		03/29/2019		194,725		(300)			(300)		634	634			
100031432	STOCKTON	CA		03/29/2019		212,532		193			193		1,382	1,382			
100031433	LA QUINTA	CA		03/29/2019		282,526		(482)			(482)		3,044	3,044			
100031435	CARSON	CA		03/29/2019		371,874		333			333		1,944	1,944			
100031436	STOCKTON	CA		03/29/2019		169,406		166			166		1,321	1,321			
100031437	TRACY	CA		03/29/2019		243,973		(229)			(229)		1,170	1,170			
100031438	NORTH BERGEN	NJ		03/29/2019		222,287		200			200		879	879			
100031439	FRESNO	CA		03/29/2019		101,561		(14)			(14)		1,584	1,584			
100031440	MORENO VALLEY	CA		03/29/2019		149,090		11			11		846	846			
100031441	FONTANA	CA		03/29/2019		215,798		54			54		773	773			
100031442	FAIRFIELD	CA		03/29/2019		270,488		(188)			(188)		839	839			
100031445	MC FARLAND	CA		03/29/2019		34,933		63			63		376	376			
100031447	REDLANDS	CA		03/29/2019		205,851		278			278		5,868	5,868			
100031448	BALDWIN PARK	CA		03/29/2019		246,435		(139)			(139)		963	963			
100031450	CHICAGO	IL		03/29/2019		224,301		73			73		492	492			
100031451	FAIRFIELD	CA		03/29/2019		228,062		4			4		1,327	1,327			
100031452	ANTIOCH	CA		03/29/2019		375,383		92			92		1,768	1,768			
100031453	LAUDERHILL	FL		03/29/2019		119,168		121			121		629	629			
100031454	LAKE WORTH	FL		03/29/2019		77,373		79			79		272	272			
100031455	FAIRFIELD	CA		03/29/2019		209,557		169			169		936	936			
100031457	SANTA BARBARA	CA		03/29/2019		504,215		(446)			(446)		2,493	2,493			
100031458	ALTAMONTE SPRINGS	FL		03/29/2019		85,305		(59)			(59)		338	338			
100031459	INDIO	CA		03/29/2019		197,684		(275)			(275)		880	880			
100031460	DUMONT	NJ		03/29/2019		287,670		(75)			(75)		1,015	1,015			
100031461	VISTA	CA		03/29/2019		318,766		(272)			(272)		2,146	2,146			
100031462	BAKERSFIELD	CA		03/29/2019		96,653		(229)			(229)		1,590	1,590			
100031463	RIPON	CA		03/29/2019		381,713		(224)			(224)		1,530	1,530			
100031465	VICTORVILLE	CA		03/29/2019		118,226		(116)			(116)		924	924			
100031466	BALDWIN PARK	CA		03/29/2019		239,813		(231)			(231)		1,414	1,414			
100031468	EL MONTE	CA		03/29/2019		296,528		22			22		1,433	1,433			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031470	RIVERSIDE	CA		03/29/2019		175,823		145			145		895	895			
100031471	EL CENTRO	CA		03/29/2019		136,516		(54)			(54)		1,590	1,590			
100031472	SACRAMENTO	CA		03/29/2019		117,975		129			129		465	465			
100031475	CHINO	CA		03/29/2019		365,027		(327)			(327)		1,618	1,618			
100031477	CHICAGO	IL		03/29/2019		143,846		(202)			(202)		1,799	1,799			
100031479	LANCASTER	CA		03/29/2019		191,067		(27)			(27)		926	926			
100031480	PALMDALE	CA		03/29/2019		182,021		193			193		1,399	1,399			
100031485	NORTH MIAMI BEACH	FL		03/29/2019		60,766		(137)			(137)		814	814			
100031486	IRVINE	CA		03/29/2019		463,055		(210)			(210)		1,970	1,970			
100031487	RICHMOND	CA		03/29/2019		338,207		(667)			(667)		3,952	3,952			
100031488	SOUTH GATE	CA		03/29/2019		293,265		(242)			(242)		1,588	1,588			
100031490	SANTA ANA	CA		03/29/2019		303,505		(14)			(14)		1,799	1,799			
100031491	OAKLAND	CA		03/29/2019		441,367		(2,630)			(2,630)		30,549	30,549			
100031492	OAKLEY	CA		03/29/2019		348,072		126			126		2,570	2,570			
100031493	TAMPA	FL		03/29/2019		224,954		(468)			(468)		3,215	3,215			
100031494	MODESTO	CA		03/29/2019		69,986		(223)			(223)		1,640	1,640			
100031498	PORTERVILLE	CA		03/29/2019		105,997		(142)			(142)		590	590			
100031502	FRESNO	CA		03/29/2019		89,074		(80)			(80)		556	556			
100031503	NAPLES	FL		03/29/2019		295,593		(252)			(252)		1,282	1,282			
100031505	SAN JUAN CAPISTRANO	CA		03/29/2019		362,810		(205)			(205)		1,479	1,479			
100031506	STATEN ISLAND	NY		03/29/2019		408,517		184			184		2,574	2,574			
100031507	SACRAMENTO	CA		03/29/2019		283,915		(211)			(211)		2,812	2,812			
100031508	NORTH HIGHLANDS	CA		03/29/2019		129,701		126			126		594	594			
100031510	LATHROP	CA		03/29/2019		141,814		217			217		464	464			
100035470	SOUTHERN PINES	NC		08/21/2019		116,140		(78)			(78)		838	838			
100035500	GALVESTON	TX		08/21/2019		149,744		(79)			(79)		757	757			
100035512	MOUNT PLEASANT	SC		08/21/2019		149,525		(78)			(78)		620	620			
100035590	PROVIDENCE VILLAGE	TX		08/21/2019		167,629		(88)			(88)		731	731			
100035637	CHICAGO	IL		08/21/2019		378,412		(373)			(373)		1,810	1,810			
100035708	WARWICK	RI		08/21/2019		129,891		(81)			(81)		748	748			
100035842	KAILUA KONA	HI		08/21/2019		567,734		(305)			(305)		2,612	2,612			
100035894	SAN ANTONIO	TX		08/21/2019		126,536		(80)			(80)		658	658			
100035896	SURPRISE	AZ		08/21/2019		163,172		(100)			(100)		879	879			
100035949	SAVAGE	MN		08/27/2019		174,182		(81)			(81)		652	652			
100036007	TOMBALL	TX		08/27/2019		138,875		(71)			(71)		583	583			
100036016	BLOOMINGTON	IN		08/27/2019		146,841		(77)			(77)		605	605			
100036022	DETROIT	MI		08/27/2019		111,420		(60)			(60)		482	482			
100036049	HANFORD	CA		08/27/2019		262,239		(133)			(133)		1,086	1,086			
100036249	MIAMI	FL		08/27/2019		127,643		(100)			(100)		830	830			
100036269	UPLAND	CA		08/27/2019		224,093		(165)			(165)		1,743	1,743			
100037852	TUCSON	AZ		09/16/2019		218,888		(148)			(148)		1,771	1,771			
100037893	PISCATAWAY	NJ		09/16/2019		157,478		(91)			(91)		741	741			
100037907	ROUND ROCK	TX		09/16/2019		38,644		(1,259)			(1,259)		28,690	28,690			
100037933	TAMPA	FL		09/16/2019		167,192		(151)			(151)		1,345	1,345			
100037945	MARLTON	NJ		09/16/2019		135,941		(68)			(68)		560	560			
100037993	TUCSON	AZ		09/16/2019		135,137		(68)			(68)		553	553			
100038037	MONTEBELLO	CA		11/15/2019		350,118		(182)			(182)		1,652	1,652			
100038040	BOISE	ID		11/15/2019		259,120		(151)			(151)		1,254	1,254			
100038055	TUCSON	AZ		11/15/2019		143,594		(73)			(73)		587	587			
100038071	OCRACOKE	NC		11/15/2019		137,693		(127)			(127)		1,484	1,484			
100038117	MAMMOTH LAKES	CA		11/15/2019		238,820		(128)			(128)		1,059	1,059			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100038197	YPSILANTI	MI		11/15/2019		123,047		(60)			(60)		488	488			
100038232	WILLIAMSON	GA		11/15/2019		115,733		(68)			(68)		550	550			
100038233	WILLIAMSON	GA		11/15/2019		122,598		(72)			(72)		582	582			
100038249	SOUTH HOLLAND	IL		11/15/2019		114,419		(54)			(54)		435	435			
100038258	RIVERVIEW	FL		11/15/2019		116,104		(66)			(66)		634	634			
100038360	FOUNTAIN	CO		11/15/2019		140,581		(71)			(71)		580	580			
100038393	ELK RIVER	MN		11/15/2019		131,336		(76)			(76)		640	640			
100038404	GULF SHORES	AL		11/15/2019		402,008		(301)			(301)		4,367	4,367			
100039733	MINNEAPOLIS	MN		10/28/2019		118,128		(68)			(68)		549	549			
100039759	SCHAUMBURG	IL		10/28/2019		118,167		(124)			(124)		1,428	1,428			
100039809	HURST	TX		10/28/2019		148,268		(74)			(74)		593	593			
100039874	LAS VEGAS	NV		10/28/2019		234,551		(129)			(129)		886	886			
100040097	CLARKSTON	GA		01/28/2020		155,542		(117)			(117)		801	801			
100040098	CLARKSTON	GA		01/28/2020		162,198		(110)			(110)		807	807			
100040099	PENDLETON	IN		01/28/2020		125,969		(72)			(72)		657	657			
100040106	MARIETTA	GA		01/28/2020		133,219		(75)			(75)		685	685			
100040270	PORTLAND	OR		01/28/2020		231,670		(116)			(116)		990	990			
100041193	DURHAM	NC		03/02/2020		161,999		(91)			(91)		749	749			
100041209	YUMA	AZ		03/02/2020		191,797		(84)			(84)		705	705			
100041317	KANSAS CITY	MO		03/02/2020		157,741		(91)			(91)		731	731			
100041680	KATY	TX		03/02/2020		136,478		(73)			(73)		624	624			
100041703	LA VERGNE	TN		03/02/2020		209,568		(113)			(113)		1,004	1,004			
100042927	MIRAMAR	FL		05/28/2020		216,255		29			29		2,944	2,944			
100042929	NEW BEDFORD	MA		05/28/2020		160,593		(327)			(327)		633	633			
100042931	NORTH LAS VEGAS	NV		05/28/2020		93,732		90			90		615	615			
100042932	WHITTIER	CA		05/28/2020		196,274		(155)			(155)		1,152	1,152			
100042933	ROSEVILLE	CA		05/28/2020		118,100		(199)			(199)		1,816	1,816			
100042934	SACRAMENTO	CA		05/28/2020		62,034		(57)			(57)		160	160			
100042935	OAKLAND	CA		05/28/2020		454,593		(896)			(896)		4,288	4,288			
100042936	SOMERS POINT	NJ		05/28/2020		62,383		157			157		1,901	1,901			
100042939	ALBUQUERQUE	NM		05/28/2020		80,291		(173)			(173)		905	905			
100042943	FREDERICKSBURG	VA		05/28/2020		102,974		(216)			(216)		1,312	1,312			
100042944	MODESTO	CA		05/28/2020		97,604		61			61		1,105	1,105			
100042945	FRANKLIN PARK	IL		05/28/2020		93,959		(103)			(103)		687	687			
100042947	FAYETTEVILLE	GA		05/28/2020		106,197		(230)			(230)		1,543	1,543			
100042950	DESERT HOT SPRINGS	CA		05/28/2020		83,996		(121)			(121)		1,026	1,026			
100042952	RHINEBECK	NY		05/28/2020		155,831		(211)			(211)		515	515			
100042953	NEW CASTLE	DE		05/28/2020		84,016		(39)			(39)		1,579	1,579			
100042955	IMPERIAL BEACH	CA		05/28/2020		330,430		(297)			(297)		4,468	4,468			
100042959	OXNARD	CA		05/28/2020		371,081		(374)			(374)		1,843	1,843			
100042963	OAKLAND	CA		05/28/2020		291,831		147			147		864	864			
100042964	SIMI VALLEY	CA		05/28/2020		336,894		(730)			(730)		6,655	6,655			
100042965	SACRAMENTO	CA		05/28/2020		115,505		(354)			(354)		1,593	1,593			
100042966	PEARL CITY	HI		05/28/2020		202,534		(173)			(173)		408	408			
100042968	NORTON	OH		05/28/2020		120,777		(221)			(221)		2,579	2,579			
100042969	SAN DIEGO	CA		05/28/2020		250,415		(540)			(540)		1,261	1,261			
100042970	CHICAGO	IL		05/28/2020		150,162		(292)			(292)		1,590	1,590			
100042971	BENICIA	CA		05/28/2020		175,516		(139)			(139)		826	826			
100042972	MAYODAN	NC		05/28/2020		100,259		(122)			(122)		418	418			
100042973	SIMI VALLEY	CA		05/28/2020		342,615		(113)			(113)		1,073	1,073			
100042975	BURLINGTON	CT		05/28/2020		140,843		(127)			(127)		315	315			

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100042976	WESTLAKE VILLAGE	CA		05/28/2020		577,327		(447)			(447)		2,475	2,475			
100042977	BAKERSFIELD	CA		05/28/2020		98,324		(286)			(286)		1,444	1,444			
100042978	GERMANTOWN	MD		05/28/2020		340,971		(282)			(282)		808	808			
100042983	SAN DIEGO	CA		05/28/2020		354,730		(347)			(347)		1,621	1,621			
100042985	SANTA ANA	CA		05/28/2020		331,583		(216)			(216)		4,138	4,138			
100042989	CUTLER	CA		05/28/2020		71,738		(113)			(113)		1,039	1,039			
100042992	INGLEWOOD	CA		05/28/2020		258,477		(148)			(148)		897	897			
100042994	LIBERTY	IN		05/28/2020		46,727		(253)			(253)		1,273	1,273			
100042996	PICO RIVERA	CA		05/28/2020		255,887		(362)			(362)		3,760	3,760			
100042997	DIAMOND BAR	CA		05/28/2020		186,589		(279)			(279)		1,308	1,308			
100042998	SAN ANTONIO	FL		05/28/2020		37,889		(93)			(93)		1,729	1,729			
100043001	CARSON	CA		05/28/2020		373,729		(900)			(900)		4,483	4,483			
100043002	ORLANDO	FL		05/28/2020		58,763		(273)			(273)		2,420	2,420			
100043004	OSAGE BEACH	MO		05/28/2020		157,805		(109)			(109)		1,259	1,259			
100043005	INMAN	SC		05/28/2020		199,174		(138)			(138)		1,277	1,277			
100043007	TULARE	CA		05/28/2020		133,277		(150)			(150)		654	654			
100043008	PLACENTIA	CA		05/28/2020		160,318		2			2		1,141	1,141			
100043014	ASHEBORO	NC		05/28/2020		91,835		(93)			(93)		1,483	1,483			
100043015	EASTON	PA		05/28/2020		188,342		(417)			(417)		2,199	2,199			
100043018	DELRAY BEACH	FL		05/28/2020		124,576		(210)			(210)		690	690			
100043019	OAK GROVE	MN		05/28/2020		421,886		(1,092)			(1,092)		3,528	3,528			
100043026	SPRINGFIELD	MA		05/28/2020		116,411		(129)			(129)		444	444			
100043027	WINDSOR	CA		05/28/2020		188,238		(158)			(158)		825	825			
100043028	FRESNO	CA		05/28/2020		197,860		(171)			(171)		724	724			
100043029	SHAKER HEIGHTS	OH		05/28/2020		88,861		(42)			(42)		2,000	2,000			
100043031	WEST TOWNSEND	MA		05/28/2020		169,710		(223)			(223)		748	748			
100043032	ALBUQUERQUE	NM		05/28/2020		47,861		(168)			(168)		920	920			
100043037	DEL REY	CA		05/28/2020		42,674		(11)			(11)		128	128			
100043038	PLANTATION	FL		05/28/2020		224,680		(437)			(437)		2,948	2,948			
100043039	BAKERSFIELD	CA		05/28/2020		89,431		55			55		717	717			
100043041	CHICAGO	IL		05/28/2020		252,967		(129)			(129)		864	864			
100043042	RICHMOND	VA		05/28/2020		91,490		(104)			(104)		1,173	1,173			
100043043	FOUNTAIN HILLS	AZ		05/28/2020		470,034		(333)			(333)		1,857	1,857			
100043044	HONOKAA	HI		05/28/2020		190,831		13			13		634	634			
100043045	TUCSON	AZ		05/28/2020		82,358		(14)			(14)		768	768			
100043047	DAVENPORT	FL		05/28/2020		137,910		(635)			(635)		(7,808)	(7,808)			
100043048	DALLAS	TX		05/28/2020		59,106		(63)			(63)		519	519			
100043049	MAITLAND	FL		05/28/2020		96,763		(152)			(152)		666	666			
100043050	ASTORIA	NY		05/28/2020		511,885		(243)			(243)		3,500	3,500			
100043051	MONROE	NC		05/28/2020		47,469		(36)			(36)		399	399			
100043054	MORENO VALLEY	CA		05/28/2020		130,678		(278)			(278)		1,876	1,876			
100043056	GRANADA HILLS	CA		05/28/2020		259,860		(247)			(247)		4,270	4,270			
100043057	ANTIOCH	CA		05/28/2020		175,802		(76)			(76)		858	858			
100043058	MIRAMAR	FL		05/28/2020		200,649		(352)			(352)		2,343	2,343			
100043059	BRICK	NJ		05/28/2020		244,074		(7)			(7)		1,133	1,133			
100043060	WEST PALM BEACH	FL		05/28/2020		192,548		(121)			(121)		1,360	1,360			
100043062	ASHEVILLE	NC		05/28/2020		94,803		71			71		3,155	3,155			
100043064	HYATTSVILLE	MD		05/28/2020		139,669		(52)			(52)		1,317	1,317			
100043067	GLEN ALLEN	VA		05/28/2020		475,922		(194)			(194)		1,128	1,128			
100043068	CHICAGO	IL		05/28/2020		209,382		(277)			(277)		819	819			
100043070	BROOKLYN PARK	MN		05/28/2020		73,871		(209)			(209)		1,513	1,513			

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100043072	LORTON	VA		05/28/2020		268,925		(341)			(341)		3,714	3,714			
100043074	WESTON	FL		05/28/2020		134,915		(115)			(115)		2,026	2,026			
100043077	EAST PALO ALTO	CA		05/28/2020		478,170		(335)			(335)		1,836	1,836			
100043078	MIAMI	FL		05/28/2020		232,468		(158)			(158)		547	547			
100043080	JACKSON	MI		05/28/2020		33,108		(71)			(71)		307	307			
100043081	COMPTON	CA		05/28/2020		167,377		22			22		2,166	2,166			
100043083	POWDER SPRINGS	GA		05/28/2020		261,045		(188)			(188)		1,274	1,274			
100043086	LAKEPORT	CA		05/28/2020		124,672		(68)			(68)		815	815			
100043088	PERRIS	CA		05/28/2020		202,536		(132)			(132)		400	400			
100043089	NATIONAL CITY	CA		05/28/2020		145,320		(139)			(139)		1,783	1,783			
100043090	MIRAMAR	FL		05/28/2020		177,839		(18)			(18)		765	765			
100043092	NASHVILLE	TN		05/28/2020		107,820		(261)			(261)		1,475	1,475			
100043094	ROME	OH		05/28/2020		127,463		(228)			(228)		531	531			
100043095	PARLIER	CA		05/28/2020		172,677		(162)			(162)		911	911			
100043100	CEDARBURG	WI		05/28/2020		92,635		(43)			(43)		1,705	1,705			
100043102	CARLISLE	PA		05/28/2020		52,474		183			183		1,484	1,484			
100043103	SALINAS	CA		05/28/2020		268,780		(217)			(217)		1,250	1,250			
100043105	LAURENS	SC		05/28/2020		53,742		(51)			(51)		58	58			
100043106	NEWARK	NJ		05/28/2020		161,126		(161)			(161)		2,213	2,213			
100043107	ELK GROVE	CA		05/28/2020		217,710		(189)			(189)		1,253	1,253			
100043109	LA HABRA	CA		05/28/2020		188,447		(24)			(24)		700	700			
100043110	BURBANK	CA		05/28/2020		524,253		(245)			(245)		1,307	1,307			
100043111	YUMA	AZ		05/28/2020		41,205		(232)			(232)		1,569	1,569			
100043112	WARREN	NJ		05/28/2020		243,981		277			277		2,662	2,662			
100043113	PEARLAND	TX		05/28/2020		94,259		5			5		437	437			
100043114	BELLINGHAM	WA		05/28/2020		184,076		(140)			(140)		1,536	1,536			
100043115	EAU CLAIRE	WI		05/28/2020		94,617		(37)			(37)		1,754	1,754			
100043116	STREETSBORO	OH		05/28/2020		70,713		(255)			(255)		1,210	1,210			
100043117	WARWICK	NY		05/28/2020		190,639		(332)			(332)		3,093	3,093			
100043118	WINNETKA	CA		05/28/2020		246,316		(281)			(281)		3,506	3,506			
100043119	CLAYTON	NC		05/28/2020		76,607		(94)			(94)		1,401	1,401			
100043120	AVENTURA	FL		05/28/2020		134,354		(327)			(327)		2,308	2,308			
100043121	BOILING SPRINGS	SC		05/28/2020		59,901		(21)			(21)		725	725			
100043123	SALEM	UT		05/28/2020		138,823		(76)			(76)		598	598			
100043124	PUEBLO	CO		05/28/2020		141,854		(124)			(124)		735	735			
100043127	SAN FRANCISCO	CA		05/28/2020		413,034		(488)			(488)		6,133	6,133			
100043128	ELK GROVE	CA		05/28/2020		142,316		(213)			(213)		1,534	1,534			
100043129	LOS ANGELES	CA		05/28/2020		158,573		(17)			(17)		323	323			
100043130	SALEM	VA		05/28/2020		127,171		(196)			(196)		1,831	1,831			
100043133	JACKSONVILLE	FL		05/28/2020		102,914		(1)			(1)		953	953			
100043134	GLASTONBURY	CT		05/28/2020		238,566		(571)			(571)		3,158	3,158			
100043135	HENDERSON	NV		05/28/2020		126,232		(169)			(169)		918	918			
100043136	CATHEDRAL CITY	CA		05/28/2020		120,939		9			9		2,112	2,112			
100043137	SCHRIEVER	LA		05/28/2020		16,068		(136)			(136)		1,206	1,206			
100043138	MASSAPEQUA	NY		05/28/2020		300,078		(198)			(198)		3,559	3,559			
100043141	GALT	CA		05/28/2020		87,448		(133)			(133)		1,149	1,149			
100043142	COCONUT CREEK	FL		05/28/2020		58,083		(30)			(30)		290	290			
100043143	RESEDA	CA		05/28/2020		337,558		(24)			(24)		979	979			
100043144	SANDIA PARK	NM		05/28/2020		90,294		(56)			(56)		690	690			
100043145	COVINA	CA		05/28/2020		321,084		86			86		1,537	1,537			
100043146	LIVERMORE	CA		05/28/2020		139,342		50			50		3,070	3,070			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043149	NEBRASKA CITY	NE		05/28/2020		54,222		(162)			(162)		579	579			
100043151	WOODBURY	MN		05/28/2020		166,086		(75)			(75)		2,644	2,644			
100043152	SOUTH ELGIN	IL		05/28/2020		144,563		(142)			(142)		1,365	1,365			
100043154	MABLETOWN	GA		05/28/2020		151,581		(184)			(184)		763	763			
100043155	SHERMAN OAKS	CA		05/28/2020		189,261		(45)			(45)		1,641	1,641			
100043156	LAKESIDE	CA		05/28/2020		182,040		(262)			(262)		2,475	2,475			
100043158	GARDEN GROVE	CA		05/28/2020		320,032		(45)			(45)		1,048	1,048			
100043159	GUILFORD	IN		05/28/2020		99,665		(66)			(66)		218	218			
100043160	LODI	CA		05/28/2020		366,103		(289)			(289)		1,909	1,909			
100043162	VALLEJO	CA		05/28/2020		340,286		(114)			(114)		726	726			
100043163	DOYLESTOWN	PA		05/28/2020		126,828		(187)			(187)		2,275	2,275			
100043166	HAYWARD	CA		05/28/2020		479,748		(170)			(170)		1,309	1,309			
100043167	SANTA FE SPRINGS	CA		05/28/2020		311,075		(107)			(107)		597	597			
100043170	RANCHO SANTA MARGARIT	CA		05/28/2020		144,083		(102)			(102)		1,653	1,653			
100043171	ORLANDO	FL		05/28/2020		217,266		(331)			(331)		2,896	2,896			
100043172	FORT WORTH	TX		05/28/2020		42,564		(64)			(64)		794	794			
100043173	PLYMOUTH	MA		05/28/2020		255,315		67			67		1,642	1,642			
100043174	PLEASANT HILL	CA		05/28/2020		277,131		3			3		2,892	2,892			
100043175	AURORA	CO		05/28/2020		84,434		(75)			(75)		539	539			
100043178	MENOMONEE FALLS	WI		05/28/2020		158,668		264			264		1,690	1,690			
100043179	CHESAPEAKE	VA		05/28/2020		118,151		(39)			(39)		219	219			
100043180	MCLEAN	VA		05/28/2020		181,557		(357)			(357)		1,298	1,298			
100043181	KISSIMMEE	FL		05/28/2020		120,930		(146)			(146)		1,585	1,585			
100043182	NORWALK	CA		05/28/2020		157,650		(57)			(57)		2,708	2,708			
100043183	REDDING	CA		05/28/2020		142,233		102			102		789	789			
100043184	ISSAQUAH	WA		05/28/2020		160,534		(30)			(30)		1,112	1,112			
100043185	ALBUQUERQUE	NM		05/28/2020		69,286		(213)			(213)		1,098	1,098			
100043187	SANTA ROSA	CA		05/28/2020		142,265		54			54		403	403			
100043188	MASSAPEQUA	NY		05/28/2020		262,265		(187)			(187)		2,039	2,039			
100043189	CORONA	CA		05/28/2020		290,976		(184)			(184)		2,062	2,062			
100043190	PAROWAN	UT		05/28/2020		108,114		38			38		787	787			
100043193	OCEANSIDE	CA		05/28/2020		92,668		(66)			(66)		653	653			
100043194	MURFREESBORO	TN		05/28/2020		71,371		(64)			(64)		658	658			
100043195	SAN ANTONIO	TX		05/28/2020		73,202		(65)			(65)		396	396			
100043196	HOWELL	MI		05/28/2020		82,292		(86)			(86)		1,097	1,097			
100043197	VANCOUVER	WA		05/28/2020		167,895		(135)			(135)		1,000	1,000			
100043198	BELLE PLAINE	MN		05/28/2020		146,494		(125)			(125)		814	814			
100043199	BRIGANTINE	NJ		08/13/2020		534,907		(936)			(936)		3,355	3,355			
100043200	KANSAS CITY	MO		08/13/2020		193,351		(1,235)			(1,235)		1,502	1,502			
100043201	ORLANDO	FL		08/13/2020		258,689		(114)			(114)		1,460	1,460			
100043203	DUNCANVILLE	TX		08/13/2020		101,839		(105)			(105)		135	135			
100043204	CLARKTON	NC		08/13/2020		143,200		(861)			(861)		1,463	1,463			
100043209	DESERT HOT SPRINGS	CA		08/13/2020		175,459		19			19		523	523			
100043210	MT PLEASANT	SC		08/13/2020		88,255		(420)			(420)		248	248			
100043211	PASADENA	TX		08/13/2020		71,266		(64)			(64)		364	364			
100043214	BOISE	ID		08/13/2020		127,134		(114)			(114)		413	413			
100043216	RIDGEFIELD	CT		08/13/2020		151,101		(195)			(195)		909	909			
100043217	BRIDGEWATER	NJ		08/13/2020		362,413		(238)			(238)		1,710	1,710			
100043219	CHULA VISTA	CA		08/13/2020		329,517		(198)			(198)		2,713	2,713			
100043221	SICKLERVILLE	NJ		08/13/2020		199,774		6			6		805	805			
100043222	PHOENIXVILLE	PA		08/13/2020		235,980		(167)			(167)		677	677			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043224	KATY	TX		08/13/2020		97,882		(54)			(54)		299	299			
100043225	SPRING VALLEY	NY		08/13/2020		247,955		(199)			(199)		1,448	1,448			
100043230	KENNER	LA		08/13/2020		195,484		45			45		716	716			
100043231	POUGHQUAG	NY		08/13/2020		236,559		(181)			(181)		972	972			
100043232	WASHINGTON	DC		08/13/2020		402,917		(311)			(311)		1,701	1,701			
100043233	ARLINGTON	TX		08/13/2020		72,511		(171)			(171)		1,154	1,154			
100043235	PHOENIX	AZ		08/13/2020		120,636		52			52		304	304			
100043237	SEAFORD	NY		08/13/2020		351,018		2,567			2,567		13,311	13,311			
100043239	MIRAMAR	FL		08/13/2020		166,775		(98)			(98)		1,189	1,189			
100043240	EXETER	NH		08/13/2020		213,812		(866)			(866)		441	441			
100043241	MACOMB	MI		08/13/2020		167,693		(151)			(151)		1,526	1,526			
100043242	BELLINGHAM	WA		08/13/2020		212,122		(88)			(88)		676	676			
100043246	BRONX	NY		08/13/2020		172,841		(392)			(392)		1,735	1,735			
100043247	BOTHELL	WA		08/13/2020		195,950		(187)			(187)		1,635	1,635			
100043248	FLINT	MI		08/13/2020		50,245		(143)			(143)		326	326			
100043250	CANTON	GA		08/13/2020		182,179		(29)			(29)		1,646	1,646			
100043251	DES MOINES	IA		08/13/2020		113,379		(189)			(189)		1,219	1,219			
100043252	LACONIA	NH		08/13/2020		61,384		(91)			(91)		3,961	3,961			
100043254	HOUSTON	TX		08/13/2020		79,896		(39)			(39)		356	356			
100043255	ELGIN	TX		08/13/2020		98,190		(98)			(98)		522	522			
100043256	BELLFLOWER	CA		08/13/2020		295,446		(164)			(164)		648	648			
100043258	ACWORTH	GA		08/13/2020		189,551		(43)			(43)		1,173	1,173			
100043260	HOUSTON	TX		08/13/2020		64,653		(125)			(125)		263	263			
100043261	BATTLE CREEK	MI		08/13/2020		87,395		(51)			(51)		281	281			
100043263	GREENVILLE	SC		08/13/2020		48,855		(342)			(342)		959	959			
100043264	MONROE	MI		08/13/2020		100,262		(558)			(558)		903	903			
100043266	SAINT CHARLES	MO		08/13/2020		98,290		(277)			(277)		566	566			
100043267	COSHOCTON	OH		08/13/2020		36,748		(463)			(463)		1,179	1,179			
100043271	INDIANAPOLIS	IN		08/13/2020		106,020		(782)			(782)		1,111	1,111			
100043272	VALPARAISO	IN		08/13/2020		42,126		(618)			(618)		4,076	4,076			
100043273	WARSAW	NC		08/13/2020		45,984		(489)			(489)		1,773	1,773			
100043274	NEW KENSINGTON	PA		08/13/2020		61,185		(146)			(146)		800	800			
100043275	EAST BERNARD	TX		08/13/2020		77,495		(93)			(93)		96	96			
100043276	CANTON	MI		08/13/2020		164,685		(339)			(339)		293	293			
100043277	MADISONVILLE	TN		08/13/2020		134,058		690			690		271	271			
100043278	KINGSLEY	PA		08/13/2020		47,093		(749)			(749)		1,974	1,974			
100043284	N HUNTINGDON	PA		08/13/2020		71,044		352			352		159	159			
100043285	ROCKY MOUNT	NC		08/13/2020		58,238		16			16		579	579			
100043286	KELSO	WA		08/13/2020		88,876		(388)			(388)		2,910	2,910			
100043288	CHINOVALLEY	AZ		08/13/2020		106,986		(496)			(496)		1,316	1,316			
100043290	LAS VEGAS	NV		08/13/2020		255,276		(262)			(262)		1,225	1,225			
100043291	DOWNEY	CA		08/13/2020		87,007		(395)			(395)		882	882			
100043296	HAGERMAN	NM		08/13/2020		63,776		(140)			(140)		556	556			
100043303	PLAINFIELD	IL		08/13/2020		236,543		14			14		173	173			
100043304	BREMEN	IN		08/13/2020		501,186		(387)			(387)		9,346	9,346			
100043307	CEDAR HILL	MO		08/13/2020		150,898		(233)			(233)		678	678			
100043308	TAYLORS FALLS	MN		08/13/2020		120,226		(214)			(214)		543	543			
100043309	SUMMERVILLE	SC		08/13/2020		97,794		(101)			(101)		983	983			
100043311	BLYTHEWOOD	SC		08/13/2020		258,635		(500)			(500)		1,474	1,474			
100043312	RANCHO CUCAMONGA	CA		08/13/2020		674,975		(667)			(667)		2,410	2,410			
100043313	ROCK HILL	SC		08/13/2020		79,048		(58)			(58)		158	158			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043314	MIDDLETOWN	NY		08/13/2020		258,502		(45)			(45)		432	432			
100043321	CHICAGO	IL		08/13/2020		171,911		67			67		701	701			
100043324	WESTFORD	MA		08/13/2020		180,503		(282)			(282)		496	496			
100043325	RIVERDALE	MD		08/13/2020		242,184		(72)			(72)		1,350	1,350			
100043327	DUBLIN	OH		08/13/2020		224,314		1,595			1,595		361	361			
100043328	MANSFIELD	TX		08/13/2020		222,143		(200)			(200)		409	409			
100043331	LITHONIA	GA		08/13/2020		148,160		(99)			(99)		785	785			
100043332	WASHINGTON	DC		08/13/2020		224,859		(251)			(251)		702	702			
100043335	PHOENIX	AZ		08/13/2020		183,417		(175)			(175)		1,509	1,509			
100043336	CAMERON	NC		08/13/2020		121,948		(21)			(21)		776	776			
100043337	WISC RAPIDS	WI		08/13/2020		92,796		(243)			(243)		1,590	1,590			
100043339	FORT ATKINSON	WI		08/13/2020		45,678		(158)			(158)		739	739			
100043340	HOUSTON	TX		08/13/2020		100,936		(52)			(52)		439	439			
100043341	VERO BEACH	FL		08/13/2020		79,208		(259)			(259)		763	763			
100043342	WALKERSVILLE	MD		08/13/2020		181,788		(188)			(188)		1,183	1,183			
100043344	LITHONIA	GA		08/13/2020		72,160		(179)			(179)		1,149	1,149			
100043346	COVENTRY	RI		08/13/2020		129,003		(70)			(70)		516	516			
100043347	WASHINGTON	DC		08/13/2020		371,662		(381)			(381)		1,398	1,398			
100043350	BURLINGTON	NJ		08/13/2020		73,532		(404)			(404)		482	482			
100043352	FRESNO	CA		08/13/2020		99,328		(137)			(137)		736	736			
100043353	MIAMI	FL		08/13/2020		112,425		(34)			(34)		849	849			
100043354	JOHNSTOWN	OH		08/13/2020		70,492		(375)			(375)		793	793			
100043356	CANTON	GA		08/13/2020		103,980		(60)			(60)		1,045	1,045			
100043357	SCOTTDALE	PA		08/13/2020		45,956		(467)			(467)		789	789			
100043358	MINNEAPOLIS	MN		08/13/2020		74,160		(293)			(293)		709	709			
100043359	WATERLOO	SC		08/13/2020		66,983		(404)			(404)		941	941			
100043360	SICKLERVILLE	NJ		08/13/2020		70,870		(1,089)			(1,089)		1,024	1,024			
100043361	NEW ORLEANS	LA		08/13/2020		66,758		(547)			(547)		689	689			
100043362	NIXA	MO		08/13/2020		81,757		(261)			(261)		947	947			
100043363	WOODSTOCK VALLEY	CT		08/13/2020		136,175		(81)			(81)		477	477			
100043365	FARIBAULT	MN		08/13/2020		137,571		(373)			(373)		794	794			
100043366	GEISMAR	LA		08/13/2020		99,294		(365)			(365)		1,151	1,151			
100043367	LAREDO	TX		08/13/2020		70,770		(404)			(404)		771	771			
100043370	OKLAHOMA CITY	OK		08/13/2020		65,763		(614)			(614)		668	668			
100043371	GRAND PRAIRIE	TX		08/13/2020		116,353		(468)			(468)		3,396	3,396			
100043375	FELTON	CA		08/13/2020		243,858		(306)			(306)		4,644	4,644			
100043376	OAK PARK	CA		08/13/2020		238,440		(260)			(260)		939	939			
100043378	LOMA LINDA	CA		08/13/2020		234,903		(34)			(34)		2,431	2,431			
100043380	ROSEVILLE	CA		08/13/2020		329,028		(231)			(231)		868	868			
100043386	BEAVER CROSSING	NE		08/13/2020		94,410		(48)			(48)		318	318			
100043388	HIALEAH	FL		08/13/2020		593,246		(1,155)			(1,155)		2,032	2,032			
100043389	PHILADELPHIA	PA		08/13/2020		64,277		(4)			(4)		251	251			
100043390	PORT SAINT LUCIE	FL		08/13/2020		182,959		142			142		500	500			
100043391	CHICAGO	IL		08/13/2020		208,417		(148)			(148)		930	930			
100043393	PROVIDENCE	RI		08/13/2020		168,035		(116)			(116)		567	567			
100043394	VIRGINIA BEACH	VA		08/13/2020		183,021		(170)			(170)		657	657			
100043396	WASHINGTON	DC		08/13/2020		221,366		(102)			(102)		806	806			
100043399	RALEIGH	NC		08/13/2020		246,035		(99)			(99)		1,001	1,001			
100043401	BOWIE	MD		08/13/2020		351,004		(679)			(679)		2,624	2,624			
100043403	ARLINGTON	TX		08/13/2020		114,071		(81)			(81)		206	206			
100043404	VISALIA	CA		08/13/2020		145,666		(60)			(60)		597	597			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043419	JONESBORO	GA		08/13/2020		57,985		(328)			(328)		921	921			
100043420	MC LOUTH	KS		08/13/2020		54,118		(127)			(127)		644	644			
100043421	PHILADELPHIA	PA		08/13/2020		86,731		(87)			(87)		242	242			
100043426	LONG BEACH	CA		08/13/2020		187,752		(270)			(270)		1,495	1,495			
100043427	RANCHO CUCAMONGA	CA		08/13/2020		130,390		(124)			(124)		813	813			
100043428	HOUSTON	TX		08/13/2020		67,623		(367)			(367)		529	529			
100043429	WILKESBORO	NC		08/13/2020		58,580		(312)			(312)		413	413			
100043430	MONCKS CORNER	SC		08/13/2020		78,903		(193)			(193)		834	834			
100043431	BALL	LA		08/13/2020		55,052		(501)			(501)		760	760			
100043432	GRAND RAPIDS	MI		08/13/2020		115,138		(348)			(348)		397	397			
100043433	CARTHAGE	TX		08/13/2020		231,052		(1,107)			(1,107)		1,981	1,981			
100043435	COATESVILLE	PA		08/13/2020		91,192		871			871		838	838			
100043437	NORTH HUNTINGDON	PA		08/13/2020		124,183		353			353		434	434			
100043438	HAYWARD	CA		08/13/2020		289,119		1,001			1,001						
100043441	CENTRAL SQUARE	NY		08/13/2020		41,031		65			65		444	444			
100043444	QUINCY	MA		08/13/2020		409,454		1,535			1,535		1,605	1,605			
100043448	SIMPSONVILLE	SC		08/13/2020		311,698		(278)			(278)		3,097	3,097			
100043453	KALAMAZOO	MI		08/13/2020		82,867		157			157		261	261			
100043454	NEW CASTLE	DE		08/13/2020		93,643		343			343		458	458			
100043457	WOODBRIDGE	VA		08/13/2020		279,563		1,314			1,314		1,169	1,169			
100043458	JUPITER	FL		08/13/2020		155,135		1,050			1,050		483	483			
100043459	MEMPHIS	TN		08/13/2020		189,050		474			474		846	846			
100043466	AURORA	CO		08/13/2020		175,916		985			985		754	754			
100043467	MIAMI	FL		08/13/2020		227,796		2,713			2,713		909	909			
100043468	LITTLE EGG HARBO	NJ		08/13/2020		159,910		330			330		642	642			
100043469	FT LAUDERDALE	FL		08/13/2020		190,991		597			597		869	869			
100043470	MILWAUKEE	WI		08/13/2020		104,101		569			569						
100043471	PARSIPPANYTROY HILLS	NJ		08/13/2020		278,994		1,108			1,108		1,360	1,360			
100043472	HOMESTEAD	FL		08/13/2020		223,055		760			760		961	961			
100043474	CHICAGO	IL		08/13/2020		189,687		1,304			1,304		1,048	1,048			
100043479	BROOKLYN	NY		08/13/2020		538,009		4,886			4,886		2,164	2,164			
100043484	LAKEWOOD	CA		08/13/2020		468,479		1,666			1,666		1,071	1,071			
100043485	RIVERSIDE	CA		08/13/2020		227,274		(27)			(27)		2,307	2,307			
100043486	DELTONA	FL		08/13/2020		142,769		(173)			(173)		422	422			
100043487	MIAMI	FL		08/13/2020		291,465		(271)			(271)		713	713			
100043488	MIRAMAR	FL		08/13/2020		216,848		(166)			(166)		433	433			
100043492	BOXBOROUGH	MA		08/13/2020		72,191		(27)			(27)		400	400			
100043496	JACKSONVILLE	FL		08/13/2020		114,354		(101)			(101)		253	253			
100043497	OREM	UT		08/13/2020		152,254		(79)			(79)		349	349			
100043499	FORT WAYNE	IN		08/13/2020		72,326		(83)			(83)		433	433			
100043500	TAMPA	FL		08/13/2020		72,051		(65)			(65)		115	115			
100043502	RUTHERFORDTON	NC		08/13/2020		171,315		(101)			(101)		314	314			
100043503	LANCASTER	NY		08/13/2020		114,545		(84)			(84)		256	256			
100043504	SAINT CHARLES	MO		08/13/2020		59,256		(178)			(178)		647	647			
100043508	CLERMONT	FL		08/13/2020		238,340		(195)			(195)		571	571			
100043512	SOUTH DAYTONA	FL		08/13/2020		73,650		(57)			(57)		570	570			
100043513	YUCCA VALLEY	CA		08/13/2020		101,306		(407)			(407)		(13,920)	(13,920)		14,187	14,187
100043515	SANFORD	FL		08/13/2020		65,281		(53)			(53)		291	291			
100043516	DANBURY	CT		08/13/2020		169,672		7			7		647	647			
100043517	EATONVILLE	FL		08/13/2020		75,654		(70)			(70)		252	252			
100043519	INDIANAPOLIS	IN		08/13/2020		68,330		(15)			(15)		163	163			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043520	TAMPA	FL		08/13/2020		94,021		(10)			(10)		335	335			
100043522	ORLANDO	FL		08/13/2020		75,881		(57)			(57)		213	213			
100043526	BIRMINGHAM	AL		08/13/2020		51,355		36			36		541	541			
100043532	FARMVILLE	NC		08/13/2020		236,696		(221)			(221)		451	451			
100043539	RALEIGH	NC		08/13/2020		154,605		(230)			(230)		1,659	1,659			
100043542	LOUISBURG	NC		08/13/2020		84,324		(39)			(39)		234	234			
100043546	PORT ST LUCIE	FL		08/13/2020		126,072		(118)			(118)		219	219			
100043547	MIAMI	FL		08/13/2020		88,283		(523)			(523)		1,159	1,159			
100043548	ORLANDO	FL		08/13/2020		192,845		(169)			(169)		378	378			
100043549	SAN BERNARDINO	CA		08/13/2020		314,187		(152)			(152)		503	503			
100043550	ST PETERSBURG	FL		08/13/2020		94,443		(62)			(62)		236	236			
100043551	MILWAUKEE	WI		08/13/2020		89,578		(72)			(72)		206	206			
100043553	ORLANDO	FL		08/13/2020		251,093		(345)			(345)		794	794			
100043555	KISSIMMEE	FL		08/13/2020		159,843		(55)			(55)		581	581			
100043556	MIAMI	FL		08/13/2020		304,433		(320)			(320)		715	715			
100043559	DAVIE	FL		08/13/2020		428,909		(472)			(472)		1,071	1,071			
100043563	LYONS	NY		08/13/2020		88,985		(203)			(203)		1,836	1,836			
100043566	JACKSONVILLE	FL		08/13/2020		56,799		(34)			(34)		166	166			
100043568	HOLTSVILLE	NY		08/13/2020		338,928		(23)			(23)		224	224			
100043570	SAUGUS	MA		08/13/2020		310,496		(266)			(266)		613	613			
100043571	JAMAICA	NY		08/13/2020		292,440		(191)			(191)		577	577			
100043572	HOUSTON	TX		08/13/2020		74,879		(35)			(35)		176	176			
100043579	SCARSDALE	NY		08/13/2020		490,856		(288)			(288)		1,117	1,117			
100043580	HIGH POINT	NC		08/13/2020		67,372		(75)			(75)		159	159			
100043581	RANDOLPH	MA		08/13/2020		164,349		(123)			(123)		398	398			
100043582	ROCKLAND	MA		08/13/2020		230,224		(212)			(212)		1,403	1,403			
100043584	ASHEVILLE	NC		08/13/2020		97,700		(100)			(100)		193	193			
100043587	NESCONSET	NY		08/13/2020		264,794		(508)			(508)		1,344	1,344			
100043588	ORLANDO	FL		08/13/2020		106,729		(77)			(77)		180	180			
100043591	SATELLITE BCH	FL		08/13/2020		195,003		(153)			(153)		507	507			
100043594	TALALA	OK		08/13/2020		282,772		(291)			(291)		619	619			
100043597	HENRICO	VA		08/13/2020		93,817		(39)			(39)		260	260			
100043600	CHICAGO HEIGHTS	IL		08/13/2020		246,480		(193)			(193)		1,144	1,144			
100043603	BURNSVILLE	MN		08/13/2020		115,261		(382)			(382)		1,615	1,615			
100043605	IDAHO FALLS	ID		08/13/2020		192,694		(201)			(201)		478	478			
100043606	SIMPSONVILLE	SC		08/13/2020		78,243		(25)			(25)		189	189			
100043607	SANTA FE	NM		08/13/2020		337,881		(136)			(136)		795	795			
100043609	SUNNYSIDE	WA		08/13/2020		74,556		306			306		100	100			
100043610	SPRINGFIELD	MO		08/13/2020		533,647		725			725		1,177	1,177			
100043611	PHILADELPHIA	PA		08/13/2020		65,507		(110)			(110)		121	121			
100043613	SAN JOSE	CA		08/13/2020		535,459		2,337			2,337		2,318	2,318			
100043614	CUMMING	GA		08/13/2020		193,293		(220)			(220)		1,315	1,315			
100043618	DECATUR	GA		08/13/2020		70,763		(185)			(185)		936	936			
100043619	SALISBURY	NC		08/13/2020		69,488		(97)			(97)		612	612			
100043622	MIAMI	FL		08/13/2020		180,343		(261)			(261)		646	646			
100043626	GARLAND	TX		08/13/2020		66,928		(6)			(6)		477	477			
100043628	WESTBURY	NY		08/13/2020		162,378		(437)			(437)		1,608	1,608			
100043630	GILBERTVILLE	IA		08/13/2020		64,338		(54)			(54)		496	496			
100043631	BLOOMFIELD	WI		08/13/2020		91,114		(161)			(161)		801	801			
100043634	SELMA	CA		08/13/2020		154,256		(123)			(123)		1,767	1,767			
100043639	MEDINA	OH		08/13/2020		115,455		(50)			(50)		1,958	1,958			

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100043640	GARLAND	TX		08/13/2020		95,790		(180)			(180)		1,310	1,310			
100043641	SAN DIEGO	CA		08/13/2020		389,851		(267)			(267)		3,160	3,160			
100043642	CLEVELAND	TN		08/13/2020		82,594		(419)			(419)		596	596			
100043643	AVON	MA		08/13/2020		301,218		(991)			(991)		3,398	3,398			
100043644	CHICAGO	IL		08/13/2020		98,710		(158)			(158)		475	475			
100043647	LEONARDO	NJ		08/13/2020		116,540		(64)			(64)		311	311			
100043649	CHILTON	WI		08/13/2020		112,405		(110)			(110)		553	553			
100043650	HUNTSVILLE	TX		08/13/2020		63,590		(24)			(24)		381	381			
100043651	GILLETTE	WY		08/13/2020		251,535		(249)			(249)		373	373			
100043654	FLEETWOOD	PA		08/13/2020		62,763		(64)			(64)		107	107			
100043655	WESTWEGO	LA		08/13/2020		76,913		(38)			(38)		270	270			
100043661	ATLANTA	GA		08/13/2020		89,249		(26)			(26)		203	203			
100043666	APOPKA	FL		08/13/2020		90,145		101			101		397	397			
100043667	BROOKHAVEN	PA		08/13/2020		58,499		(66)			(66)		157	157			
100043668	CHARLESTON	SC		08/13/2020		93,644		(38)			(38)		243	243			
100043669	SAN GABRIEL	CA		08/13/2020		305,301		(145)			(145)		1,165	1,165			
100043670	TAMPA	FL		08/13/2020		87,608		(271)			(271)		749	749			
100043673	YPSILANTI	MI		08/13/2020		71,137		(58)			(58)		114	114			
100043676	RICH CREEK	VA		08/13/2020		53,377		(42)			(42)		65	65			
100043677	PALOS HEIGHTS	IL		08/13/2020		116,712		(127)			(127)		581	581			
100043678	MESA	AZ		08/13/2020		87,107		(62)			(62)		264	264			
100043680	CINCINNATI	OH		08/13/2020		78,521		(61)			(61)		267	267			
100043681	CARROLLTON	TX		08/13/2020		85,038		(285)			(285)		1,030	1,030			
100043683	PHOENIX	AZ		08/13/2020		86,309		(292)			(292)		1,844	1,844			
100043688	PORT RICHEY	FL		08/13/2020		69,884		(31)			(31)		132	132			
100043689	DES MOINES	IA		08/13/2020		117,786		241			241		205	205			
100043692	UNIVERSITY HEIGHTS	OH		08/13/2020		53,207		(132)			(132)		1,900	1,900			
100043693	ARLINGTON	TX		08/13/2020		91,572		(165)			(165)		1,067	1,067			
100043694	TAFT	CA		08/13/2020		137,472		(70)			(70)		362	362			
100043695	HOLLYWOOD	FL		08/13/2020		148,449		(90)			(90)		353	353			
100043698	HOUSTON	TX		08/13/2020		107,393		(134)			(134)		583	583			
100043700	TEMECULA	CA		08/13/2020		148,469		(472)			(472)		2,093	2,093			
100043702	PULASKI	TN		08/13/2020		53,444		(112)			(112)		549	549			
100043703	CAPITOL HEIGHTS	MD		08/13/2020		173,760		(129)			(129)		396	396			
100043704	GREENWOOD LAKE	NY		08/13/2020		62,640		(80)			(80)		136	136			
100043706	CLARKSBURG	MD		08/13/2020		105,789		(92)			(92)		261	261			
100043707	ANSONIA	CT		08/13/2020		160,572		(97)			(97)		416	416			
100043709	BOCA RATON	FL		08/13/2020		114,563		(25)			(25)		201	201			
100043713	FORT WORTH	TX		08/13/2020		48,699		(130)			(130)		534	534			
100043717	MOUNT PLEASANT	SC		08/13/2020		171,481		(209)			(209)		397	397			
100043719	CHANDLER	AZ		08/13/2020		136,177		(72)			(72)		371	371			
100043721	RIVIERA BEACH	FL		08/13/2020		89,490		(77)			(77)		178	178			
100043723	FALL RIVER	MA		08/13/2020		250,424		(187)			(187)		381	381			
100043724	SAINT CLAIR SHORES	MI		08/13/2020		86,370		(245)			(245)		1,523	1,523			
100043727	TROY	MO		08/13/2020		76,142		(233)			(233)		754	754			
100043729	SEVIERVILLE	TN		08/13/2020		165,792		(292)			(292)		380	380			
100043731	WINTER PARK	FL		08/13/2020		151,379		(178)			(178)		1,190	1,190			
100043736	OZONE PARK	NY		08/13/2020		762,883		(644)			(644)		1,796	1,796			
100043737	COCOA	FL		08/13/2020		61,599		(99)			(99)		472	472			
100043739	SAYREVILLE	NJ		08/13/2020		217,936		(190)			(190)		454	454			
100043741	HICKORY	NC		08/13/2020		226,442		(229)			(229)		326	326			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043742	DEVILLE	LA		08/13/2020		87,550		793			793		(9,852)	(9,852)		10,287	10,287
100043743	SAYREVILLE	NJ		08/13/2020		161,448		(29)			(29)		1,218	1,218			
100043746	SAN RAMON	CA		08/13/2020		725,678		(40)			(40)		1,444	1,444			
100043754	BRENTWOOD	CA		08/13/2020		701,733		(421)			(421)		940	940			
100043758	DALLAS	TX		08/13/2020		63,437		(90)			(90)		274	274			
100043759	DALLAS	TX		08/13/2020		83,979		(178)			(178)		648	648			
100043762	DREXEL	MO		08/13/2020		56,262		(385)			(385)		540	540			
100043764	SALT LAKE CITY	UT		08/13/2020		107,963		(443)			(443)		773	773			
100043767	LAWRENCVILLE	GA		08/13/2020		110,715		(141)			(141)		460	460			
100043768	JAMAICA	NY		08/13/2020		420,800		2,477			2,477		1,200	1,200			
100043771	OCEANSIDE	CA		08/13/2020		167,868		(470)			(470)		2,022	2,022			
100043775	STOCKTON	CA		08/13/2020		178,503		(117)			(117)		485	485			
100043777	NATIONAL CITY	CA		08/13/2020		225,582		(564)			(564)		1,604	1,604			
100043781	MANASQUAN	NJ		08/13/2020		494,376		2,601			2,601		1,114	1,114			
100043784	DENVER	CO		08/13/2020		116,201		217			217		585	585			
100043786	LEVITTOWN	PA		08/13/2020		119,956		(158)			(158)		668	668			
100043789	CHICAGO	IL		08/13/2020		179,400		(196)			(196)		2,976	2,976			
100043794	LOS BANOS	CA		08/13/2020		193,110		(58)			(58)		514	514			
100043795	SAINT PAUL	MN		08/13/2020		209,874		(212)			(212)		693	693			
100043798	PORTLAND	OR		08/13/2020		134,901		(132)			(132)		1,177	1,177			
100043800	VANCOUVER	WA		08/13/2020		189,638		865			865		527	527			
100043805	SOUTH DENNIS	MA		08/13/2020		227,412		(125)			(125)		944	944			
100043806	EVERETT	MA		08/13/2020		247,437		1,956			1,956		1,044	1,044			
100043812	CENTREVILLE	VA		08/13/2020		426,126		174			174		5,047	5,047			
100043813	CRANSTON	RI		08/13/2020		73,430		(14)			(14)		1,400	1,400			
100043817	NEW BRUNSWICK	NJ		08/13/2020		185,289		(94)			(94)		1,976	1,976		(11)	(11)
100043819	GLOUCESTER TOWNSHIP	NJ		08/13/2020		154,287		729			729		501	501			
100043820	DAYTONA BEACH	FL		08/13/2020		82,023		(31)			(31)		922	922			
100043821	VENTURA	CA		08/13/2020		295,706		(98)			(98)		4,288	4,288			
100043823	OAKLAND	CA		08/13/2020		181,752		173			173		1,594	1,594			
100043825	NEW BERLIN	WI		08/13/2020		87,036		(89)			(89)		1,041	1,041			
100043826	SAN JOSE	CA		08/13/2020		341,263		(583)			(583)		4,601	4,601			
100043828	MERRITT ISLAND	FL		08/13/2020		110,834		(82)			(82)		385	385			
100043830	SANTA MARIA	CA		08/19/2020		169,232		(45)			(45)		1,686	1,686			
100043832	ALHAMBRA	CA		08/19/2020		313,741		(225)			(225)		955	955			
100043834	HARLINGEN	TX		08/19/2020		52,516		(31)			(31)		780	780			
100043835	BERKELEY TOWNSHIP	NJ		08/19/2020		159,121		(246)			(246)		515	515			
100043837	QUEENS VILLAGE	NY		08/19/2020		333,636		(237)			(237)		504	504			
100043838	COMPTON	CA		08/19/2020		261,591		(324)			(324)		889	889			
100043839	PLACERVILLE	CA		08/19/2020		500,712		(264)			(264)		1,174	1,174			
100043843	BERWYN	IL		08/19/2020		116,517		(139)			(139)		506	506			
100043847	ANAHEIM	CA		08/19/2020		240,790		(176)			(176)		2,124	2,124			
100043850	NEWNAN	GA		08/19/2020		83,941		(63)			(63)		1,030	1,030			
100043854	NORTH HOLLYWOOD	CA		08/19/2020		423,246		(112)			(112)		2,403	2,403			
100043855	SAN JOSE	CA		08/19/2020		359,910		(577)			(577)		5,718	5,718			
100043857	HAYWARD	CA		08/19/2020		404,016		(674)			(674)		1,652	1,652			
100043861	SANTA ROSA	CA		08/19/2020		328,188		(334)			(334)		994	994			
100043862	HACKETTSTOWN	NJ		08/19/2020		131,476		19			19		294	294			
100043864	LOS ANGELES	CA		08/19/2020		383,906		(357)			(357)		1,441	1,441			
100043865	WINTERS	CA		08/19/2020		213,862		(114)			(114)		485	485			
100043867	FLANDERS	NY		08/19/2020		245,177		(145)			(145)		633	633			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043869	FORT WORTH	TX		08/19/2020		80,780		(30)			(30)		238	238			
100043871	DELRAY BEACH	FL		08/19/2020		96,316		(67)			(67)		269	269			
100043872	MARINA	CA		08/19/2020		279,308		(55)			(55)		1,398	1,398			
100043873	ROSEMEAD	CA		08/19/2020		390,165		(107)			(107)		1,720	1,720			
100043880	VALLEJO	CA		08/19/2020		402,801		(37)			(37)		1,403	1,403			
100043887	CHEEKTOWAGA	NY		08/19/2020		40,873		(65)			(65)		326	326			
100043888	LITTLE ROCK	AR		08/19/2020		27,849		(18)			(18)		62	62			
100043893	TACOMA	WA		08/19/2020		220,466		(122)			(122)		607	607			
100043894	HARRISBURG	PA		08/19/2020		99,539		(189)			(189)		802	802			
100043897	WINTER PARK	FL		08/19/2020		85,507		(172)			(172)		977	977			
100043898	JACKSONVILLE	FL		08/19/2020		105,115		(137)			(137)		229	229			
100043901	CHISHOLM	MN		08/19/2020		73,638		(154)			(154)		1,065	1,065			
100043906	SAN PABLO	CA		08/19/2020		190,015		(317)			(317)		628	628			
100043907	WHITEHALL	PA		08/19/2020		281,956		(1,281)			(1,281)		4,525	4,525			
100043910	SWANNANOA	NC		08/19/2020		88,898		(277)			(277)		614	614			
100043911	SOUTH GATE	CA		08/19/2020		303,011		(430)			(430)		836	836			
100043912	PEMBROKE PINES	FL		08/19/2020		298,367		(1,176)			(1,176)		2,986	2,986			
100043915	SHREVE	OH		08/19/2020		76,669		(363)			(363)		1,091	1,091			
100043917	FORT PIERCE	FL		08/19/2020		97,810		(460)			(460)		1,195	1,195			
100043925	SWANNANOA	NC		08/19/2020		122,071		(390)			(390)		985	985			
100043926	NORFOLK	VA		08/19/2020		143,288		(524)			(524)		1,395	1,395			
100043928	MIAMI	FL		08/19/2020		246,613		(206)			(206)		982	982			
100043931	NEPTUNE	NJ		08/19/2020		201,407		(172)			(172)		659	659			
100043935	BOBTOWN	PA		08/19/2020		23,976		158			158		12	12			
100043936	MILPITAS	CA		08/19/2020		390,813		(264)			(264)		1,194	1,194			
100043937	DINUBA	CA		08/19/2020		138,903		(103)			(103)		454	454			
100043939	SACRAMENTO	CA		08/19/2020		321,468		(203)			(203)		1,140	1,140			
100043940	RIVERDALE	CA		08/19/2020		150,117		(265)			(265)		262	262			
100043943	LANCASTER	CA		08/19/2020		223,143		(331)			(331)		715	715			
100043944	PITTSBURGH	PA		08/19/2020		67,673		(419)			(419)		976	976			
100043945	CHINA GROVE	NC		08/19/2020		50,804		(161)			(161)		502	502			
100043946	FARMINGDALE	NY		08/19/2020		602,739		(40,065)			(40,065)		295,404	295,404			
100043948	PONTE VEDRA BEACH	FL		08/19/2020		201,598		(288)			(288)		845	845			
100043949	MIAMI	FL		08/19/2020		46,457		(219)			(219)		886	886			
100043950	ADVANCE	NC		08/19/2020		92,556		(228)			(228)		387	387			
100043951	BROOKLYN PARK	MN		08/19/2020		119,330		(127)			(127)		165	165			
100043952	GRIFFIN	GA		08/19/2020		67,492		(44)			(44)		98	98			
100043953	BELMONT	NC		08/19/2020		94,005		(179)			(179)		973	973			
100043959	EAST CHICAGO	IN		08/19/2020		33,763		(131)			(131)		1,189	1,189			
100043964	PALM COAST	FL		08/19/2020		131,284		(161)			(161)		428	428			
100043965	SACRAMENTO	CA		08/19/2020		326,490		(454)			(454)		1,163	1,163			
100043969	MESA	AZ		08/19/2020		289,664		(259)			(259)		991	991			
100043971	DES PLAINES	IL		08/19/2020		65,080		(128)			(128)		653	653			
100043974	NEWMARKET	NH		08/19/2020		117,843		(128)			(128)		231	231			
100043976	DALLAS	TX		08/19/2020		82,794		(174)			(174)		988	988			
100043977	RANCHOS DE TAOS	NM		08/19/2020		148,835		(199)			(199)		581	581			
100043981	NORCROSS	GA		08/19/2020		66,809		(351)			(351)		1,852	1,852			
100043987	SUTHERLIN	OR		08/19/2020		143,519		(155)			(155)		400	400			
100043989	ONTARIO	CA		08/19/2020		292,808		(243)			(243)		1,172	1,172			
100043990	FONTANA	CA		08/19/2020		349,140		(395)			(395)		1,405	1,405			
100043992	FORT WORTH	TX		08/19/2020		85,121		(68)			(68)		389	389			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043994	TYLER	TX		08/19/2020		42,812		(145)			(145)		354	354			
100043995	COLUMBUS	OH		08/19/2020		58,889		(161)			(161)		1,016	1,016			
100043997	PHOENIX	AZ		08/19/2020		54,854		(40)			(40)		502	502			
100043998	WOONSOCKET	RI		08/19/2020		242,263		160			160		447	447			
100043999	OROVILLE	CA		08/19/2020		115,812		(96)			(96)		506	506			
100044001	TYNER	NC		08/19/2020		43,134		(101)			(101)		788	788			
100044002	GRETNA	NE		08/19/2020		166,308		(380)			(380)		1,673	1,673			
100044003	SUNNYVALE	CA		08/19/2020		502,041		(434)			(434)		2,583	2,583			
100044005	LAFAYETTE	GA		08/19/2020		40,807		(121)			(121)		489	489			
100044010	CORCORAN	CA		08/19/2020		80,281		(34)			(34)		813	813			
100044014	LONG BEACH	NY		08/19/2020		353,279		(238)			(238)		888	888			
100044015	BAYTOWN	TX		08/19/2020		111,477		141			141		1,877	1,877			
100044017	TUSCALOOSA	AL		08/19/2020		101,214		285			285		260	260			
100044020	RIALTO	CA		08/19/2020		148,370		(207)			(207)		2,152	2,152			
100044029	ANTIOCH	CA		08/19/2020		216,980		(118)			(118)		1,110	1,110			
100044035	SHORELINE	WA		08/19/2020		324,173		(78)			(78)		(379)	(379)			
100044039	CHICAGO	IL		08/19/2020		111,009		(64)			(64)		274	274			
100044042	FRESNO	CA		08/19/2020		87,628		(114)			(114)		1,042	1,042			
100044043	ROHNERT PARK	CA		08/19/2020		114,986		(156)			(156)		1,305	1,305			
100044045	VILLA RICA	GA		08/19/2020		66,709		(59)			(59)		298	298			
100044051	WYMORE	NE		08/19/2020		14,863		(24)			(24)		146	146			
100044053	CARSON	CA		08/19/2020		210,975		(238)			(238)		3,076	3,076			
100044059	RIALTO	CA		08/19/2020		198,438		615			615		819	819			
100044063	LOS ANGELES	CA		08/19/2020		162,091		367			367		310	310			
100044064	CONCORD	CA		08/19/2020		181,828		(101)			(101)		2,115	2,115			
100044065	OCEANSIDE	CA		08/19/2020		297,558		(154)			(154)		1,431	1,431			
100044066	RIVERBANK	CA		08/19/2020		195,235		(91)			(91)		1,122	1,122			
100044067	RIALTO	CA		08/19/2020		135,756		(111)			(111)		1,878	1,878			
100044069	BRICK	NJ		08/19/2020		208,279		(95)			(95)		1,307	1,307			
100044070	PITTSBURG	CA		08/19/2020		255,181		(224)			(224)		1,958	1,958			
100044071	FONTANA	CA		08/19/2020		197,516		(81)			(81)		499	499			
100044072	LANTANA	FL		08/19/2020		111,262		(59)			(59)		589	589			
100044074	ORANGE	CA		08/19/2020		435,441		(285)			(285)		1,449	1,449			
100044080	CORAL SPRINGS	FL		08/19/2020		178,210		(121)			(121)		815	815			
100044083	PERRIS	CA		08/19/2020		183,263		(91)			(91)		1,057	1,057			
100044085	OJAI	CA		08/19/2020		942,277		(660)			(660)		9,590	9,590			
100044086	PASADENA	CA		08/19/2020		247,564		(285)			(285)		3,834	3,834			
100044087	LONG BEACH	CA		08/19/2020		251,864		(52)			(52)		1,613	1,613			
100044090	GEORGETOWN	KY		08/19/2020		117,472		(12)			(12)		303	303			
100044093	CULVER CITY	CA		08/19/2020		269,796		(272)			(272)		1,244	1,244			
100044098	PLEASANT HILL	CA		08/19/2020		400,359		95			95		1,593	1,593			
100044103	COVINA	CA		08/19/2020		250,551		(103)			(103)		1,350	1,350			
100044107	PITTSBURG	CA		08/19/2020		209,061		(203)			(203)		1,425	1,425			
100044108	MESQUITE	TX		08/19/2020		153,495		(35)			(35)		3,252	3,252			
100044111	TACOMA	WA		08/19/2020		112,806		5			5		1,504	1,504			
100044112	FAIRFIELD	CA		08/19/2020		280,063		(78)			(78)		1,400	1,400			
100044117	RESEDA	CA		08/19/2020		227,139		(110)			(110)		1,208	1,208			
100044118	MILLBURUY	OH		08/19/2020		95,575		(156)			(156)		931	931			
100044120	GARDENA	CA		08/19/2020		255,662		(191)			(191)		2,967	2,967			
100044123	MINNEAPOLIS	MN		08/19/2020		134,105		(252)			(252)		766	766			
100044124	DIAMOND BAR	CA		08/19/2020		545,977		(406)			(406)		4,072	4,072			

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100044125	MERCED	CA		08/19/2020		75,360		(47)			(47)		1,289	1,289			
100044126	SANTA ROSA	CA		08/19/2020		461,379		(594)			(594)		1,384	1,384			
100044128	BRONX	NY		08/19/2020		459,496		(821)			(821)		17,226	17,226			
100044131	GLENDORA	CA		08/19/2020		344,639		(192)			(192)		2,706	2,706			
100044134	WILLMAR	MN		08/19/2020		94,860		(195)			(195)		400	400			
100044138	SEATTLE	WA		08/19/2020		245,397		(259)			(259)		1,234	1,234			
100044141	EL CENTRO	CA		08/19/2020		225,486		(94)			(94)		869	869			
100044142	BLUE SPRINGS	MO		08/19/2020		227,618		(267)			(267)		2,796	2,796			
100044143	REMINGTON	VA		08/19/2020		111,571		(55)			(55)		458	458			
100044144	STAFFORD	VA		08/19/2020		110,629		(51)			(51)		1,902	1,902			
100044147	QUARTZ HILL	CA		08/19/2020		231,993		(89)			(89)		3,522	3,522			
100044148	SUNLAND	CA		08/19/2020		149,747		(288)			(288)		879	879			
100044149	FRESNO	CA		08/19/2020		105,661		(92)			(92)		1,666	1,666			
100044150	ALTADENA	CA		08/19/2020		647,178		(155)			(155)		2,305	2,305			
100044155	FOUNTAIN VALLEY	CA		08/19/2020		319,223		(115)			(115)		1,278	1,278			
100044158	RICHMOND HILLS	NY		08/19/2020		155,404		(46)			(46)		451	451			
100044161	HOUSTON	TX		08/19/2020		61,366		(30)			(30)		795	795			
100044162	RIVERSIDE	CA		08/19/2020		130,244		(91)			(91)		1,336	1,336			
100044164	CHULA VISTA	CA		08/19/2020		341,753		(219)			(219)		4,385	4,385			
100044167	SARASOTA	FL		08/19/2020		478,126		(251)			(251)		2,150	2,150			
100044168	ENCINO	CA		08/19/2020		259,775		(129)			(129)		970	970			
100044171	GREENVILLE	SC		08/19/2020		59,674		(67)			(67)		730	730			
100044172	STATEN ISLAND	NY		08/19/2020		291,990		(171)			(171)		2,606	2,606			
100044173	TINTON FALLS	NJ		08/19/2020		79,252		(82)			(82)		1,102	1,102			
100044174	SOUTH OZONE PARK	NY		08/19/2020		596,230		(361)			(361)		1,162	1,162			
100044175	LAS VEGAS	NV		08/19/2020		248,353		(178)			(178)		905	905			
100044176	RICHLAND	IN		08/19/2020		33,357		(57)			(57)		423	423			
100044177	LONGWOOD	FL		08/19/2020		87,811		79			79		457	457			
100044179	SAN DIEGO	CA		08/19/2020		323,844		(638)			(638)		1,905	1,905			
100044182	PALM HARBOR	FL		08/19/2020		100,346		(44)			(44)		548	548			
100044183	WHITTIER	CA		08/19/2020		229,553		(109)			(109)		820	820			
100044184	SAN PABLO	CA		08/19/2020		327,740		(64)			(64)		3,108	3,108			
100044186	FONTANA	CA		08/19/2020		233,001		(112)			(112)		3,200	3,200			
100044191	SAN DIEGO	CA		08/19/2020		288,559		(510)			(510)		1,254	1,254			
100044194	WILMINGTON	CA		08/19/2020		256,557		(429)			(429)		859	859			
100044198	DELTONA	FL		08/19/2020		172,888		114			114		343	343			
100044202	OLIVEHURST	CA		08/19/2020		138,478		(230)			(230)		615	615			
100044203	BOULDER	CO		08/19/2020		331,446		(135)			(135)		941	941			
100044206	CHULA VISTA	CA		08/19/2020		281,348		175			175		4,640	4,640			
100044207	GLENPOOL	OK		08/19/2020		100,902		(2)			(2)		221	221			
100044208	BOWIE	MD		08/19/2020		224,262		(13)			(13)		160	160			
100044211	TAUTON	MA		08/19/2020		252,462		(296)			(296)		1,253	1,253			
100044214	LIVERMORE	CA		08/19/2020		403,628		(596)			(596)		1,412	1,412			
100044216	RIVERSIDE	CA		08/19/2020		202,367		(38)			(38)		904	904			
100044217	BRIGHTON	MA		08/19/2020		386,793		(511)			(511)		510	510			
100044222	BURNSVILLE	MN		08/19/2020		184,952		82			82		1,006	1,006			
100044223	EAST CHICAGO	IN		08/19/2020		56,809		(42)			(42)		1,770	1,770			
100044224	ALBUQUERQUE	NM		08/19/2020		75,164		(72)			(72)		362	362			
100044226	ONTARIO	CA		08/19/2020		287,371		(257)			(257)		606	606			
100044227	LOS ANGELES	CA		08/19/2020		450,085		(543)			(543)		1,759	1,759			
100044229	MABELVALE	AR		08/19/2020		66,702		27			27		115	115			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044231	CATHEDRAL CITY	CA		08/19/2020		200,899		(222)			(222)		813	813			
100044233	VISTA	CA		08/19/2020		282,513		(33)			(33)		1,381	1,381			
100044236	SAN BERNARDINO	CA		08/19/2020		146,959		(113)			(113)		824	824			
100044237	PASADENA	CA		08/19/2020		249,643		(34)			(34)		1,649	1,649			
100044238	ATCHISON	KS		08/19/2020		217,200		(133)			(133)		542	542			
100044240	BARRINGTON	IL		08/19/2020		180,741		(110)			(110)		2,310	2,310			
100044243	LAS VEGAS	NV		08/19/2020		120,444		(120)			(120)		223	223			
100044246	FREEDOM	CA		08/19/2020		292,560		(55)			(55)		1,898	1,898			
100044249	MOORHEAD	MN		08/19/2020		78,983		(79)			(79)		256	256			
100044251	ROOSEVELT	NY		08/19/2020		185,969		(268)			(268)		819	819			
100044252	PALMDALE	CA		08/19/2020		112,263		(149)			(149)		333	333			
100044254	WATSONVILLE	CA		08/19/2020		234,090		37			37		1,041	1,041			
100044255	SWEDESBORO	NJ		08/19/2020		138,225		532			532		813	813			
100044256	CLAYTON	NC		08/19/2020		84,686		394			394		395	395			
100044260	KEW GARDENS	NY		08/19/2020		884,929		218			218		1,791	1,791			
100044262	CARSON	CA		08/19/2020		266,341		274			274		1,937	1,937			
100044263	BALDWIN PARK	CA		08/19/2020		316,774		767			767		1,359	1,359			
100044264	STERLING	VA		08/19/2020		132,499		219			219		1,196	1,196			
100044271	ENCINITAS	CA		08/19/2020		155,072		802			802		1,114	1,114			
100044275	FLORISSANT	MO		08/19/2020		121,215		(112)			(112)		1,444	1,444			
100044279	SACRAMENTO	CA		08/19/2020		241,366		(47)			(47)		894	894			
100044280	SAN FRANCISCO	CA		08/19/2020		551,433		(309)			(309)		2,401	2,401			
100044285	DEFORD	MI		08/19/2020		54,826		300			300		535	535			
100044286	SYOSSET	NY		08/19/2020		202,447		74			74		265	265			
100044287	SACRAMENTO	CA		08/19/2020		157,467		(84)			(84)		1,013	1,013			
100044288	SACRAMENTO	CA		08/19/2020		207,541		(197)			(197)		765	765			
100044289	RICHMOND	CA		08/19/2020		221,906		(101)			(101)		480	480			
100044290	VIRGINIA BEACH	VA		08/19/2020		320,050		(296)			(296)		1,451	1,451			
100044291	SALINAS	CA		08/19/2020		351,719		(373)			(373)		1,041	1,041			
100044293	MOKELUMNE HILL	CA		08/19/2020		175,530		(355)			(355)		907	907			
100044299	ANDALUSIA	AL		08/19/2020		55,797		(5)			(5)		496	496			
100044300	OKLAHOMA CITY	OK		08/19/2020		56,571		77			77		394	394			
100044302	GARY	IN		08/19/2020		20,633		323			323		174	174			
100044309	SAG HARBOR	NY		08/04/2020		689,874		(1,610)			(1,610)		407	407			
100044311	BROOKLYN	NY		08/04/2020		300,149		(393)			(393)		4,500	4,500			
100044318	RIVIERA BEACH	FL		08/04/2020		153,813		(44)			(44)		344	344			
100044322	COLUMBUS	MI		08/04/2020		276,187		(1,094)			(1,094)		960	960			
100044355	LOS ANGELES	CA		11/19/2020		677,766		(36)			(36)		8,042	8,042			
100044366	LAYTON	UT		11/19/2020		124,957		(85)			(85)		706	706			
100044368	STONE MOUNTAIN	GA		11/19/2020		113,744		93			93		690	690			
100044372	MONROE	LA		11/19/2020		90,447		2			2		197	197			
100044382	YONKERS	NY		11/19/2020		323,574		(65)			(65)		740	740			
100044387	ENCINITAS	CA		11/19/2020		569,428		67			67		1,346	1,346			
100044389	CADILLAC	MI		11/19/2020		59,327		(2)			(2)		115	115			
100044395	PHILADELPHIA	PA		11/19/2020		79,040		(212)			(212)		346	346			
100044405	ALEXANDRIA	VA		11/19/2020		384,609		(333)			(333)		1,565	1,565			
100044410	TULSA	OK		11/19/2020		46,925		(85)			(85)		494	494			
100044420	HERCULES	CA		11/19/2020		441,875		189			189		1,372	1,372			
100044421	BROWNSVILLE	OH		11/19/2020		107,640		768			768		241	241			
100044431	TARPON SPRINGS	FL		11/19/2020		198,184		97			97		798	798			
100044439	ORINDA	CA		11/19/2020		595,210		(131)			(131)		2,074	2,074			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044445	SHERMAN OAKS	CA		11/19/2020		630,478		(291)			(291)		1,839	1,839			
100044450	UNION CITY	CA		11/19/2020		452,039		(128)			(128)		1,850	1,850			
100044460	CHARLOTTE	NC		11/19/2020		79,779		(41)			(41)		138	138			
100044475	FREMONT	CA		11/19/2020		468,568		(439)			(439)		2,143	2,143			
100044482	VENTURA	CA		11/19/2020		536,869		(240)			(240)		2,001	2,001			
100044493	HOUSTON	TX		11/19/2020		63,911		(177)			(177)		745	745			
100044498	CRESTLINE	CA		11/19/2020		163,413		(402)			(402)		1,451	1,451			
100044504	PAWTUCKET	RI		11/19/2020		156,302		(133)			(133)		762	762			
100044512	OAKLEY	CA		11/19/2020		261,281		(66)			(66)		3,548	3,548			
100044513	ACUSHNET	MA		11/19/2020		216,172		40			40		1,025	1,025			
100044517	SANTA ROSA	CA		11/19/2020		367,226		(321)			(321)		2,682	2,682			
100044522	GRANADA HILLS	CA		11/19/2020		424,153		602			602		1,964	1,964			
100044523	LOS ANGELES	CA		11/19/2020		341,998		(118)			(118)		4,848	4,848			
100044526	SAN DIEGO	CA		11/19/2020		304,051		300			300		720	720			
100044531	RIVERSIDE	CA		11/19/2020		203,389		2			2		472	472			
100044540	MONROVIA	CA		11/19/2020		396,016		(727)			(727)		2,220	2,220			
100044560	CHULA VISTA	CA		11/19/2020		406,140		78			78		1,296	1,296			
100044585	ANTIOCH	CA		11/19/2020		331,735		(403)			(403)		1,225	1,225			
100044601	BROOKHAVEN	PA		11/19/2020		74,162		(117)			(117)		884	884			
100044603	COLFAX	CA		11/19/2020		226,354		(128)			(128)		1,757	1,757			
100044607	SAN LORENZO	CA		11/19/2020		326,071		(334)			(334)		4,679	4,679			
100044610	NATIONAL CITY	CA		11/19/2020		299,645		(228)			(228)		4,298	4,298			
100044612	RANCHO CUCAMONGA	CA		11/19/2020		402,665		172			172		1,633	1,633			
100044613	MONTEBELLO	CA		11/19/2020		371,483		156			156		1,578	1,578			
100044619	FORT LEE	NJ		11/19/2020		600,143		16			16		2,816	2,816			
100044620	AUBURN	CA		11/19/2020		193,667		(140)			(140)		750	750			
100044630	AVON	CT		11/19/2020		276,362		139			139		1,240	1,240			
100044644	RAMSEY	NJ		11/19/2020		193,766		(55)			(55)		3,361	3,361			
100044667	ELIZABETH	NJ		11/19/2020		171,990		(239)			(239)		1,049	1,049			
100044671	WEST VALLEY CITY	UT		11/19/2020		214,537		(11)			(11)		404	404			
100044674	FREDERICK	MD		11/19/2020		230,796		(75)			(75)		586	586			
100044707	HOLBROOK	MA		11/19/2020		138,277		75			75		1,967	1,967			
100044717	GRETNA	FL		11/19/2020		85,894		(240)			(240)		2,210	2,210			
100044718	FOX LAKE	IL		11/19/2020		72,592		(20)			(20)		1,288	1,288			
100044726	SUMMERFIELD	NC		11/19/2020		247,882		(110)			(110)		825	825			
100044731	APPLE CREEK	OH		11/19/2020		67,596		(188)			(188)		903	903			
100044734	MOHNTON	PA		11/19/2020		284,318		(588)			(588)		761	761			
100044737	WHITTIER	CA		11/19/2020		193,337		(327)			(327)		3,370	3,370			
100044742	HAWTHORN WOODS	IL		11/19/2020		552,198		(1,985)			(1,985)		1,315	1,315			
100044751	LINDEN	NJ		11/19/2020		287,074		(689)			(689)		527	527			
100044755	BOCA RATON	FL		11/19/2020		213,113		(53)			(53)		824	824			
100044764	PEABODY	MA		11/19/2020		360,509		(38)			(38)		537	537			
100044770	GREAT MILLS	MD		11/19/2020		220,179		129			129		583	583			
100044785	ALBUQUERQUE	NM		11/19/2020		95,775		(74)			(74)		153	153			
100044795	SAINT PETERSBURG	FL		11/19/2020		405,978		(3,269)			(3,269)		2,013	2,013			
100044796	DISTRICT HEIGHTS	MD		11/19/2020		175,394		28			28		821	821			
100044803	MIAMI	FL		11/19/2020		492,730		(214)			(214)		1,109	1,109			
100044807	IRVINGTON	NJ		11/19/2020		117,711		(110)			(110)		305	305			
100044815	CHICAGO	IL		11/19/2020		69,430		(136)			(136)		1,283	1,283			
100044823	VALRICO	FL		11/19/2020		98,773		242			242		411	411			
100044829	LOS ANGELES	CA		11/19/2020		262,612		(2)			(2)		1,157	1,157			

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100044843	CHARLOTTE	NC		11/19/2020		78,019		324			324		417	417			
100044848	MIAMI	FL		11/19/2020		150,637		242			242		1,741	1,741			
100044852	MINNEAPOLIS	MN		11/19/2020		201,508		(211)			(211)		632	632			
100044856	NORTH LAS VEGAS	NV		11/19/2020		305,382		459			459		2,209	2,209			
100044866	FREEPORT	NY		11/19/2020		157,030		(20)			(20)		1,538	1,538			
100044868	TOMBALL	TX		11/19/2020		157,781		843			843		313	313			
100044870	GAITHERSBURG	MD		11/19/2020		514,471		(140)			(140)		3,173	3,173			
100044877	DOUGLAS	MA		11/19/2020		192,479		83			83		900	900			
100044880	HOUSTON	TX		11/19/2020		53,042		(38)			(38)		607	607			
100044881	TULSA	OK		11/19/2020		65,779		200			200		398	398			
100044883	PLACERVILLE	CA		11/19/2020		154,113		282			282		408	408			
100044902	STONE MOUNTAIN	GA		11/19/2020		103,944		(259)			(259)		3,961	3,961			
100044903	PROVIDENCE	RI		11/19/2020		138,386		194			194		792	792			
100044918	ELDORADO	WI		11/19/2020		110,783		(62)			(62)		746	746			
100044923	SPARKS	NV		11/19/2020		154,730		(260)			(260)		808	808			
100044925	HOUSTON	TX		11/19/2020		133,132		(83)			(83)		429	429			
100044927	FINDLAY	OH		11/19/2020		62,332		7			7		341	341			
100044930	HIGHLAND MILLS	NY		11/19/2020		191,061		11			11		782	782			
100044931	OLATHE	KS		11/19/2020		112,507		312			312		633	633			
100044938	LAKE WORTH	FL		11/19/2020		62,670		337			337		1,154	1,154			
100044953	SAINT CHARLES	MO		11/19/2020		119,618		10			10		450	450			
100044956	BALLWIN	MO		11/19/2020		74,293		(124)			(124)		693	693			
100044967	ELGIN	IL		11/19/2020		115,405		(169)			(169)		445	445			
100044971	ALBUQUERQUE	NM		11/19/2020		116,920		(147)			(147)		752	752			
100044979	GREENWOOD LAKE	NY		11/19/2020		96,171		144			144		863	863			
100044981	RIVERDALE	GA		11/19/2020		64,829		(75)			(75)		986	986			
100044990	PATERSON	NJ		11/19/2020		212,239		116			116		1,999	1,999			
100044996	FLOSSMOOR	IL		11/19/2020		244,356		436			436		4,507	4,507			
100045002	AKRON	OH		11/19/2020		72,098		(117)			(117)		1,008	1,008			
100045003	COLLEGE PARK	GA		11/19/2020		46,253		(179)			(179)		3,132	3,132			
100045007	HILLIARD	OH		11/19/2020		99,464		143			143		738	738			
100045030	WINTER SPRINGS	FL		11/19/2020		212,216		548			548		654	654			
100045032	OPA LOCKA	FL		11/19/2020		90,739		198			198		294	294			
100045038	HURON	OH		11/19/2020		74,237		23			23		1,590	1,590			
100045052	BLAINE	MN		11/19/2020		109,819		(108)			(108)		662	662			
100045053	MEMPHIS	TN		11/19/2020		98,230		292			292		401	401			
100045080	JOLIET	IL		11/19/2020		74,375		(346)			(346)		1,064	1,064			
100045086	PALM DESERT	CA		11/19/2020		155,159		67			67		1,097	1,097			
100045094	SAN ANTONIO	TX		11/19/2020		141,015		(97)			(97)		905	905			
100045097	FORT WORTH	TX		11/19/2020		122,185		127			127		872	872			
100045101	PALM HARBOR	FL		11/19/2020		232,169		(246)			(246)		1,221	1,221			
100045113	KISSIMMEE	FL		11/19/2020		392,230		(415)			(415)		1,797	1,797			
100045124	BIRMINGHAM	AL		11/25/2020		29,978		(167)			(167)		628	628			
100045144	GREENVILLE	SC		11/25/2020		68,392		85			85		271	271			
100045159	JEFFERSON CITY	TN		11/25/2020		100,511		(174)			(174)		1,150	1,150			
100045172	CLEVELAND	VA		11/25/2020		40,281		(91)			(91)		169	169			
100045176	MILWAUKEE	WI		11/25/2020		159,554		(318)			(318)		4,301	4,301			
100045179	LAGRANGE	GA		11/25/2020		105,937		(339)			(339)		1,418	1,418			
100045180	SAINT CLOUD	FL		11/25/2020		77,915		(141)			(141)		60	60			
100045182	MESA	AZ		11/25/2020		154,911		(102)			(102)		984	984			
100045185	CINCINNATI	OH		11/25/2020		93,281		(381)			(381)		727	727			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045193	AVONDALE	AZ		11/25/2020		204,709		(129)			(129)		848	848			
100045207	DINGMANS FERRY	PA		11/25/2020		91,073		(64)			(64)		337	337			
100045220	TRENTON	FL		11/25/2020		37,195		(20)			(20)		74	74			
100045229	ARDMORE	OK		11/25/2020		121,486		(99)			(99)		489	489			
100045235	BOULDER	CO		11/25/2020		335,491		(164)			(164)		2,087	2,087			
100045243	ATLANTA	GA		11/25/2020		219,778		(75)			(75)		792	792			
100045250	CORDOVA	TN		11/25/2020		187,397		(71)			(71)		789	789			
100045253	RAYMONDVILLE	TX		11/25/2020		12,348		(91)			(91)		635	635			
100045267	FERNLEY	NV		11/25/2020		153,207		36			36		1,966	1,966			
100045278	OMAHA	NE		11/25/2020		31,548		(25)			(25)		270	270			
100045287	PHILADELPHIA	PA		11/25/2020		339,426		270			270		1,115	1,115			
100045288	SODDY DAISY	TN		11/25/2020		94,948		(61)			(61)		760	760			
100045305	LADY LAKE	FL		11/25/2020		100,697		(10)			(10)		328	328			
100045312	BONANZA	OR		11/25/2020		138,802		(71)			(71)		333	333			
100045314	CROYDON	PA		11/25/2020		145,399		(54)			(54)		512	512			
100045325	BELVIDERE	IL		11/25/2020		114,518		(508)			(508)		1,321	1,321			
100045334	CONVERSE	IN		11/25/2020		88,146		77			77		737	737			
100045362	LOGAN	OH		11/25/2020		93,759		(125)			(125)		511	511			
100045366	DETROIT	MI		11/25/2020		37,327		(189)			(189)		680	680			
100045368	GASTON	SC		11/25/2020		75,603		(148)			(148)		80	80			
100045373	WEST COVINA	CA		11/25/2020		293,795		(31)			(31)		1,252	1,252			
100045375	HIGHLAND PARK	MI		11/25/2020		34,114		(7)			(7)		181	181			
100045378	KINGMAN	IN		11/25/2020		29,365		(24)			(24)		309	309			
100045380	SYLMAR	CA		11/25/2020		206,221		(27)			(27)		954	954			
100045385	SANTA ROSA	CA		11/25/2020		313,299		202			202		782	782			
100045397	BROOME	NY		11/25/2020		102,248		(216)			(216)		715	715			
100045399	ATLANTA	GA		11/25/2020		161,678		(29)			(29)		2,798	2,798			
100045401	EL PASO	TX		11/25/2020		78,856		(134)			(134)		874	874			
100045411	CHICAGO	IL		11/25/2020		99,231		144			144		463	463			
100045416	BARBOURSVILLE	WV		11/25/2020		92,276		(96)			(96)		222	222			
100045427	BINGHAMTON	NY		11/25/2020		127,124		(208)			(208)		183	183			
100045432	KINGSTREE	SC		11/25/2020		117,455		(403)			(403)		991	991			
100045442	DALTON	GA		11/25/2020		87,771		(80)			(80)		451	451			
100045447	HAMPTON	GA		11/25/2020		88,509		(66)			(66)		362	362			
100045459	GRAND BAY	AL		11/25/2020		138,825		17			17		327	327			
100045467	COLLEGE PARK	GA		11/25/2020		120,708		180			180		610	610			
100045474	CHICAGO	IL		11/25/2020		159,025		(218)			(218)		2,044	2,044			
100045479	CARPENTERSVILLE	IL		11/25/2020		113,726		(192)			(192)		1,714	1,714			
100045482	ALLENTOWN	PA		11/25/2020		144,347		(120)			(120)		1,086	1,086			
100045489	YORK	SC		11/25/2020		86,198		(93)			(93)		149	149			
100045494	MISSOURI CITY	TX		11/25/2020		115,148		(174)			(174)		1,202	1,202			
100045519	CHULA VISTA	CA		11/25/2020		368,428		21			21		1,168	1,168			
100045529	CLIFFSIDE PARK	NJ		11/25/2020		376,558		(150)			(150)		1,442	1,442			
100045544	LANSING	MI		11/25/2020		61,238		(38)			(38)		355	355			
100045548	SAINT ALBANS	VT		11/25/2020		157,683		(52)			(52)		1,396	1,396			
100045554	MONTGOMERY	AL		11/25/2020		28,829		(80)			(80)		272	272			
100045562	TOLEDO	OH		11/25/2020		29,637		(60)			(60)		34	34			
100045579	ROSEBUSH	MI		11/25/2020		47,942		36			36		476	476			
100045583	PERU	IN		11/25/2020		23,467		(102)			(102)		433	433			
100045600	AURORA	IL		11/25/2020		93,690		(59)			(59)		830	830			
10004561O	NAPOLEONVILLE	LA		11/25/2020		23,155		(104)			(104)		989	989			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045615	CONNELLY SPRINGS	NC		11/25/2020		77,135		177			177		896	896			
100045621	FONTANA	CA		11/25/2020		290,100		60			60		994	994			
100045626	MARLBOROUGH	MA		11/25/2020		129,916		(39)			(39)		561	561			
100045634	ROCHESTER	NY		11/25/2020		120,957		(45)			(45)		298	298			
100045635	FENTON	MI		11/25/2020		300,424		(242)			(242)		492	492			
100045647	HUDSON	NC		11/25/2020		64,925		(109)			(109)		289	289			
100045651	BYRON	MI		11/25/2020		92,987		(67)			(67)		365	365			
100045656	KANSAS CITY	MO		11/25/2020		46,251		(208)			(208)		571	571			
100045669	LONG BEACH	CA		11/25/2020		287,355		(404)			(404)		1,115	1,115			
100045670	GREENSBURG	KY		11/25/2020		39,337		(15)			(15)		29	29			
100045685	KOKOMO	IN		11/25/2020		50,369		(37)			(37)		179	179			
100045699	SAINT PETERSBURG	FL		11/25/2020		228,096		5			5		413	413			
100045704	KOKOMO	IN		11/25/2020		94,174		(47)			(47)		242	242			
100045707	LANSING	MI		11/25/2020		104,017		(234)			(234)		3,075	3,075			
100045716	SOUTH BOSTON	VA		11/25/2020		33,680		33			33		201	201			
100045724	BRENTWOOD	CA		11/25/2020		444,608		(50)			(50)		606	606			
100045725	DILLON	SC		11/25/2020		48,429		85			85		747	747			
100045741	MIDDLETOWN	NJ		11/25/2020		350,228		968			968		1,327	1,327			
100045743	SPOTSWOOD	NJ		11/25/2020		255,488		(213)			(213)		734	734			
100045745	EVANSTON	IL		11/25/2020		465,121		(284)			(284)		1,660	1,660			
100045753	KINGSLAND	GA		11/25/2020		196,766		(152)			(152)		609	609			
100045759	DISTRICT HEIGHTS	MD		11/25/2020		244,003		4			4		911	911			
100045768	PLANT CITY	FL		11/25/2020		143,575		(8)			(8)		499	499			
100045782	PENNINGTON GAP	VA		11/25/2020		42,504		(34)			(34)		316	316			
100045784	RIPLEY	NY		11/25/2020		80,713		(11)			(11)		167	167			
100045787	KENT LAKES	NY		11/25/2020		158,643		(148)			(148)		706	706			
100045796	HENDERSON	NV		11/25/2020		255,903		(107)			(107)		950	950			
100045800	HAM LAKE	MN		11/25/2020		246,344		(94)			(94)		275	275			
100045803	NEWTON	NJ		11/25/2020		201,775		(113)			(113)		689	689			
100045817	SALLEY	SC		11/25/2020		34,185		(83)			(83)		266	266			
100045820	LAS VEGAS	NV		11/25/2020		125,798		(97)			(97)		348	348			
100045833	CANTON	MA		11/25/2020		132,730		(142)			(142)		1,125	1,125			
100045837	MAHOPAC	NY		11/25/2020		401,538		(145)			(145)		1,002	1,002			
100045858	ALLENTOWN	PA		11/25/2020		98,461		9			9		240	240			
100045873	POWAY	CA		11/25/2020		174,618		(174)			(174)		1,128	1,128			
100045887	CORDOVA	TN		11/25/2020		224,755		(79)			(79)		718	718			
100045903	E SPENCER	NC		11/25/2020		23,148		(120)			(120)		121	121			
100045906	LITHONIA	GA		11/25/2020		120,746		(50)			(50)		322	322			
100045907	WACO	TX		11/25/2020		47,890		(54)			(54)		134	134			
100045914	ROGERS	AR		11/25/2020		48,687		(64)			(64)		513	513			
100045939	GRAND RAPIDS	MI		11/25/2020		59,435		(129)			(129)		439	439			
100045940	EAST STROUDSBURG	PA		11/25/2020		38,067		31			31		472	472			
100045941	SALISBURY	MD		11/25/2020		134,796		(232)			(232)		448	448			
100045958	HOLLYWOOD	FL		11/25/2020		274,708		1,077			1,077		965	965			
100045965	KEYSTONE HEIGHTS	FL		11/25/2020		45,961		67			67		272	272			
100045966	CHEEKTOWAGA	NY		11/25/2020		14,385		5			5		39	39			
100045967	OCALA	FL		11/25/2020		81,010		834			834		212	212			
100045981	MCALLEN	TX		11/25/2020		236,200		(190)			(190)		1,430	1,430			
100045983	PETERSBURG	VA		11/25/2020		199,418		(331)			(331)		(66)	(66)		118	118
100045985	TEWKSBURY	MA		11/25/2020		224,596		248			248		1,613	1,613			
100045989	SAN ANTONIO	TX		11/25/2020		54,689		(102)			(102)		45	45			

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100045991	TULSA	OK		11/25/2020		28,291		(129)			(129)		878	878			
100045993	NASHPORT	OH		11/25/2020		246,878		41			41		275	275			
100046011	SPRING CITY	UT		11/25/2020		195,876		49			49		714	714			
100046013	ALBEMARLE	NC		11/25/2020		54,036		(21)			(21)		114	114			
100046029	SUMMERTOWN	TN		11/25/2020		31,181		(165)			(165)		512	512			
100046056	DUNDALK	MD		11/25/2020		93,528		(69)			(69)		285	285			
100046060	VIRGINIA BEACH	VA		11/25/2020		328,963		16			16		1,357	1,357			
100046062	LAKE WORTH	FL		11/25/2020		117,112		(76)			(76)		490	490			
100046066	AUGUSTA	GA		11/25/2020		62,621		(33)			(33)		262	262			
100046073	CATAWBA	SC		11/25/2020		192,616		(203)			(203)		130	130			
100046075	BEDFORD	IA		11/25/2020		50,437		(3)			(3)		325	325			
100046078	RIVIERA BEACH	FL		11/25/2020		124,186		(243)			(243)		1,260	1,260			
100046080	ORLANDO	FL		11/25/2020		150,655		(327)			(327)		813	813			
100046118	BERLIN	NJ		11/25/2020		136,308		(197)			(197)		651	651			
100046130	WALNUT CREEK	CA		11/25/2020		583,992		(5)			(5)		1,974	1,974			
100046132	INDEPENDENCE	MO		11/25/2020		59,109		(340)			(340)		627	627			
100046152	POCATELLO	ID		11/25/2020		34,463		(42)			(42)		94	94			
100046155	IRVING	TX		11/25/2020		93,358		(327)			(327)		593	593			
100046168	DENTON	MD		11/25/2020		258,603		(504)			(504)		483	483			
100046186	SEAMAN	OH		11/25/2020		181,895		956			956		136	136			
100046196	NAUGATUCK	CT		11/25/2020		100,453		(45)			(45)		417	417			
100046199	MANCHESTER	TN		11/25/2020		68,746		(41)			(41)		196	196			
100046204	BEAVERTON	OR		11/25/2020		143,587		(157)			(157)		483	483			
100046211	LAWRENCEBURG	IN		11/25/2020		156,353		(115)			(115)		773	773			
100046214	EAST BRIDGEWATER	MA		11/25/2020		239,166		9			9		676	676			
100046226	LEXINGTON	SC		11/25/2020		159,955		(16)			(16)		1,301	1,301			
100046228	CHICAGO	IL		11/25/2020		97,321		(290)			(290)		962	962			
100046234	JACKSONVILLE	FL		11/25/2020		129,587		(428)			(428)		1,523	1,523			
100046246	TALLAHASSEE	FL		11/25/2020		103,457		(103)			(103)		371	371			
100046248	SOUTH BEND	IN		11/25/2020		17,312							607	607			
100046252	SOUTHBOROUGH	MA		11/25/2020		359,403		53			53		2,355	2,355			
100046257	EL PASO	TX		11/25/2020		14,609		(215)			(215)		1,904	1,904			
100046264	CHICAGO	IL		11/25/2020		66,304		(342)			(342)		514	514			
100046275	ISHPEMING	MI		11/25/2020		49,467		(95)			(95)		205	205			
100046291	SNOQUALMIE	WA		11/25/2020		313,195		(145)			(145)		1,284	1,284			
100046297	SAN ANTONIO	TX		11/25/2020		51,391		(12)			(12)		148	148			
100046323	SUGARLOAF	PA		11/25/2020		123,522		(470)			(470)		782	782			
100046324	ROCKY MOUNT	NC		11/25/2020		38,683		(36)			(36)		187	187			
100046325	PROVIDENCE	RI		11/25/2020		121,100		427			427		490	490			
100046326	FLINT	MI		11/25/2020		35,363		(12)			(12)		193	193			
100046327	NEPTUNE	NJ		11/25/2020		218,655		(453)			(453)		318	318			
100046338	VINELAND	NJ		11/25/2020		104,974		(17)			(17)		566	566			
100046339	LINDENHURST	NY		11/25/2020		296,179		(68)			(68)		1,041	1,041			
100046351	CUMMING	GA		11/25/2020		127,013		(307)			(307)		2,304	2,304			
100046353	TAMPA	FL		11/25/2020		134,596		(131)			(131)		275	275			
100046356	WASHINGTON	IL		11/25/2020		139,564		(283)			(283)		1,661	1,661			
100046358	WEST DOVER	VT		11/25/2020		148,398		(145)			(145)		268	268			
100046360	ELDRED	NY		11/25/2020		85,453		(21)			(21)		324	324			
100046391	RIALTO	CA		11/25/2020		175,844		(69)			(69)		744	744			
100046393	LAS VEGAS	NV		11/25/2020		224,825		(7)			(7)		747	747			
100046431	SYLMAR	CA		11/25/2020		330,624		(250)			(250)		1,477	1,477			

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100046432	RIVERSIDE	CA		11/25/2020		233,138		(63)			(63)		1,568	1,568			
100046434	MILWAUKEE	WI		11/25/2020		144,745		(132)			(132)		346	346			
100046437	EAST PEORIA	IL		11/25/2020		74,881		(200)			(200)		82	82			
100046457	SPRINGFIELD	MO		11/25/2020		84,161		36			36		389	389			
100046464	ELLERBE	NC		11/25/2020		57,111		(281)			(281)		282	282			
100046467	JACKSONVILLE	FL		11/25/2020		68,746		(36)			(36)		417	417			
100046470	DECATUR	GA		11/25/2020		94,785		73			73		285	285			
100046475	SAN TAN VALLEY	AZ		11/25/2020		176,460		(104)			(104)		4,104	4,104			
100046492	LAREDO	TX		11/25/2020		29,658		(112)			(112)		380	380			
100046506	SOUTH AMBOY	NJ		11/25/2020		233,663		(154)			(154)		795	795			
100046508	WAVERLY	IL		11/25/2020		33,360							142	142			
100046516	ENFIELD	CT		11/25/2020		221,892		(161)			(161)		575	575			
100046525	SACRAMENTO	CA		11/25/2020		223,670		121			121		853	853			
100046539	ELDON	MO		11/25/2020		80,067		(77)			(77)		126	126			
100046541	ORLANDO	FL		11/25/2020		166,516		(280)			(280)		667	667			
100046553	NORTH MYRTLE BEACH	SC		11/25/2020		313,727		(45)			(45)		1,005	1,005			
100046564	CAPE GIRARDEAU	MO		11/25/2020		30,641		(178)			(178)		813	813			
100046566	GREENTOWN	IN		11/25/2020		34,553		(4)			(4)		119	119			
100046582	ALLIANCE	OH		11/25/2020		33,411		(56)			(56)		217	217			
100046610	TRACY	CA		11/25/2020		264,644		(274)			(274)		743	743			
100046611	LEXINGTON TOWNS	MI		11/25/2020		74,282		(46)			(46)		319	319			
100046612	BOSSIER CITY	LA		11/25/2020		51,359		(31)			(31)		163	163			
100046618	JONESBORO	GA		11/25/2020		113,379		(167)			(167)		180	180			
100046624	SILVERTON	OR		11/25/2020		319,599		(252)			(252)		1,070	1,070			
100046634	GRAND BLANC	MI		11/25/2020		228,790		(102)			(102)		820	820			
100046648	HINSDALE	NY		11/25/2020		41,282		(98)			(98)		240	240			
100046655	CONVOY	OH		11/25/2020		32,870		(42)			(42)		129	129			
100046662	HACIENDA HEIGHTS	CA		11/25/2020		408,032		4			4		2,572	2,572			
100046670	MIAMI GARDENS	FL		11/25/2020		159,237		(78)			(78)		546	546			
100046677	BOISE	ID		11/25/2020		171,807		(129)			(129)		673	673			
100046736	WAVERLY	OH		11/20/2020		26,836		(316)			(316)		812	812			
100046742	ROSWELL	NM		11/20/2020		28,240		79			79		102	102			
100046744	LAKELAND	FL		11/20/2020		31,139		358			358		1,607	1,607			
100046809	CLEVELAND	OH		11/20/2020		47,351		10			10		86	86			
100046810	HILLIARD	OH		11/20/2020		60,201		(87)			(87)		282	282			
100046814	MCHENRY	IL		11/20/2020		81,927		(192)			(192)		2,478	2,478			
100046859	MCDONOUGH	GA		11/20/2020		48,155		(28)			(28)		239	239			
100046908	DODGE CITY	KS		11/20/2020		55,205		(201)			(201)		778	778			
100046929	MERIDEN	CT		11/20/2020		30,911		(31)			(31)		34	34			
100046956	KENNESAW	GA		11/20/2020		134,253		(31)			(31)		602	602			
100046964	LEWIS CENTER	OH		11/20/2020		148,430		(180)			(180)		332	332			
100046974	LAS VEGAS	NV		11/20/2020		48,089		(392)			(392)		1,220	1,220			
100047007	DETROIT	MI		11/20/2020		48,179		(337)			(337)		1,560	1,560			
100047021	GREENFIELD	OH		11/20/2020		81,882		(80)			(80)		265	265			
100047029	CLEMSON	SC		11/20/2020		108,336		(16)			(16)		602	602			
100047050	WATKINSVILLE	GA		11/20/2020		27,785		(167)			(167)		788	788			
100047056	MAUMEE	OH		11/20/2020		51,062		(92)			(92)		1,282	1,282			
100047069	HOBOKEN	NJ		11/20/2020		90,973		(548)			(548)		1,668	1,668			
100047078	EASTOVER	SC		11/20/2020		65,824		(65)			(65)		341	341			
100047083	SALISBURY	NC		11/20/2020		63,739		(27)			(27)		261	261			
100047085	NIAGARA FALLS	NY		11/20/2020		27,559		(229)			(229)		567	567			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047087	BANCROFT	MI		11/20/2020		34,229		(263)			(263)		1,031	1,031			
100047089	GADSDEN	AL		11/20/2020		29,734		(136)			(136)		620	620			
100047092	ALEXANDRIA	LA		11/20/2020		122,676		(190)			(190)		807	807			
100047097	WORTHVILLE	KY		11/20/2020		66,786		(533)			(533)		1,384	1,384			
100047108	GURNEE	IL		11/20/2020		162,397		(295)			(295)		1,277	1,277			
100047109	WOODRUFF	SC		11/20/2020		80,898		(287)			(287)		950	950			
100047114	HENDERSON	NV		11/20/2020		175,146		(185)			(185)		382	382			
100047118	ANDERSON	IN		11/20/2020		127,146		(475)			(475)		2,343	2,343			
100047122	ROCHESTER	NY		11/20/2020		41,358		(115)			(115)		94	94			
100047134	OWASSO	OK		11/20/2020		77,758		(67)			(67)		103	103			
100047135	COCONUT CREEK	FL		11/20/2020		61,905		(96)			(96)		128	128			
100047142	LAKE WORTH	FL		11/20/2020		275,197		(239)			(239)		818	818			
100047143	AURORA	OH		11/20/2020		142,712		(188)			(188)		285	285			
100047144	HAMPTONVILLE	NC		11/20/2020		48,606		(269)			(269)		807	807			
100047151	HOUSTON	TX		11/20/2020		74,262		(96)			(96)		676	676			
100047152	RAMONA	CA		11/20/2020		220,693		(268)			(268)		392	392			
100047153	BUSHKILL	PA		11/20/2020		47,795		(268)			(268)		828	828			
100047158	HIALEAH	FL		11/20/2020		200,226		1			1		965	965			
100047161	VILLA RICA	GA		11/20/2020		174,836		(102)			(102)		1,696	1,696			
100047166	LITHONIA	GA		11/20/2020		47,787		(136)			(136)		1,162	1,162			
100047168	FLOWERY BRANCH	GA		11/20/2020		89,554		(125)			(125)		143	143			
100047172	SARASOTA	FL		11/20/2020		88,054		(114)			(114)		1,296	1,296			
100047179	FRISCO	TX		11/20/2020		101,897		(144)			(144)		743	743			
100047182	HOLLYWOOD	FL		11/20/2020		98,898		(439)			(439)		1,764	1,764			
100047186	VISALIA	CA		11/20/2020		97,897		(133)			(133)		246	246			
100047187	WANTAGH	NY		11/20/2020		205,061		(34)			(34)		1,057	1,057			
100047191	GREENSBORO	NC		11/20/2020		145,580		(242)			(242)		678	678			
100047209	ORLANDO	FL		11/20/2020		140,742		(2,365)			(2,365)		25,802	25,802			
100047214	SANDY SPRINGS	GA		11/20/2020		74,129		(76)			(76)		283	283			
100047216	COLUMBIA CITY	IN		11/20/2020		105,126		(142)			(142)		203	203			
100047227	PAWTUCKET	RI		11/20/2020		86,787		(124)			(124)		157	157			
100047242	AMERICAN FALLS	ID		11/20/2020		74,041		(373)			(373)		1,239	1,239			
100047253	WEST PALM BEACH	FL		11/20/2020		266,247		(110)			(110)		986	986			
100047264	BRISTOL	CT		11/20/2020		94,107		(97)			(97)		163	163			
100047276	JAMAICA	NY		11/20/2020		225,417		(279)			(279)		308	308			
100047284	PORTAGE	IN		11/20/2020		66,710		(123)			(123)		1,003	1,003			
100047291	HUNTINGTON	MA		11/20/2020		134,457		(194)			(194)		242	242			
100047296	SAGINAW	MI		11/20/2020		29,439		(113)			(113)		536	536			
100047311	TAMARAC	FL		11/20/2020		66,634		(68)			(68)		104	104			
100047318	LITTLE ELM	TX		11/20/2020		151,306		(117)			(117)		636	636			
100047327	LIVONIA	MI		11/20/2020		77,395		(123)			(123)		331	331			
100047329	NORTH PORT	FL		11/20/2020		51,970		(212)			(212)		934	934			
100047336	DETROIT	MI		11/20/2020		18,176		(182)			(182)		630	630			
100047339	WEYMOUTH	MA		11/20/2020		183,062		(415)			(415)		1,733	1,733			
100047345	ELK GROVE	CA		11/20/2020		177,714		(47)			(47)		699	699			
100047365	HENDERSON	NV		11/20/2020		54,327		(222)			(222)		1,008	1,008			
100047367	MUSKEGON	MI		11/20/2020		94,314		(118)			(118)		181	181			
100047372	AURORA	CO		11/20/2020		74,757		(172)			(172)		558	558			
100047384	SULTAN	WA		11/20/2020		208,550		(176)			(176)		912	912			
100047385	EVERETT	WA		11/20/2020		151,255		(49)			(49)		573	573			
100047391	WIND GAP	PA		11/20/2020		102,338		(223)			(223)		1,705	1,705			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047393	SAINT PETERSBURG	FL		11/20/2020		93,018		(142)			(142)		415	415			
100047394	GREENSBORO	NC		11/20/2020		69,063		(134)			(134)		1,202	1,202			
100047395	SNELLVILLE	GA		11/20/2020		75,415		(268)			(268)		2,054	2,054			
100047396	HOWELL	MI		11/20/2020		5,422		(149)			(149)		4,835	4,835			
100047409	DETROIT	MI		11/20/2020		93,107		(150)			(150)		421	421			
100047410	SALEM	MA		11/20/2020		180,326		(659)			(659)		2,883	2,883			
100047422	SACRAMENTO	CA		11/20/2020		124,355		(421)			(421)		2,166	2,166			
100047432	CHESTER	SC		11/20/2020		43,114		(183)			(183)		832	832			
100047439	LAS VEGAS	NV		11/20/2020		84,153		(65)			(65)		188	188			
100047444	TOLEDO	OH		11/20/2020		50,706		(234)			(234)		726	726			
100047446	HOLLY	MI		11/20/2020		46,441		(368)			(368)		2,565	2,565			
100047457	PLYMOUTH	MA		11/20/2020		276,018		(251)			(251)		656	656			
100047469	MOUNT PLEASANT	SC		11/20/2020		110,768		(52)			(52)		708	708			
100047471	SPRINGFIELD	OR		11/20/2020		118,230		(54)			(54)		306	306			
100047477	LAS VEGAS	NV		11/20/2020		124,552		(226)			(226)		452	452			
100047483	FORT LAUDERDALE	FL		11/20/2020		27,840		(38)			(38)		194	194			
100047485	PEN ARGYL	PA		11/20/2020		49,090		(224)			(224)		1,516	1,516			
100047487	OLD BRIDGE	NJ		11/20/2020		94,619		(450)			(450)		1,466	1,466			
100047493	GRIFFIN	GA		11/20/2020		66,043		(37)			(37)		674	674			
100047500	PRINCETON	MN		11/20/2020		158,758		(192)			(192)		997	997			
100047504	WILMINGTON	MA		11/20/2020		169,845		(206)			(206)		558	558			
100047512	SMYRNA	GA		11/20/2020		108,646		(155)			(155)		424	424			
100047515	MCDONOUGH	GA		11/20/2020		225,699		(125)			(125)		828	828			
100047518	ELGIN	IL		11/20/2020		68,993		(253)			(253)		1,018	1,018			
100047524	WINTER HAVEN	FL		11/20/2020		204,157		(314)			(314)		482	482			
100047533	NILES	OH		11/20/2020		62,950		(137)			(137)		350	350			
100047534	ELIZABETH	NJ		11/20/2020		77,886		(69)			(69)		1,236	1,236			
100047537	WINFIELD	MO		11/20/2020		88,781		(83)			(83)		360	360			
100047543	COOL	CA		11/20/2020		200,380		(193)			(193)		1,286	1,286			
100047544	PALATINE	IL		11/20/2020		63,432		(46)			(46)		671	671			
100047547	WARWICK	NY		11/20/2020		144,457		(161)			(161)		634	634			
100047553	SAINT CLAIR SHORES	MI		11/20/2020		110,160		(64)			(64)		366	366			
100047569	HAMMOND	IN		11/20/2020		67,379		(236)			(236)		1,011	1,011			
100047576	LOCKHART	TX		11/20/2020		136,378		(499)			(499)		1,349	1,349			
100047578	CAVE CREEK	AZ		11/20/2020		161,218		(96)			(96)		560	560			
100047587	WOODBRIDGE	VA		11/20/2020		52,967		(203)			(203)		1,107	1,107			
100047589	OTSEGO	MN		11/20/2020		125,822		(418)			(418)		2,414	2,414			
100047601	BOSCOBEL	WI		11/20/2020		83,282		(427)			(427)		1,061	1,061			
100047603	OCONOMOWOC	WI		11/20/2020		97,913		(114)			(114)		223	223			
100047604	ATLANTA	GA		11/20/2020		228,586		(336)			(336)		619	619			
100047607	OWEGO	NY		11/20/2020		46,071		(355)			(355)		1,208	1,208			
100047609	TRAFFORD	PA		11/20/2020		113,658		(26)			(26)		328	328			
100047617	MILTON	WI		11/20/2020		48,226		(61)			(61)		730	730			
100047618	PITTSBURG	CA		11/20/2020		144,126		(230)			(230)		589	589			
100047628	MAULDIN	SC		11/20/2020		108,540		(85)			(85)		415	415			
100047638	CAPE CORAL	FL		11/20/2020		183,264		(115)			(115)		593	593			
100047641	PORTAGE	IN		11/20/2020		131,984		(211)			(211)		427	427			
100047642	DETROIT	MI		11/20/2020		30,887		60			60		179	179			
100047657	PARK RIDGE	IL		11/20/2020		158,737		(102)			(102)		518	518			
100047658	LAKELAND	FL		11/20/2020		120,910		(141)			(141)		641	641			
100047660	LAS VEGAS	NV		11/20/2020		104,569		(252)			(252)		1,799	1,799			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047662	SOUTHFIELD	MI		11/20/2020		121,692		(228)			(228)		629	629			
100047663	MUSKEGON	MI		11/20/2020		102,404		(76)			(76)		459	459			
100047671	ORLANDO	FL		11/20/2020		255,504		(389)			(389)		942	942			
100047689	KINSTON	NC		11/20/2020		90,210		(369)			(369)		1,900	1,900			
100047697	SUMMERTOWN	TN		11/20/2020		64,535		(147)			(147)		381	381			
100047698	ELMWOOD PARK	IL		11/20/2020		103,511		(136)			(136)		640	640			
100047699	MIAMI	FL		11/20/2020		184,918		(135)			(135)		678	678			
100047704	BARRE	MA		11/20/2020		174,981		148			148		656	656			
100047712	LAS VEGAS	NV		11/20/2020		129,458		(141)			(141)		2,371	2,371			
100047725	SAN FERNANDO	CA		11/20/2020		72,997		(190)			(190)		1,072	1,072			
100047742	TRACY	CA		11/20/2020		261,667		(167)			(167)		1,124	1,124			
100047747	CLEVELAND	OH		11/20/2020		78,711		(101)			(101)		263	263			
100047748	EAST NORTHPORT	NY		11/20/2020		274,081		(314)			(314)		1,113	1,113			
100047754	UPLAND	CA		11/20/2020		136,487		(101)			(101)		987	987			
100047762	STERLING HEIGHTS	MI		11/20/2020		85,431		(279)			(279)		1,129	1,129			
100047764	COLONIA	NJ		11/20/2020		133,183		(483)			(483)		2,046	2,046			
100047765	CARPENTERSVILLE	IL		11/20/2020		63,044		(235)			(235)		1,519	1,519			
100047772	DEARBORN HEIGHTS	MI		11/20/2020		41,003		(51)			(51)		725	725			
100047783	LONG BEACH	CA		11/20/2020		247,497		(214)			(214)		1,205	1,205			
100047798	WEST HAVEN	CT		11/20/2020		131,122		(122)			(122)		657	657			
100047799	SEWAREN	NJ		11/20/2020		153,546		(135)			(135)		793	793			
100047804	SANTA FE	NM		11/20/2020		230,615		(159)			(159)		787	787			
100047816	CHURCHVILLE	MD		11/20/2020		206,148		(185)			(185)		429	429			
100047823	INWOOD	NY		11/20/2020		210,295		(320)			(320)		893	893			
100047826	OSWEGO	IL		11/20/2020		111,377		(181)			(181)		1,803	1,803			
100047827	WARRENVILLE	IL		11/20/2020		205,593		(84)			(84)		2,334	2,334			
100047834	STOCKBRIDGE	GA		11/20/2020		78,416		(316)			(316)		1,069	1,069			
100047842	MINEOLA	NY		11/20/2020		242,271		(208)			(208)		982	982			
100047845	NORTH CHICAGO	IL		11/20/2020		128,619		(101)			(101)		930	930			
100047848	SAN MARCOS	CA		11/20/2020		186,003		(378)			(378)		2,255	2,255			
100047851	GREEN BAY	WI		11/20/2020		86,906		(107)			(107)		256	256			
100047857	ELMA	NY		11/20/2020		160,291		(160)			(160)		959	959			
100047871	HENDERSON	NV		11/20/2020		142,757		(83)			(83)		312	312			
100047877	GRAND RAPIDS	MI		11/20/2020		50,975		(99)			(99)		949	949			
100047892	SAINT CLAIR SHORES	MI		11/20/2020		86,903		(92)			(92)		742	742			
100047895	WEARE	NH		11/20/2020		111,970		(82)			(82)		1,211	1,211			
100047901	PORT SAINT LUCIE	FL		11/20/2020		89,652		(113)			(113)		505	505			
100047908	WEST PALM BEACH	FL		11/20/2020		125,377		(220)			(220)		527	527			
100047909	LILBURN	GA		11/20/2020		161,084		(4)			(4)		580	580			
100047910	RANDOLPH	MA		11/20/2020		186,460		(210)			(210)		815	815			
100047912	GLEN BURNIE	MD		11/20/2020		128,559		(143)			(143)		599	599			
100047913	LAKE WORTH	FL		11/20/2020		329,866		(137)			(137)		1,101	1,101			
100047927	VENTURA	CA		11/20/2020		236,066		(124)			(124)		1,027	1,027			
100047930	FORT LAUDERDALE	FL		11/20/2020		171,910		(130)			(130)		1,440	1,440			
100047933	PITTSBURG	CA		11/20/2020		310,927		(479)			(479)		1,193	1,193			
100047949	VALLEJO	CA		11/20/2020		271,154		(477)			(477)		1,222	1,222			
100047951	TORRANCE	CA		11/20/2020		21,204		(373)			(373)		5,534	5,534			
100047952	FAIRBURN	GA		11/20/2020		88,647		(115)			(115)		1,286	1,286			
100047955	LITTLE ROCK	AR		11/20/2020		81,918		(78)			(78)		153	153			
100047967	BENSENVILLE	IL		11/20/2020		152,339		(59)			(59)		1,059	1,059			
100047985	LAKE PANASOFFKEE	FL		11/20/2020		162,847		(198)			(198)		2,613	2,613			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047990	ANKENY	IA		11/20/2020		106,398		(63)			(63)		386	386			
100047994	STAMFORD	CT		11/20/2020		161,110		(166)			(166)		630	630			
100048001	NORTH HOLLYWOOD	CA		11/20/2020		97,644		(151)			(151)		961	961			
100048011	GRASS VALLEY	CA		11/20/2020		172,858		(162)			(162)		1,887	1,887			
100048027	MURRIETA	CA		11/20/2020		259,771		(179)			(179)		1,140	1,140			
100048029	EASLEY	SC		11/20/2020		71,678		(78)			(78)		250	250			
100048033	PILLAGER	MN		11/20/2020		232,237		(156)			(156)		1,144	1,144			
100048037	ORLANDO	FL		11/20/2020		139,882		(220)			(220)		1,435	1,435			
100048043	DEKALB	IL		11/20/2020		114,835		(57)			(57)		1,011	1,011			
100048056	NORTH BERGEN	NJ		11/20/2020		294,500		(276)			(276)		919	919			
100048064	NAPLES	FL		11/20/2020		149,735		22			22		333	333			
100048072	SCHILLER PARK	IL		11/20/2020		100,991		(154)			(154)		456	456			
100048077	LAS VEGAS	NV		11/20/2020		291,445		(309)			(309)		1,424	1,424			
100048083	LYNNWOOD	WA		11/20/2020		63,297		(62)			(62)		1,254	1,254			
100048097	JONESBORO	GA		11/20/2020		119,463		(298)			(298)		1,735	1,735			
100048109	ADA	MI		11/20/2020		263,586		(427)			(427)		527	527			
100048113	PALMDALE	CA		11/20/2020		93,775		(80)			(80)		1,425	1,425			
100048116	CITRUS HEIGHTS	CA		11/20/2020		149,444		(238)			(238)		389	389			
100048117	WINTER SPRINGS	FL		11/20/2020		127,708		(85)			(85)		424	424			
100048118	LANHAM	MD		11/20/2020		103,782		(67)			(67)		354	354			
100048121	WEST BABYLON	NY		11/20/2020		315,219		(500)			(500)		1,361	1,361			
100048136	LITTLE ELM	TX		11/20/2020		88,679		(61)			(61)		429	429			
100048137	CHICAGO	IL		11/20/2020		221,560		(264)			(264)		857	857			
100048148	UNION	KY		11/20/2020		286,145		(285)			(285)		1,439	1,439			
100048153	RANCHO CUCAMONGA	CA		11/20/2020		163,522		(164)			(164)		615	615			
100048155	DUDLEY	MA		11/20/2020		139,313		(124)			(124)		910	910			
100048157	MINNEAPOLIS	MN		11/20/2020		100,162		(107)			(107)		1,286	1,286			
100048170	LANGHORNE	PA		11/20/2020		62,993		(84)			(84)		811	811			
100048173	HOLBROOK	NY		11/20/2020		163,460		(87)			(87)		1,422	1,422			
100048188	HENRICO	VA		11/20/2020		96,532		(122)			(122)		1,273	1,273			
100048189	FRESH MEADOWS	NY		11/20/2020		312,443		(264)			(264)		2,168	2,168			
100048191	PALMDALE	CA		11/20/2020		330,706		(329)			(329)		1,149	1,149			
100048196	FORT LAUDERDALE	FL		11/20/2020		157,213		(43)			(43)		594	594			
100048198	WARRENSBURG	MO		11/20/2020		39,322		(52)			(52)		212	212			
100048204	RENO	NV		11/20/2020		258,955		(188)			(188)		1,015	1,015			
100048217	OAKWOOD HILLS	IL		11/20/2020		120,022		(128)			(128)		1,735	1,735			
100048220	COPAKE	NY		11/20/2020		145,133		(112)			(112)		345	345			
100048223	SACRAMENTO	CA		11/20/2020		122,089		(160)			(160)		1,715	1,715			
100048227	PORT SAINT LUCIE	FL		11/20/2020		169,153		(116)			(116)		673	673			
100048231	PORTLAND	OR		11/20/2020		134,108		(7)			(7)		194	194			
100048233	PERRIS	CA		11/20/2020		185,717		(105)			(105)		2,982	2,982			
100048236	MIAMI	FL		11/20/2020		113,188		(203)			(203)		1,745	1,745			
100048238	FORT LAUDERDALE	FL		11/20/2020		117,753		(141)			(141)		1,436	1,436			
100048239	WESTBURY	NY		11/20/2020		224,654		(209)			(209)		1,005	1,005			
100048242	POLLOCK PINES	CA		11/20/2020		220,229		(133)			(133)		889	889			
100048246	MORENO VALLEY	CA		11/20/2020		257,318		(7)			(7)		1,015	1,015			
100048256	TAMPA	FL		11/20/2020		120,025		(142)			(142)		628	628			
100048257	OXNARD	CA		11/20/2020		236,346		(359)			(359)		1,308	1,308			
100048259	VENICE	FL		11/20/2020		148,898		(228)			(228)		641	641			
100048262	HUNTLEY	IL		11/20/2020		317,241		(89)			(89)		1,612	1,612			
100048264	FORT LAUDERDALE	FL		11/20/2020		155,223		(320)			(320)		3,796	3,796			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048265	NEW YORK	NY		11/20/2020		262,365		8			8		962	962			
100048296	BRICK	NJ		11/20/2020		341,910		(113)			(113)		1,339	1,339			
100048300	PALMDALE	CA		11/20/2020		254,299		(304)			(304)		2,158	2,158			
100048307	SUN VALLEY	CA		11/20/2020		238,464		(197)			(197)		862	862			
100048308	BURNSVILLE	MN		11/20/2020		193,766		262			262		298	298			
100048310	FRESNO	CA		11/20/2020		237,537		(170)			(170)		748	748			
100048313	MIAMI	FL		11/20/2020		232,808		(173)			(173)		847	847			
100048314	CHESTERFIELD	VA		11/20/2020		108,873		(81)			(81)		227	227			
100048319	CLEARWATER	FL		11/20/2020		185,986		(211)			(211)		792	792			
100048321	BATON ROUGE	LA		11/20/2020		76,104		(236)			(236)		1,001	1,001			
100048322	REDLANDS	CA		11/20/2020		276,348		(279)			(279)		944	944			
100048330	STAMFORD	CT		11/20/2020		197,645		(163)			(163)		635	635			
100048342	LAS VEGAS	NV		11/20/2020		68,867		(121)			(121)		311	311			
100048344	FORT WORTH	TX		11/20/2020		84,748		(62)			(62)		348	348			
100048350	MIDDLEVILLE	MI		11/20/2020		96,407		(51)			(51)		530	530			
100048352	POMPANO BEACH	FL		11/20/2020		300,655		(435)			(435)		1,211	1,211			
100048358	SUNBURY	PA		11/20/2020		37,357		(238)			(238)		570	570			
100048359	UNIONDALE	NY		11/20/2020		261,892		(308)			(308)		895	895			
100048368	MAPLE SHADE	NJ		11/20/2020		88,274		(65)			(65)		360	360			
100048382	SUCCASUNNA	NJ		11/20/2020		288,253		(385)			(385)		812	812			
100048385	JAMAICA	NY		11/20/2020		211,446		(191)			(191)		2,148	2,148			
100048394	SLEEPY HOLLOW	IL		11/20/2020		245,964		(287)			(287)		354	354			
100048396	RIVERSIDE	CA		11/20/2020		99,093		(6)			(6)		345	345			
100048400	MIAMI	FL		11/20/2020		205,252		(286)			(286)		402	402			
100048411	SOUTHFIELD	MI		11/20/2020		224,121		(86)			(86)		714	714			
100048412	FRESNO	CA		11/20/2020		261,735		(211)			(211)		378	378			
100048413	MIAMI	FL		11/20/2020		302,355		(173)			(173)		1,109	1,109			
100048448	STUART	FL		11/20/2020		119,610		(126)			(126)		291	291			
100048449	SOMERSET	NJ		11/20/2020		184,220		(607)			(607)		2,060	2,060			
100048455	YUMA	AZ		11/20/2020		92,691		(45)			(45)		380	380			
100048456	BERWYN	IL		11/20/2020		135,270		122			122		767	767			
100048462	RENO	NV		11/20/2020		163,091		(137)			(137)		482	482			
100048463	RIVERSIDE	CA		11/20/2020		151,346		(108)			(108)		699	699			
100048464	MONTGOMERY VILLAGE	MD		11/20/2020		271,257		(172)			(172)		2,192	2,192			
100048474	CANYON COUNTRY	CA		11/20/2020		484,609		367			367		1,635	1,635			
100048486	KERMAN	CA		11/20/2020		215,365		(186)			(186)		1,831	1,831			
100048490	JUPITER	FL		11/20/2020		175,239		(243)			(243)		2,564	2,564			
100048492	BRENTWOOD	CA		11/20/2020		335,074		(318)			(318)		4,290	4,290			
100048493	DAVISON	MI		11/20/2020		98,483		(154)			(154)		1,575	1,575			
100048498	MIAMI	FL		11/20/2020		182,404		(278)			(278)		418	418			
100048500	ANTIOCH	CA		11/20/2020		295,555		(10)			(10)		1,953	1,953			
100048501	RIALTO	CA		11/20/2020		62,951		(197)			(197)		4,796	4,796			
100048506	SAN BERNARDINO	CA		11/20/2020		232,984		(146)			(146)		672	672			
100048509	KISSIMMEE	FL		11/20/2020		113,117		(152)			(152)		202	202			
100048514	LOS ANGELES	CA		11/20/2020		261,456		(268)			(268)		1,059	1,059			
100048515	DELRAY BEACH	FL		11/20/2020		166,970		(108)			(108)		1,016	1,016			
100048517	HIGHTSTOWN	NJ		11/20/2020		88,957		(152)			(152)		531	531			
100048518	LAKEWOOD	CA		11/20/2020		389,297		(349)			(349)		1,390	1,390			
100048519	INDIALANTIC	FL		11/20/2020		345,304		(279)			(279)		1,127	1,127			
100048521	QUEENS VILLAGE	NY		11/20/2020		334,238		(281)			(281)		1,535	1,535			
100048526	MACUNGIE	PA		11/20/2020		171,288		(266)			(266)		498	498			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048529	MERRIMACK	NH		11/20/2020		163,852		(183)			(183)		643	643			
100048534	BEVERLY HILLS	MI		11/20/2020		122,802		(78)			(78)		613	613			
100048536	POCONO SUMMIT	PA		11/20/2020		115,578		(154)			(154)		388	388			
100048537	ORMOND BEACH	FL		11/20/2020		214,338		(263)			(263)		1,001	1,001			
100048540	POMPANO BEACH	FL		11/20/2020		141,938		(10)			(10)		496	496			
100048547	RANCHO CUCAMONGA	CA		11/20/2020		264,870		(292)			(292)		1,173	1,173			
100048548	MONTGOMERY VILLAGE	MD		11/20/2020		184,297		(125)			(125)		637	637			
100048550	WEST PALM BEACH	FL		11/20/2020		59,822		(30)			(30)		143	143			
100048562	MINNEAPOLIS	MN		11/20/2020		208,654		(162)			(162)		714	714			
100048563	REISTERSTOWN	MD		11/20/2020		347,891		(386)			(386)		511	511			
100048575	BARTOW	FL		11/20/2020		259,047		(258)			(258)		974	974			
100048577	WHITTIER	CA		11/20/2020		212,542		(203)			(203)		2,507	2,507			
100048580	FONTANA	CA		11/20/2020		302,686		(319)			(319)		961	961			
100048583	BALTIMORE	MD		11/20/2020		135,618		(82)			(82)		595	595			
100048600	MIAMI	FL		11/20/2020		146,555		(194)			(194)		1,857	1,857			
100048606	WEST ORANGE	NJ		11/20/2020		314,633		(134)			(134)		1,143	1,143			
100048616	CARY	NC		11/20/2020		329,246		(440)			(440)		943	943			
100048619	ROCK HILL	SC		11/20/2020		93,424		(346)			(346)		917	917			
100048620	FARMINGTON	CT		11/20/2020		147,603		136			136		578	578			
100048621	VICTORVILLE	CA		11/20/2020		207,519		(129)			(129)		667	667			
100048624	SAN JUAN CAPISTRANO	CA		11/20/2020		187,804		(144)			(144)		907	907			
100048629	WINSTON SALEM	NC		11/20/2020		65,596		(135)			(135)		1,064	1,064			
100048633	WILDWOOD	NJ		11/20/2020		144,999		(798)			(798)		2,217	2,217			
100048638	STREET	MD		11/20/2020		215,368		(258)			(258)		366	366			
100048644	GEORGETOWN	KY		11/20/2020		151,003		(81)			(81)		551	551			
100048652	CHICAGO RIDGE	IL		11/20/2020		104,517		105			105		528	528			
100048655	POMPANO BEACH	FL		11/20/2020		104,706		(94)			(94)		297	297			
100048662	BOWIE	MD		11/20/2020		284,588		(249)			(249)		2,163	2,163			
100048674	CHARLOTTE	NC		11/20/2020		153,537		(126)			(126)		1,506	1,506			
100048677	OLYMPIA	WA		11/20/2020		197,207		(166)			(166)		702	702			
100048689	CHARLOTTESVILLE	VA		11/20/2020		132,101		(175)			(175)		285	285			
100048696	SPRING VALLEY	NY		11/20/2020		233,933		(593)			(593)		1,430	1,430			
100048699	EVERETT	WA		11/20/2020		221,826		(102)			(102)		524	524			
100048701	GILBERT	AZ		11/20/2020		213,122		(210)			(210)		2,894	2,894			
100048709	SALT LAKE CITY	UT		11/20/2020		121,679		(104)			(104)		513	513			
100048717	MABELVALE	AR		11/20/2020		209,351		(563)			(563)		2,902	2,902			
100048718	AUBURN	AL		11/20/2020		159,684		(201)			(201)		558	558			
100048723	VAN NUYS	CA		11/20/2020		343,874		(224)			(224)		939	939			
100048731	ROYAL PALM BEACH	FL		11/20/2020		270,144		(324)			(324)		804	804			
100048738	CHICAGO	IL		11/20/2020		79,452		(82)			(82)		1,018	1,018			
100048745	CAPITOL HEIGHTS	MD		11/20/2020		77,823		(161)			(161)		383	383			
100048746	UNIONDALE	NY		11/20/2020		175,736		(165)			(165)		484	484			
100048747	CARSON	CA		11/20/2020		421,423		(470)			(470)		1,437	1,437			
100048749	JOLIET	IL		11/20/2020		197,980		(50)			(50)		849	849			
100048752	RANCHO CUCAMONGA	CA		11/20/2020		233,635		(223)			(223)		3,210	3,210			
100048757	BROOKLYN	NY		11/20/2020		452,484		(443)			(443)		1,251	1,251			
100048759	LAKEWOOD	WA		11/20/2020		182,088		(207)			(207)		1,659	1,659			
100048767	FIREBAUGH	CA		11/20/2020		68,161		133			133		53	53			
100048768	CHESAPEAKE	VA		11/20/2020		177,839		(101)			(101)		1,989	1,989			
100048773	SAINT PAUL	MN		11/20/2020		111,394		(161)			(161)		1,490	1,490			
100048774	BROOKLYN	NY		11/20/2020		480,460		(272)			(272)		1,555	1,555			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048775	BRANDON	FL		11/20/2020		191,105		(237)			(237)		682	682			
100048778	WINTER PARK	FL		11/20/2020		137,306		(122)			(122)		508	508			
100048780	WOODHAVEN	NY		11/20/2020		190,335		(527)			(527)		3,690	3,690			
100048782	SALT LAKE CITY	UT		11/20/2020		116,895		(508)			(508)		9,077	9,077			
100048783	SAINT PAUL	MN		11/20/2020		182,874		(251)			(251)		1,558	1,558			
100048784	GYPSUM	CO		11/20/2020		286,457		(272)			(272)		875	875			
100048788	OPA LOCKA	FL		11/20/2020		204,143		(229)			(229)		521	521			
100048790	HAUPPAUGE	NY		11/20/2020		257,479		(306)			(306)		1,133	1,133			
100048804	NORTH HOLLYWOOD	CA		11/20/2020		352,014		(257)			(257)		1,148	1,148			
100048823	TALLMADGE	OH		11/20/2020		98,823		(237)			(237)		757	757			
100048831	BAKERSFIELD	CA		11/20/2020		113,029		(74)			(74)		692	692			
100048833	EFFORT	PA		11/20/2020		175,675		(59)			(59)		407	407			
100048839	KINGS PARK	NY		11/20/2020		285,411		522			522		1,145	1,145			
100048842	MATTHEWS	NC		11/20/2020		115,905		(211)			(211)		2,011	2,011			
100048854	CHICAGO	IL		11/20/2020		106,724		(68)			(68)		629	629			
100048859	HEMPSTEAD	NY		11/20/2020		283,479		(252)			(252)		1,239	1,239			
100048873	REX	GA		11/20/2020		95,727		(69)			(69)		279	279			
100048882	MENIFEE	CA		11/20/2020		159,445		(214)			(214)		2,480	2,480			
100048886	BABYLON	NY		11/20/2020		319,376		(301)			(301)		1,526	1,526			
100048903	JACKSON	MI		11/20/2020		130,891		(161)			(161)		387	387			
100048905	LURAY	VA		11/20/2020		111,634		(44)			(44)		322	322			
100048918	CONYERS	GA		11/20/2020		147,217		(98)			(98)		295	295			
100048932	BEAUMONT	CA		11/20/2020		259,642		(170)			(170)		895	895			
100048934	PORTLAND	OR		11/20/2020		116,145		(329)			(329)		6,940	6,940			
100048938	CHICAGO	IL		11/20/2020		253,250		(304)			(304)		821	821			
100048941	BRONX	NY		11/20/2020		519,528		(349)			(349)		2,365	2,365			
100048943	HIALEAH	FL		11/20/2020		127,570		(168)			(168)		1,826	1,826			
100048952	FILLMORE	CA		11/20/2020		192,436		(665)			(665)		9,020	9,020			
100048959	VENICE	FL		11/20/2020		168,978		(123)			(123)		741	741			
100048960	CATHEDRAL CITY	CA		11/20/2020		273,412		(243)			(243)		615	615			
100048965	FORT WORTH	TX		11/20/2020		125,309		(83)			(83)		815	815			
100048970	DEERFIELD	IL		11/20/2020		128,250		(272)			(272)		8,235	8,235			
100048976	LODI	NJ		11/20/2020		285,785		(199)			(199)		1,903	1,903			
100048978	CONYERS	GA		11/20/2020		91,515		(163)			(163)		554	554			
100048979	MIAMI	FL		11/20/2020		225,196		(308)			(308)		742	742			
100048983	LESTER PRAIRIE	MN		11/20/2020		112,971		(155)			(155)		369	369			
100048989	RIO RANCHO	NM		11/20/2020		113,106		(98)			(98)		580	580			
100048996	BALTIMORE	MD		11/20/2020		204,686		(226)			(226)		841	841			
100049005	SAINT GEORGE	UT		11/20/2020		247,828		5			5		871	871			
100049011	INVER GROVE HEIGHTS	MN		11/20/2020		144,687		(68)			(68)		478	478			
100049023	LAKELAND	FL		11/20/2020		204,945		(188)			(188)		643	643			
100049035	CARSON	CA		11/20/2020		286,226		(73)			(73)		646	646			
100049037	HOPE MILLS	NC		11/20/2020		88,698		(90)			(90)		400	400			
100049040	ATHOL	MA		11/20/2020		164,853		(210)			(210)		508	508			
100049042	WINTER PARK	FL		11/20/2020		196,636		(334)			(334)		739	739			
100049043	CORONA	NY		11/20/2020		516,111		(127)			(127)		1,512	1,512			
100049050	LAS VEGAS	NV		11/20/2020		190,830		(131)			(131)		1,631	1,631			
100049055	NORTH AUGUSTA	SC		11/20/2020		159,050		(72)			(72)		575	575			
100049057	RONKONKOMA	NY		11/20/2020		160,501		(121)			(121)		2,383	2,383			
100049071	ORLANDO	FL		11/20/2020		151,630		(90)			(90)		988	988			
100049073	CAMBRIA HEIGHTS	NY		11/20/2020		326,548		(473)			(473)		504	504			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049080	DUNCANNON	PA		11/20/2020		330,127		(177)			(177)		1,260	1,260			
100049083	MIAMI	FL		11/20/2020		165,458		(176)			(176)		753	753			
100049092	BETHLEHEM	PA		11/20/2020		142,279		(465)			(465)		1,275	1,275			
100049100	STOCKTON	CA		11/20/2020		129,434		(59)			(59)		469	469			
100049117	BROCKTON	MA		11/20/2020		175,467		(174)			(174)		555	555			
100049129	SUISUN CITY	CA		11/20/2020		284,165		(324)			(324)		751	751			
100049130	KISSIMMEE	FL		11/20/2020		174,431		(174)			(174)		767	767			
100049140	RESTON	VA		11/20/2020		180,239		(192)			(192)		1,710	1,710			
100049142	ADDISON	IL		11/20/2020		186,009		(171)			(171)		1,859	1,859			
100049143	MIAMI	FL		11/20/2020		399,327		(465)			(465)		1,434	1,434			
100049149	BEAVERTON	OR		11/20/2020		111,317		(151)			(151)		816	816			
100049163	MOAPA	NV		11/20/2020		241,854		(337)			(337)		828	828			
100049176	FRAZIER PARK	CA		11/20/2020		251,902		(264)			(264)		860	860			
100049178	ROUND LAKE BEACH	IL		11/20/2020		106,907		(168)			(168)		515	515			
100049181	NEW IBERIA	LA		11/20/2020		66,048		(395)			(395)		1,013	1,013			
100049184	COMPTON	CA		11/20/2020		270,536		(113)			(113)		1,320	1,320			
100049190	FOUNTAIN	CO		11/20/2020		128,820		(95)			(95)		717	717			
100049197	MIAMI	FL		11/20/2020		176,956		(97)			(97)		901	901			
100049204	CANTONMENT	FL		11/20/2020		143,114		(152)			(152)		663	663			
100049209	MIAMI	FL		11/20/2020		172,442		(139)			(139)		562	562			
100049213	POMONA	CA		11/20/2020		291,162		(137)			(137)		859	859			
100049216	DUNDEE	IL		11/20/2020		329,813		(445)			(445)		723	723			
100049223	PASADENA	MD		11/20/2020		241,559		(294)			(294)		472	472			
100049229	STAMFORD	CT		11/20/2020		204,981		(70)			(70)		722	722			
100049234	RICHMOND HILL	NY		11/20/2020		361,931		(530)			(530)		1,163	1,163			
100049243	FREEPORT	NY		11/20/2020		251,138		(163)			(163)		1,071	1,071			
100049246	WARWICK	NY		11/20/2020		409,887		(240)			(240)		3,108	3,108			
100049251	MYRTLE BEACH	SC		11/20/2020		235,196		(288)			(288)		1,125	1,125			
100049254	ROANOKE	VA		11/20/2020		98,725		(98)			(98)		513	513			
100049256	ARVIN	CA		11/20/2020		118,338		(185)			(185)		710	710			
100049257	MELROSE PARK	IL		11/20/2020		193,797		(423)			(423)		2,054	2,054			
100049258	LAND O LAKES	FL		11/20/2020		153,204		(203)			(203)		488	488			
100049261	OXNARD	CA		11/20/2020		398,517		(441)			(441)		1,189	1,189			
100049271	WAYNE	MI		11/20/2020		104,523		(95)			(95)		327	327			
100049273	MIAMI	FL		11/20/2020		303,731		(253)			(253)		776	776			
100049275	MASTIC	NY		11/20/2020		204,954		(160)			(160)		549	549			
100049284	DADE CITY	FL		11/20/2020		113,969		(102)			(102)		378	378			
100049285	HARRISBURG	NC		11/20/2020		405,805		(289)			(289)		1,639	1,639			
100049294	COSTA MESA	CA		11/20/2020		126,785		(135)			(135)		3,352	3,352			
100049296	HALIFAX	MA		11/20/2020		134,232		(107)			(107)		1,178	1,178			
100049300	SAINT LOUIS	MO		11/20/2020		82,615		(172)			(172)		1,270	1,270			
100049302	MOORESVILLE	NC		11/20/2020		136,848		(91)			(91)		533	533			
100049303	FRESNO	CA		11/20/2020		140,554		(165)			(165)		758	758			
100049307	SEVERN	MD		11/20/2020		205,928		(290)			(290)		932	932			
100049310	JOLIET	IL		11/20/2020		148,158		(107)			(107)		1,012	1,012			
100049312	SAN DIEGO	CA		11/20/2020		285,302		(314)			(314)		2,244	2,244			
100049328	LANCASTER	CA		11/20/2020		90,632		(131)			(131)		368	368			
100049331	CERES	CA		11/20/2020		279,569		718			718		297	297			
100049334	BELLINGHAM	MA		11/20/2020		232,881		(10)			(10)		927	927			
100049338	MIDDLE RIVER	MD		11/20/2020		161,025		(229)			(229)		626	626			
100049340	PLEASANTVILLE	NJ		11/20/2020		101,785		(66)			(66)		385	385			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049351	MIAMI	FL		11/20/2020		286,155		(263)			(263)		832	832			
100049355	SILVER SPRING	MD		11/20/2020		172,248		(165)			(165)		1,088	1,088			
100049378	CUTLER BAY	FL		11/20/2020		348,314		(250)			(250)		1,566	1,566			
100049379	PASADENA	MD		11/20/2020		163,891		(223)			(223)		2,684	2,684			
100049383	LOS ANGELES	CA		11/20/2020		211,194		(228)			(228)		2,736	2,736			
100049385	LYNWOOD	CA		11/20/2020		279,717		(167)			(167)		1,076	1,076			
100049391	SAN ANTONIO	TX		11/20/2020		64,567		(124)			(124)		1,221	1,221			
100049395	STUART	FL		11/20/2020		92,318		(265)			(265)		1,452	1,452			
100049398	CHICAGO	IL		11/20/2020		238,726		(220)			(220)		1,121	1,121			
100049405	BRAINTREE	MA		11/20/2020		97,431		(406)			(406)		1,053	1,053			
100049412	HOLTSVILLE	NY		11/20/2020		229,092		(153)			(153)		982	982			
100049418	BARTLETT	IL		11/20/2020		290,028		(74)			(74)		963	963			
100049436	LAS VEGAS	NV		11/20/2020		243,550		(227)			(227)		1,094	1,094			
100049439	SHELTON	CT		11/20/2020		293,511		116			116		2,559	2,559			
100049440	UTICA	MI		11/20/2020		76,305		(146)			(146)		851	851			
100049450	ONTARIO	CA		11/20/2020		181,904		(387)			(387)		1,983	1,983			
100049453	COVINA	CA		11/20/2020		234,866		(150)			(150)		956	956			
100049457	DENVER	CO		11/20/2020		123,226		(143)			(143)		1,463	1,463			
100049472	MIAMI	FL		11/20/2020		232,093		(260)			(260)		777	777			
100049475	STERLING HEIGHTS	MI		11/20/2020		201,970		229			229		388	388			
100049477	ELMONT	NY		11/20/2020		190,116		(254)			(254)		661	661			
100049480	LANSING	IL		11/20/2020		53,876		(26)			(26)		617	617			
100049485	ORLANDO	FL		11/20/2020		121,988		(91)			(91)		780	780			
100049487	LOS ANGELES	CA		11/20/2020		288,542		(216)			(216)		1,844	1,844			
100049489	UPPER MARLBORO	MD		11/20/2020		186,904		(269)			(269)		1,339	1,339			
100049490	SAN BERNARDINO	CA		11/20/2020		182,592		(136)			(136)		592	592			
100049491	LITHONIA	GA		11/20/2020		97,930		(66)			(66)		421	421			
100049492	OAKLAND	CA		11/20/2020		285,535		(148)			(148)		1,262	1,262			
100049495	ALABASTER	AL		11/20/2020		102,437		(107)			(107)		853	853			
100049498	BURBANK	IL		11/20/2020		144,736		(319)			(319)		534	534			
100049509	TOLLESON	AZ		11/20/2020		160,859		(170)			(170)		536	536			
100049513	SAINT PETERSBURG	FL		11/20/2020		142,846		(138)			(138)		614	614			
100049514	LONG BEACH	CA		11/20/2020		294,361		(417)			(417)		962	962			
100049515	BAKERSFIELD	CA		11/20/2020		85,801		(72)			(72)		613	613			
100049519	WINTHROP HARBOR	IL		11/20/2020		207,234		(246)			(246)		2,716	2,716			
100049522	GRAND RAPIDS	MI		11/20/2020		49,836		(190)			(190)		463	463			
100049526	RONKONKOMA	NY		11/20/2020		174,226		(93)			(93)		1,064	1,064			
100049530	BREMEN	GA		11/20/2020		97,776		(434)			(434)		1,561	1,561			
100049534	ORANGE	CA		11/20/2020		285,127		(374)			(374)		3,238	3,238			
100049538	HOUSTON	TX		11/20/2020		90,684		(281)			(281)		621	621			
100049539	KAHULUI	HI		11/20/2020		413,000		(382)			(382)		1,707	1,707			
100049557	HYATTSVILLE	MD		11/20/2020		152,130		(281)			(281)		2,292	2,292			
100049560	SEATTLE	WA		11/20/2020		231,767		(427)			(427)		747	747			
100049561	FRESNO	CA		11/20/2020		176,225		(236)			(236)		703	703			
100049568	SACRAMENTO	CA		11/20/2020		199,059		159			159		951	951			
100049569	SEATTLE	WA		11/20/2020		300,067		(199)			(199)		2,147	2,147			
100049570	FAYETTEVILLE	GA		11/20/2020		170,500		(143)			(143)		567	567			
100049576	PHOENIX	AZ		11/20/2020		128,748		(112)			(112)		350	350			
100049577	CHICAGO	IL		11/20/2020		247,276		(176)			(176)		743	743			
100049582	MINERVA	OH		11/20/2020		65,116		(85)			(85)		774	774			
100049598	LAWRENCEVILLE	GA		11/20/2020		133,372		(161)			(161)		450	450			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049611	SAN ANTONIO	TX		11/20/2020		117,476		(137)			(137)		152	152			
100049614	ROSEDALE	NY		11/20/2020		291,990		(285)			(285)		871	871			
100049621	ONTARIO	CA		11/20/2020		201,660		(189)			(189)		569	569			
100049622	FLORISSANT	MO		11/20/2020		227,041		(188)			(188)		733	733			
100049624	PADUCAH	KY		11/20/2020		94,136		(99)			(99)		327	327			
100049627	SIMI VALLEY	CA		11/20/2020		329,906		(116)			(116)		2,539	2,539			
100049636	BALA CYNWYD	PA		11/20/2020		172,596		(75)			(75)		579	579			
100049643	RIALTO	CA		11/20/2020		286,936		(345)			(345)		951	951			
100049644	MIDLAND	TX		11/20/2020		45,931		(50)			(50)		113	113			
100049646	LAS VEGAS	NV		11/20/2020		224,722		(197)			(197)		1,486	1,486			
100049648	GRESHAM	OR		11/20/2020		144,799		(99)			(99)		906	906			
100049649	DOUGLAS	MA		11/20/2020		232,026		(207)			(207)		929	929			
100049651	LEESBURG	FL		11/20/2020		249,118		(235)			(235)		703	703			
100049653	SOLEDAD	CA		11/20/2020		174,721		(197)			(197)		725	725			
100049658	DEARBORN	MI		11/20/2020		133,879		(213)			(213)		510	510			
100049662	ORLANDO	FL		11/20/2020		441,929		(1,089)			(1,089)		12,792	12,792			
100049664	NORFOLK	VA		11/20/2020		185,726		(333)			(333)		1,201	1,201			
100049666	LANHAM	MD		11/20/2020		236,521		(144)			(144)		1,528	1,528			
100049676	LEXINGTON	SC		11/20/2020		209,201		(323)			(323)		1,000	1,000			
100049677	HIALEAH	FL		11/20/2020		141,484		(100)			(100)		365	365			
100049680	WALDORF	MD		11/20/2020		446,599		(387)			(387)		1,755	1,755			
100049690	WILDOMAR	CA		11/20/2020		248,219		(244)			(244)		820	820			
100049694	FAIRFIELD	CA		11/20/2020		241,156		(381)			(381)		534	534			
100049696	LANCASTER	CA		11/20/2020		175,574		(264)			(264)		696	696			
100049697	FEDERAL WAY	WA		11/20/2020		356,527		(215)			(215)		1,304	1,304			
100049698	INDIANAPOLIS	IN		11/20/2020		86,582		(94)			(94)		101	101			
100049710	TRUMBULL	CT		11/20/2020		327,892		(604)			(604)		1,004	1,004			
100049728	BOLINGBROOK	IL		11/20/2020		145,944		115			115		495	495			
100049729	PLAINFIELD	NJ		11/20/2020		272,623		(252)			(252)		663	663			
100049736	CHICAGO	IL		11/20/2020		159,516		(115)			(115)		1,968	1,968			
100049739	TARZANA	CA		11/20/2020		277,374		(45)			(45)		1,305	1,305			
100049746	COVINA	CA		11/20/2020		188,959		(209)			(209)		587	587			
100049747	GARDENA	CA		11/20/2020		331,949		(170)			(170)		1,585	1,585			
100049748	GARDEN GROVE	CA		11/20/2020		274,409		(232)			(232)		1,021	1,021			
100049786	POINT PLEASANT BEACH	NJ		11/20/2020		327,568		(475)			(475)		1,291	1,291			
100049789	RIO RANCHO	NM		11/20/2020		136,011		(186)			(186)		556	556			
100049805	COTTAGE GROVE	OR		11/20/2020		169,964		(281)			(281)		695	695			
100049812	LYNWOOD	CA		11/20/2020		322,055		(372)			(372)		1,135	1,135			
100049813	EVERETT	WA		11/20/2020		182,803		(199)			(199)		442	442			
100049819	ROSELLE	NJ		11/20/2020		204,485		(180)			(180)		810	810			
100049824	RICHTON PARK	IL		11/20/2020		82,221		(168)			(168)		1,014	1,014			
100049829	MIAMI	FL		11/20/2020		122,119		(173)			(173)		347	347			
100049830	HOLLYWOOD	FL		11/20/2020		85,862		(139)			(139)		1,057	1,057			
100049836	LEESVILLE	SC		11/20/2020		85,512		(302)			(302)		777	777			
100049841	MIAMI	FL		11/20/2020		175,193		(198)			(198)		953	953			
100049854	HIGHLAND	CA		11/20/2020		125,694		(79)			(79)		1,658	1,658			
100049870	WHARTON	NJ		11/20/2020		201,300		(254)			(254)		715	715			
100049871	ELGIN	IL		11/20/2020		272,953		38			38		1,058	1,058			
100049878	FILLMORE	CA		11/20/2020		386,361		(475)			(475)		1,295	1,295			
100049883	MOUNT VERNON	WA		11/20/2020		238,812		(296)			(296)		1,055	1,055			
100049887	MELROSE PARK	IL		11/20/2020		172,161		(213)			(213)		479	479			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049891	BONNEY LAKE	WA		11/20/2020		259,409		(305)			(305)		810	810			
100049892	VALPARAISO	IN		11/20/2020		127,025		(171)			(171)		1,488	1,488			
100049899	FEDERAL WAY	WA		11/20/2020		188,123		(225)			(225)		2,506	2,506			
100049904	NORTH CHESTERFIELD	VA		11/20/2020		155,214		(176)			(176)		775	775			
100049910	AUSTIN	TX		11/20/2020		130,682		(177)			(177)		583	583			
100049913	MONTCLAIR	CA		11/20/2020		351,489		(246)			(246)		1,337	1,337			
100049914	STATEN ISLAND	NY		11/20/2020		315,706		(325)			(325)		1,432	1,432			
100049918	BALTIMORE	MD		11/20/2020		128,954		(88)			(88)		570	570			
100049929	COLONIAL HEIGHTS	VA		11/20/2020		54,087		(77)			(77)		228	228			
100049932	HILLSIDE	NJ		11/20/2020		282,457		50			50		885	885			
100049936	BOTHELL	WA		11/20/2020		194,587		(256)			(256)		430	430			
100049942	PALOS HEIGHTS	IL		11/20/2020		226,797		(201)			(201)		860	860			
100049953	LESLIE	MO		11/20/2020		328,832		(305)			(305)		794	794			
100049966	BROOKLYN	NY		11/20/2020		401,015		(405)			(405)		1,173	1,173			
100049968	TULSA	OK		11/20/2020		195,063		(168)			(168)		506	506			
100049972	CHESAPEAKE BEACH	MD		11/20/2020		182,598		(276)			(276)		3,060	3,060			
100049979	OWOSSO	MI		11/20/2020		84,973		(57)			(57)		299	299			
100049989	STONE MOUNTAIN	GA		11/20/2020		129,769		(125)			(125)		299	299			
100049999	HOFFMAN ESTATES	IL		11/20/2020		278,955		(138)			(138)		1,046	1,046			
100050001	CHESTER	VA		11/20/2020		267,926		(209)			(209)		3,971	3,971			
100050005	WATERVILLE	OH		11/20/2020		163,489		(108)			(108)		787	787			
100050008	CULPEPER	VA		11/20/2020		96,840		(112)			(112)		251	251			
100050013	CHICAGO	IL		11/20/2020		209,715		(218)			(218)		528	528			
100050019	ROCKVILLE	MD		11/20/2020		86,536		(139)			(139)		585	585			
100050023	ELKTON	MD		11/20/2020		49,387		(181)			(181)		2,951	2,951			
100050026	NEW ORLEANS	LA		11/20/2020		122,879		(49)			(49)		455	455			
100050031	NORTH MIAMI BEACH	FL		11/20/2020		162,321		(285)			(285)		1,201	1,201			
100050033	PARRISH	FL		11/20/2020		300,442		(211)			(211)		738	738			
100050035	CALIFORNIA CITY	CA		11/20/2020		54,134		(90)			(90)		405	405			
100050036	CINCINNATI	OH		11/20/2020		128,312		(71)			(71)		451	451			
100050037	BANNING	CA		11/20/2020		155,444		(43)			(43)		524	524			
100050046	WILMINGTON	NC		11/20/2020		202,541		(327)			(327)		2,048	2,048			
100050058	ROCHESTER	NY		11/20/2020		29,832		(87)			(87)		1,346	1,346			
100050064	CROFTON	MD		11/20/2020		241,799		(172)			(172)		917	917			
100050067	DELAND	FL		11/20/2020		108,434		(98)			(98)		282	282			
100050092	WASHINGTON	DC		11/20/2020		323,446		(139)			(139)		1,181	1,181			
100050095	COLUMBIANA	AL		11/20/2020		14,031		(236)			(236)		1,410	1,410			
100050104	BIRMINGHAM	AL		11/20/2020		82,400		(64)			(64)		260	260			
100050141	DAYTON	OH		11/20/2020		83,715		(200)			(200)		320	320			
100050155	OLD FORGE	PA		11/20/2020		76,706		(292)			(292)		1,115	1,115			
100050165	CINCINNATI	OH		11/20/2020		92,976		(213)			(213)		1,102	1,102			
100050176	LAWRENCEVILLE	GA		11/20/2020		115,738		(224)			(224)		1,832	1,832			
100050189	BRISTOL	CT		11/20/2020		177,106		(789)			(789)		1,885	1,885			
100050192	BAY SHORE	NY		11/20/2020		248,902		(304)			(304)		2,617	2,617			
100050195	MURFREESBORO	TN		11/20/2020		148,876		(211)			(211)		288	288			
100050197	CORTLAND	OH		11/20/2020		100,850		(90)			(90)		251	251			
100050198	BOSSIER CITY	LA		11/20/2020		70,418		(91)			(91)		101	101			
100050201	LAKE VILLA	IL		11/20/2020		102,112		(86)			(86)		669	669			
100050210	BISHOP	CA		11/20/2020		232,824		(181)			(181)		780	780			
100050212	BROKEN ARROW	OK		11/20/2020		60,736		(104)			(104)		381	381			
100050214	SLIDELL	LA		11/20/2020		116,818		(93)			(93)		432	432			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050220	SPARKS	NV		11/20/2020		144,827		(53)			(53)		333	333			
100050223	LYNNWOOD	WA		11/20/2020		264,862		(302)			(302)		777	777			
100050224	MIAMI	FL		11/20/2020		109,535		(277)			(277)		912	912			
100050226	NOTTINGHAM	PA		11/20/2020		67,785		(442)			(442)		1,602	1,602			
100050228	VENETA	OR		11/20/2020		149,380		(622)			(622)		1,384	1,384			
100050235	BURGAW	NC		11/20/2020		94,303		(40)			(40)		343	343			
100050236	NEWBURGH	NY		11/20/2020		107,245		(151)			(151)		483	483			
100050241	CHICOPEE	MA		11/20/2020		165,429		(77)			(77)		523	523			
100050249	STONE MOUNTAIN	GA		11/20/2020		84,752		(122)			(122)		1,257	1,257			
100050252	FALL RIVER	MA		11/20/2020		113,856		(76)			(76)		702	702			
100050253	FORT LAUDERDALE	FL		11/20/2020		80,605		(171)			(171)		711	711			
100050254	TUCSON	AZ		11/20/2020		80,574		(19)			(19)		282	282			
100050258	CINCINNATI	OH		11/20/2020		66,116		(100)			(100)		813	813			
100050263	PACIFIC JUNCTION	IA		11/20/2020		65,246		(202)			(202)		1,665	1,665			
100050265	CAPE CORAL	FL		11/20/2020		104,397		126			126		6,000	6,000			
100050274	MIAMI	FL		11/20/2020		281,080		(151)			(151)		1,302	1,302			
100050276	XENIA	OH		11/20/2020		143,271		(79)			(79)		520	520			
100050286	CENTREVILLE	VA		11/20/2020		492,065		(441)			(441)		1,858	1,858			
100050291	SAN BERNARDINO	CA		11/20/2020		159,727		(181)			(181)		1,664	1,664			
100050294	MARYVILLE	TN		11/20/2020		88,851		(399)			(399)		574	574			
100050295	LEESBURG	FL		11/20/2020		149,702		(152)			(152)		632	632			
100050298	HOWELL	NJ		11/20/2020		351,970		(287)			(287)		1,127	1,127			
100050308	HILLSBOROUGH	NJ		11/20/2020		169,171		(110)			(110)		1,130	1,130			
100050310	ROOSEVELT	NY		11/20/2020		190,184		(109)			(109)		2,432	2,432			
100050311	SYLMAR	CA		11/20/2020		330,274		(250)			(250)		1,723	1,723			
100050321	TAMPA	FL		11/20/2020		215,897		(287)			(287)		676	676			
100050323	PHOENIX	AZ		11/20/2020		107,134		(168)			(168)		590	590			
100050325	MIAMI	FL		11/20/2020		168,446		23			23		2,043	2,043			
100050329	COMMERCE TOWNSHIP	MI		11/20/2020		160,906		(169)			(169)		1,326	1,326			
100050330	DAVENPORT	FL		11/20/2020		146,524		(109)			(109)		931	931			
100050332	HIALEAH	FL		11/20/2020		207,006		(129)			(129)		837	837			
100050334	TUCSON	AZ		11/20/2020		105,064		(85)			(85)		288	288			
100050337	FLORAL PARK	NY		11/20/2020		455,572		(362)			(362)		1,743	1,743			
100050338	FORT LAUDERDALE	FL		11/20/2020		186,095		(164)			(164)		539	539			
100050339	ROTONDA WEST	FL		11/20/2020		124,229		(24)			(24)		1,926	1,926			
100050340	BRIDGEPORT	CT		11/20/2020		195,961		(219)			(219)		1,478	1,478			
100050363	CHESTERFIELD	NH		11/20/2020		154,254		(137)			(137)		1,184	1,184			
100050375	HUNTINGTON PARK	CA		11/20/2020		338,226		(50)			(50)		990	990			
100050387	WEST HILLS	CA		01/20/2021		626,837		(307)			(307)		3,099	3,099			
100053346	POMFRET CENTER	CT		03/23/2021		403,279		(327)			(327)		2,962	2,962			
100053347	ENID	OK		03/23/2021		202,270		3			3		942	942			
100053349	LAKE FOREST	CA		03/23/2021		354,776		(234)			(234)		791	791			
100053350	BROCKTON	MA		03/23/2021		196,588		(321)			(321)		1,879	1,879			
100053352	ORO VALLEY	AZ		03/23/2021		224,772		(113)			(113)		8,200	8,200			
100053355	INMAN	SC		03/23/2021		161,982		(383)			(383)		532	532			
100053356	ARLETA	CA		03/23/2021		304,004		(239)			(239)		4,101	4,101			
100053358	KERNERSVILLE	NC		03/23/2021		92,706		(906)			(906)		10,173	10,173			
100053360	VAN NUYS	CA		03/23/2021		304,417		(116)			(116)		1,549	1,549			
100053361	KINGSTON	WA		03/23/2021		473,239		(298)			(298)		1,044	1,044			
100053362	MONTAGUE	MI		03/23/2021		81,143		15			15		110	110			
100053363	MESA	AZ		03/23/2021		343,477		(395)			(395)		3,353	3,353			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053366	SINKS GROVE	WV		03/23/2021		54,696		(23)			(23)		770	770			
100053369	WEST DEPTFORD	NJ		03/23/2021		60,898		(39)			(39)		861	861			
100053370	PHILADELPHIA	PA		03/23/2021		58,312		(72)			(72)		482	482			
100053372	NORMAL	IL		03/23/2021		64,108		(14)			(14)		1,054	1,054			
100053374	LAKELAND	FL		03/23/2021		115,278		(219)			(219)		1,339	1,339			
100053377	WHITTIER	CA		03/23/2021		84,735		(48)			(48)		1,205	1,205			
100053378	KOKOMO	IN		03/23/2021		41,812		(136)			(136)		536	536			
100053382	SANTA CRUZ	CA		03/23/2021		337,289		(124)			(124)		3,927	3,927			
100053385	TAYLORSVILLE	NC		03/23/2021		75,262		(346)			(346)		756	756			
100053389	BLUE ISLAND	IL		03/23/2021		98,890		(132)			(132)		819	819			
100053390	EVANSVILLE	IN		03/23/2021		47,230		(330)			(330)		798	798			
100053396	CANYON COUNTRY	CA		03/23/2021		300,574		(146)			(146)		4,438	4,438			
100053397	SAN DIEGO	CA		03/23/2021		340,227		(65)			(65)		2,943	2,943			
100053398	MOUNDSVILLE	WV		03/23/2021		136,880		291			291		776	776			
100053399	SUFFOLK	VA		03/23/2021		121,398		(1)			(1)		885	885			
100053401	MIAMI	FL		03/23/2021		352,038		(19)			(19)		2,271	2,271			
100053405	YUMA	AZ		03/23/2021		229,535		(82)			(82)		803	803			
100053406	SAN DIEGO	CA		03/23/2021		179,633		(181)			(181)		1,294	1,294			
100053407	STERLING	VA		03/23/2021		245,261		(671)			(671)		2,982	2,982			
100053408	WAYNESVILLE	GA		03/23/2021		20,242		(43)			(43)		1,205	1,205			
100053411	ARNOLD	MO		03/23/2021		79,885		(295)			(295)		1,007	1,007			
100053414	TACOMA	WA		03/23/2021		253,576		(576)			(576)		(249)	(249)		249	249
100053416	TURTLE LAKE	WI		03/23/2021		167,950		(733)			(733)		1,251	1,251			
100053419	TUSKEGEE	AL		03/23/2021		23,844		(200)			(200)		629	629			
100053420	RAHWAY	NJ		03/23/2021		111,695		(61)			(61)		1,949	1,949			
100053422	MOBILE	AL		03/23/2021		164,295		(153)			(153)		734	734			
100053426	LANSDOWNE	PA		03/23/2021		110,300		383			383		65	65			
100053429	MUSKEGON	MI		03/23/2021		50,959		(150)			(150)		806	806			
100053430	ASHLAND	OR		03/23/2021		294,933		(31)			(31)		2,005	2,005			
100053431	NORMAL	IL		03/23/2021		208,843		(54)			(54)		1,491	1,491			
100053439	SAN DIEGO	CA		03/23/2021		152,868		(60)			(60)		2,789	2,789			
100053440	PLACERVILLE	CA		03/23/2021		187,069		(40)			(40)		1,185	1,185			
100053441	GRANGER	IN		03/23/2021		60,813		(41)			(41)		1,035	1,035			
100053442	HALIFAX	MA		03/23/2021		263,640		(82)			(82)		1,155	1,155			
100053445	DETROIT	MI		03/23/2021		49,867		(31)			(31)		1,032	1,032			
100053448	GALENA PARK	TX		03/23/2021		48,264		(25)			(25)		4,587	4,587			
100053449	HOWELL	MI		03/23/2021		123,264		(529)			(529)		1,753	1,753			
100053453	FRIES	VA		03/23/2021		73,685		(51)			(51)		156	156			
100053456	BECKLEY	WV		03/23/2021		33,535		(195)			(195)		195	195			
100053458	HENRYETTA	OK		03/23/2021		26,353		(177)			(177)		431	431			
100053461	MYRTLE BEACH	SC		03/23/2021		102,579		(100)			(100)		425	425			
100053465	PHILADELPHIA	PA		03/23/2021		71,779		378			378		253	253			
100053467	SICKLERVILLE	NJ		03/23/2021		173,736		168			168		3,622	3,622			
100053469	SOMERS POINT	NJ		03/23/2021		150,752		(459)			(459)		1,389	1,389			
100053473	CASTLETON	NY		03/23/2021		207,226		1,172			1,172		1,093	1,093			
100053474	APPLING	GA		03/23/2021		209,561		(52)			(52)		700	700			
100053475	SMYRNA	DE		03/23/2021		85,513		(119)			(119)		194	194			
100053477	RUTLEDGE	GA		03/23/2021		132,362		6			6		749	749			
100053479	ROSHARON	TX		03/23/2021		363,264		(253)			(253)		885	885			
100053484	LAKELAND	FL		03/23/2021		81,845		1			1		335	335			
100053494	ISELIN	NJ		03/23/2021		145,888		(34)			(34)		497	497			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053495	HAWTHORNE	CA		03/23/2021		513,824		(427)			(427)		1,340	1,340			
100053497	LANSDOWNE	PA		03/23/2021		107,067		(139)			(139)		1,930	1,930			
100053500	THOMASVILLE	GA		03/23/2021		124,380		(102)			(102)		222	222			
100053501	PAOLA	KS		03/23/2021		87,741		(313)			(313)		2,070	2,070			
100053503	CEDAR HILL	MO		03/23/2021		66,637		(152)			(152)		612	612			
100053504	ROCKY MOUNT	NC		03/23/2021		118,064		(51)			(51)		351	351			
100053509	AKRON	OH		03/23/2021		64,801		(19)			(19)		91	91			
100053511	BENSALEM	PA		03/23/2021		144,314		(379)			(379)		1,186	1,186			
100053515	RENSSELAER	IN		03/23/2021		52,668		(41)			(41)		56	56			
100053518	BIGGS	CA		03/23/2021		198,520		(955)			(955)		4,345	4,345			
100053519	GARY	IN		03/23/2021		99,460		(89)			(89)		85	85			
100053521	DEPAUW	IN		03/23/2021		64,810		158			158		(949)	(949)		1,043	1,043
100053523	CEDAR RAPIDS	IA		03/23/2021		127,386		(257)			(257)		512	512			
100053524	MIAMI	FL		03/23/2021		238,695		(222)			(222)		1,581	1,581			
100053525	CRESCO	PA		03/23/2021		137,874		135			135		2,186	2,186			
100053526	NEWVILLE	PA		03/23/2021		72,376		(96)			(96)		1,325	1,325			
100053527	RIDLEY PARK	PA		03/23/2021		194,593		(185)			(185)		1,368	1,368			
100053535	NEWPORT NEWS	VA		03/23/2021		63,858		(209)			(209)		105	105			
100053536	STAMFORD	CT		03/23/2021		348,336		(79)			(79)		1,165	1,165			
100053537	ALBANY	GA		03/23/2021		66,855		(311)			(311)		664	664			
100053538	WINSTON SALEM	NC		03/23/2021		100,347		(336)			(336)		1,109	1,109			
100053541	BUFFALO	NY		03/23/2021		46,681		7			7		78	78			
100053543	GREENSBORO	NC		03/23/2021		174,544		(447)			(447)		857	857			
100053546	RICHTON PARK	IL		03/23/2021		312,726		1,120			1,120		1,197	1,197			
100053548	PEARCY	AR		03/23/2021		215,000		509			509		377	377			
100053550	GREENVILLE	NC		03/23/2021		99,022		(757)			(757)		5,452	5,452			
100053552	VASS	NC		03/23/2021		150,456		(119)			(119)		1,051	1,051			
100053555	SAN ANTONIO	TX		03/23/2021		119,028		(22)			(22)		229	229			
100053556	ROANOKE	VA		03/23/2021		70,948		(43)			(43)		719	719			
100053558	CANUTILLO	TX		03/23/2021		124,497		57			57		2,563	2,563			
100053559	POST FALLS	ID		03/23/2021		195,874		38			38		661	661			
100053560	HATFIELD	PA		03/23/2021		158,596		(272)			(272)		2,179	2,179			
100053565	ANCHORAGE	AK		03/23/2021		69,169		(54)			(54)		105	105			
100053566	LINCOLN	NE		03/23/2021		50,906		(55)			(55)		76	76			
100053568	AYNOR	SC		03/23/2021		268,737		42			42		1,249	1,249			
100053570	RIALTO	CA		03/23/2021		259,166		(118)			(118)		722	722			
100053571	GAFFNEY	SC		03/23/2021		50,974		(15)			(15)		200	200			
100053573	WAYNE	NJ		03/23/2021		403,503		(279)			(279)		2,652	2,652			
100053574	BRIDGEVILLE	PA		03/23/2021		116,545		(221)			(221)		1,718	1,718			
100053575	EL PASO	TX		03/23/2021		117,351		(90)			(90)		138	138			
100053577	SOMERSET	NJ		03/23/2021		234,430		(76)			(76)		729	729			
100053580	PORT JEFFERSON STATION	NY		03/23/2021		282,956		(57)			(57)		3,221	3,221			
100053585	LEAGUE CITY	TX		03/23/2021		94,912		(38)			(38)		1,928	1,928			
100053587	FINLAYSON	MN		03/23/2021		115,819		(164)			(164)		322	322			
100053588	BROOKLYN	NY		03/23/2021		132,665		(63)			(63)		2,685	2,685			
100053589	SHOREHAM	NY		03/23/2021		512,063		(312)			(312)		861	861			
100053593	CUMMING	GA		03/23/2021		139,360		(148)			(148)		970	970			
100053594	TEMPE	AZ		03/23/2021		98,462		(30)			(30)		1,121	1,121			
100053596	YORBA LINDA	CA		03/23/2021		486,357		(674)			(674)		4,390	4,390			
100053597	STANHOPE	NJ		03/23/2021		155,532		(173)			(173)		1,750	1,750			
100053598	KANSAS CITY	KS		03/23/2021		62,818		(289)			(289)		697	697			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053603	HENDERSON	NV		03/23/2021		198,772		(252)			(252)		3,308	3,308			
100053605	RALEIGH	NC		03/23/2021		87,029		(62)			(62)		320	320			
100053607	HENDERSON	NV		03/23/2021		120,814		(99)			(99)		315	315			
100053610	BAYONNE	NJ		03/23/2021		395,580		(157)			(157)		1,098	1,098			
100053612	BUFFALO	NY		03/23/2021		109,793		(5)			(5)		400	400			
100053614	ELMORE	OH		03/23/2021		61,984		(697)			(697)		1,417	1,417			
100053615	PAINESVILLE	OH		03/23/2021		165,947		(44)			(44)		184	184			
100053616	NEW HAVEN	IN		03/23/2021		60,383		(86)			(86)		92	92			
100053617	WHITE OAK	PA		03/23/2021		52,932		93			93		537	537			
100053623	CLEVELAND	OK		03/23/2021		129,437		69			69		211	211			
100053626	CRESWELL	NC		03/23/2021		75,851		(353)			(353)		330	330			
100053627	BLOOMFIELD	NJ		03/23/2021		283,988		396			396		1,380	1,380			
100053630	WILMINGTON	DE		03/23/2021		67,597		(399)			(399)		730	730			
100053638	SAINT LOUIS	MO		03/23/2021		28,930		(112)			(112)		224	224			
100053640	PHILADELPHIA	PA		03/23/2021		128,803		(105)			(105)		285	285			
100053642	CLEVELAND	OH		03/23/2021		89,042		(104)			(104)		134	134			
100053646	OMAHA	NE		03/23/2021		5,713		(75)			(75)		359	359			
100053647	WESTWEGO	LA		03/23/2021		83,089		(425)			(425)		2,972	2,972			
100053650	ASHEBORO	NC		03/23/2021		107,478		738			738		297	297			
100053653	BROWNSBURG	IN		03/23/2021		68,858		(24)			(24)		338	338			
100053654	GRAND JUNCTION	CO		03/23/2021		382,395		(253)			(253)		1,148	1,148			
100053659	GREENVILLE	SC		03/23/2021		102,288		(281)			(281)		871	871			
100053660	VANCEBORO	NC		03/23/2021		138,461		(81)			(81)		445	445			
100053661	HEBER	CA		03/23/2021		291,846		(33)			(33)		730	730			
100053662	SAINT LOUIS	MO		03/23/2021		134,841		(7)			(7)		277	277			
100053663	TAKOMA PARK	MD		03/23/2021		279,589		(193)			(193)		1,655	1,655			
100053664	ADDISON	IL		03/23/2021		121,536		(74)			(74)		671	671			
100053665	HURRICANE	UT		03/23/2021		316,546		(44)			(44)		1,239	1,239			
100053666	STONINGTON	CT		03/23/2021		285,414		(237)			(237)		981	981			
100053667	FORT LAUDERDALE	FL		03/23/2021		269,723		(8)			(8)		1,016	1,016			
100053669	HYDE PARK	MA		03/23/2021		180,113		(119)			(119)		480	480			
100053670	SALEM	OR		03/23/2021		210,954		(37)			(37)		373	373			
100053671	FAR ROCKAWAY	NY		03/23/2021		411,989		(13)			(13)		1,043	1,043			
100053674	ADRIAN	MI		03/23/2021		71,670		(49)			(49)		251	251			
100053676	FORT LAUDERDALE	FL		03/23/2021		167,919		(333)			(333)		1,995	1,995			
100053678	PITTSBURG	KS		03/23/2021		105,627		(86)			(86)		214	214			
100053681	HOLLYWOOD	FL		03/23/2021		135,972		(63)			(63)		1,981	1,981			
100053683	LA GRANGE	IL		03/23/2021		218,934		(71)			(71)		422	422			
100053685	DENHAM SPRINGS	LA		03/23/2021		98,992		10			10		363	363			
100053686	LONG BEACH	CA		03/23/2021		639,664		(469)			(469)		2,023	2,023			
100053687	MCALLEN	TX		03/23/2021		86,758		(78)			(78)		82	82			
100053689	LAURELTON	NY		03/23/2021		405,868		(407)			(407)		1,317	1,317			
100053691	CONNELLSVILLE	PA		03/23/2021		24,823		(39)			(39)		814	814			
100053692	AMELIA CT HSE	VA		03/23/2021		99,731		(439)			(439)		2,837	2,837			
100053696	SAINT LOUIS	MO		03/23/2021		89,242		(86)			(86)		417	417			
100053698	PHILADELPHIA	PA		03/23/2021		127,014		(111)			(111)		433	433			
100053699	CLEVELAND	OH		03/23/2021		30,747		(79)			(79)		328	328			
100053701	DETROIT	MI		03/23/2021		43,328		(142)			(142)		227	227			
100053704	ROCHESTER	NY		03/23/2021		49,557		(37)			(37)		26	26			
100053705	JACKSONVILLE	FL		03/23/2021		100,323		359			359		466	466			
100053707	EAST PEORIA	IL		03/23/2021		28,362		(61)			(61)		479	479			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053708	KEENE	TX		03/23/2021		63,354		(276)			(276)		395	395			
100053709	CARLISLE	OH		03/23/2021		166,118		473			473		492	492			
100053715	EAST SAINT LOUIS	IL		03/23/2021		29,483		(76)			(76)		205	205			
100053726	MISSOULA	MT		03/23/2021		415,353		(314)			(314)		1,535	1,535			
100053728	REHOBOTH	MA		03/23/2021		262,706		(108)			(108)		2,113	2,113			
100053730	MARTHASVILLE	MO		03/23/2021		266,873		(53)			(53)		864	864			
100053731	BOWIE	MD		03/23/2021		311,127		87			87		2,039	2,039			
100053732	JAMESTOWN	NC		03/23/2021		208,609		(118)			(118)		706	706			
100053735	ASHEVILLE	NC		03/23/2021		364,956		(81)			(81)		1,336	1,336			
100053736	KEENE	NH		03/23/2021		117,425		(34)			(34)		582	582			
100053737	STATEN ISLAND	NY		03/23/2021		208,288		(144)			(144)		491	491			
100053741	SARATOGA SPRINGS	NY		03/23/2021		397,818		(252)			(252)		1,133	1,133			
100053742	MADRID	IA		03/23/2021		137,430		(39)			(39)		373	373			
100053744	WYOMING	MN		03/23/2021		200,617		(114)			(114)		559	559			
100053746	O FALLON	MO		03/23/2021		182,971		(20)			(20)		542	542			
100053747	CHULA VISTA	CA		03/23/2021		361,959		(154)			(154)		934	934			
100053752	PASADENA	TX		03/23/2021		47,310		(185)			(185)		996	996			
100053757	SCOTTSVILLE	KY		03/23/2021		54,399		(43)			(43)		258	258			
100053760	TURTLE LAKE	WI		03/23/2021		60,437		(41)			(41)		226	226			
100053762	NEW HARTFORD	NY		03/23/2021		145,637		14			14		379	379			
100053763	CANTON	GA		03/23/2021		201,784		(15)			(15)		596	596			
100053765	BUFORD	GA		03/23/2021		141,580		(21)			(21)		683	683			
100053768	POTTSVILLE	PA		03/23/2021		52,490		(57)			(57)		88	88			
100053769	EASTON	PA		03/23/2021		247,062		22			22		888	888			
100053770	LANCASTER	CA		03/23/2021		284,674		(224)			(224)		888	888			
100053771	CHATTANOOGA	TN		03/23/2021		85,671		(110)			(110)		913	913			
100053772	INDIANAPOLIS	IN		03/23/2021		29,721		(34)			(34)		58	58			
100053775	CHICAGO	IL		03/23/2021		36,901		(461)			(461)		350	350			
100053776	CARLISLE	PA		03/23/2021		108,883		(128)			(128)		375	375			
100053777	HANFORD	CA		03/23/2021		284,682		(383)			(383)		(338)	(338)		2,416	2,416
100053779	BELPRE	OH		03/23/2021		116,175		170			170		73	73			
100053781	WAYNE	NJ		03/23/2021		342,079		(68)			(68)		1,167	1,167			
100053782	DUNDALK	MD		03/23/2021		259,416		(107)			(107)		1,660	1,660			
100053784	SAINT LOUIS	MO		03/23/2021		121,445		(499)			(499)		453	453			
100053785	GLOCESTER	RI		03/23/2021		265,144		(1)			(1)		868	868			
100053786	KILLEEN	TX		03/23/2021		68,265		(22)			(22)		35	35			
100053788	OMAHA	NE		03/23/2021		65,754		(138)			(138)		575	575			
100053790	ABERDEEN	SD		03/23/2021		100,617		(21)			(21)		84	84			
100053792	CAMP HILL	AL		03/23/2021		44,273		(417)			(417)		836	836			
100053794	ROSWELL	NM		03/23/2021		46,511		(114)			(114)		66	66			
100053795	MATTAPONI	VA		03/23/2021		248,610		1,950			1,950		334	334			
100053796	TOPEKA	KS		03/23/2021		46,854		35			35		164	164			
100053801	LAREDO	TX		03/23/2021		42,461		133			133		120	120			
100053802	BRANDON	FL		03/23/2021		437,979		(77)			(77)		1,245	1,245			
100053813	PARKVILLE	MD		03/23/2021		207,296		(134)			(134)		789	789			
100053814	HARRISBURG	PA		03/23/2021		46,244		(68)			(68)		1,775	1,775			
100053815	HESPERIA	CA		03/23/2021		149,748		(69)			(69)		1,135	1,135			
100053816	WYNNE	AR		03/23/2021		126,925		(310)			(310)		1,520	1,520			
100053820	LILBURN	GA		03/23/2021		195,678		(111)			(111)		511	511			
100053821	FLORENCE	AL		03/23/2021		62,381		(24)			(24)		209	209			
100053828	LONE JACK	MO		03/23/2021		100,750		3			3		651	651			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053829	SPRINGFIELD	OH		03/23/2021		84,890		(71)			(71)		181	181			
100053830	PADEN	OK		03/23/2021		83,496		(80)			(80)		203	203			
100053834	LAMBERTVILLE	MI		03/23/2021		127,174		(125)			(125)		636	636			
100053835	BROOKLYN	NY		03/23/2021		265,561		(230)			(230)		937	937			
100053842	GLENDALE HEIGHTS	IL		03/23/2021		184,271		(148)			(148)		882	882			
100053843	MIAMI	FL		03/23/2021		164,751		44			44		459	459			
100053847	TEMPLETON	MA		03/23/2021		122,521		(22)			(22)		436	436			
100053851	BIRMINGHAM	AL		03/23/2021		63,720		13			13		93	93			
100053853	ROCHESTER	NY		03/23/2021		201,307		(495)			(495)		1,854	1,854			
100053855	BIG LAKE	MN		03/23/2021		211,183		22			22		470	470			
100053859	DENTON	MD		03/23/2021		176,589		(143)			(143)		405	405			
100053864	SAN ANTONIO	NM		03/23/2021		137,562		(52)			(52)		404	404			
100053866	WAUKEGAN	IL		03/23/2021		75,003		97			97		102	102			
100053869	NORWALK	CA		03/23/2021		381,124		(433)			(433)		1,349	1,349			
100053873	SANTA ROSA	CA		03/23/2021		250,207		(136)			(136)		883	883			
100053876	FLINT	MI		03/23/2021		52,353		(14)			(14)		124	124			
100053877	MARSTONS MILLS	MA		03/23/2021		398,421		67			67		1,411	1,411			
100053878	MOBILE	AL		03/23/2021		71,372		5			5		570	570			
100053880	LORTON	VA		03/23/2021		275,596		(102)			(102)		799	799			
100053882	PISCATAWAY	NJ		03/23/2021		258,933		627			627		905	905			
100053884	RAINIER	WA		03/23/2021		357,943		(229)			(229)		796	796			
100053885	WAHIAWA	HI		03/23/2021		254,650		(423)			(423)		2,847	2,847			
100053889	LAUREL	MD		03/23/2021		274,370		(156)			(156)		1,170	1,170			
100053890	PINSON	AL		03/23/2021		135,817		(77)			(77)		317	317			
100053895	HALLANDALE BEACH	FL		03/23/2021		172,952		(51)			(51)		1,677	1,677			
100053897	CHARLOTTE	NC		03/23/2021		167,892		(168)			(168)		322	322			
100053899	FLUSHING	NY		03/23/2021		196,990		(590)			(590)		3,023	3,023			
100053901	MILWAUKEE	WI		03/23/2021		153,823		(48)			(48)		392	392			
100053902	HYATTSVILLE	MD		03/23/2021		89,340		(111)			(111)		1,178	1,178			
100053905	NEW HAVEN	CT		03/23/2021		129,289		(135)			(135)		291	291			
100053906	MANITOWOC	WI		03/23/2021		98,387		(55)			(55)		262	262			
100053907	COUPON	PA		03/23/2021		84,637		(232)			(232)		1,064	1,064			
100053909	CONCORD	NC		03/23/2021		115,930		(30)			(30)		353	353			
100053910	SPRING HILL	FL		03/23/2021		80,321		(128)			(128)		889	889			
100053912	CHINO	CA		03/23/2021		202,164		(68)			(68)		496	496			
100053913	SHARPSVILLE	PA		03/23/2021		98,770		(53)			(53)		749	749			
100053914	MENOMONEE FALLS	WI		03/23/2021		201,840		(26)			(26)		611	611			
100053915	STREAMWOOD	IL		03/23/2021		202,625		(276)			(276)		1,149	1,149			
100053917	DELANO	CA		03/23/2021		154,463		(116)			(116)		424	424			
100053918	INGLESIDE	IL		03/23/2021		121,719		13			13		1,110	1,110			
100053919	NEW ORLEANS	LA		03/23/2021		137,122		(252)			(252)		336	336			
100053921	PONTIAC	MI		03/23/2021		95,819		78			78		(403)	(403)		403	403
100053927	BENTLEYVILLE	PA		03/23/2021		74,912		(219)			(219)		494	494			
100053928	ALLENTOWN	PA		03/23/2021		70,679		(368)			(368)		339	339			
100053934	HIGH POINT	NC		03/23/2021		24,281		(49)			(49)		345	345			
100053936	TALLAHASSEE	FL		03/23/2021		114,195		(183)			(183)		193	193			
100053938	DETROIT	MI		03/23/2021		28,229		(10)			(10)		130	130			
100053940	BROOKLYN	NY		03/23/2021		453,778		(243)			(243)		2,957	2,957			
100053942	BROOKPORT	IL		03/23/2021		50,714		89			89		179	179			
100053943	PRINCESS ANNE	MD		03/23/2021		97,782		(105)			(105)		92	92			
100053947	LAUDERHILL	FL		03/23/2021		203,924		(152)			(152)		5,700	5,700			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053949	REPUBLIC	MO		03/23/2021		72,759		(2)			(2)		746	746			
100053950	CLOVIS	CA		03/23/2021		100,264		138			138		365	365			
100053951	FAIRBURN	GA		03/23/2021		81,793		(19)			(19)		276	276			
100053954	CRANFORD	NJ		03/23/2021		317,571		(43)			(43)		4,272	4,272			
100053955	WEST ORANGE	NJ		03/23/2021		206,507		(96)			(96)		1,818	1,818			
100053956	PASADENA	TX		03/23/2021		82,458		2			2		327	327			
100053960	ARLINGTON	VA		03/23/2021		203,114		(295)			(295)		1,362	1,362			
100053961	CHICAGO	IL		03/23/2021		177,640		(61)			(61)		526	526			
100053963	CHARLOTTE	NC		03/23/2021		6,974		(29)			(29)		3,499	3,499			
100053964	JACKSONVILLE	FL		03/23/2021		72,219		(103)			(103)		148	148			
100053965	FLORENCE	SC		03/23/2021		80,514		(97)			(97)		271	271			
100053968	ALEXANDRIA	VA		03/23/2021		228,632		(684)			(684)		2,330	2,330			
100053969	OSAGE BEACH	MO		03/23/2021		313,550		(984)			(984)		2,007	2,007			
100053970	HAMMOND	IN		03/23/2021		74,593		(52)			(52)		911	911			
100053971	WALPOLE	MA		03/23/2021		211,746		(382)			(382)		2,434	2,434			
100053972	WEST PALM BEACH	FL		03/23/2021		99,296		(319)			(319)		1,363	1,363			
100053974	MIAMI	FL		03/23/2021		277,252		86			86		1,316	1,316			
100053975	ABBOTTSTOWN	PA		03/23/2021		119,861		(101)			(101)		281	281			
100053978	CALLICOON	NY		03/23/2021		6,715		(117)			(117)		1,042	1,042			
100053979	ARLINGTON HEIGHTS	IL		03/23/2021		253,775		(216)			(216)		1,137	1,137			
100053980	CLAREMONT	NH		03/23/2021		135,770		(71)			(71)		493	493			
100053981	BOONE	IA		03/23/2021		50,378		(59)			(59)		797	797			
100053982	LINCOLNWOOD	IL		03/23/2021		143,923		(139)			(139)		317	317			
100053984	ANDREWS	SC		03/23/2021		82,878		(63)			(63)		213	213			
100053986	INDIANAPOLIS	IN		03/23/2021		123,689		(64)			(64)		285	285			
100053989	ORLANDO	FL		03/23/2021		117,475		(6)			(6)		279	279			
100053991	DENHAM SPRINGS	LA		03/23/2021		155,657		(2)			(2)		162	162			
100053993	ROANOKE RAPIDS	NC		03/23/2021		35,216		(173)			(173)		343	343			
100053995	SMITHVILLE	MO		03/23/2021		154,874		(17)			(17)		56	56			
100053997	SANTA MARIA	CA		03/23/2021		138,058		(336)			(336)		583	583			
100053998	WARREN	MI		03/23/2021		167,815		(39)			(39)		203	203			
100053999	PORTAGE DES SIOUX	MO		03/23/2021		171,336		(237)			(237)		102	102			
100054000	WOODLAND	CA		03/23/2021		284,595		(420)			(420)		562	562			
100054004	WEST POINT	GA		03/23/2021		63,326		(258)			(258)		187	187			
100054005	GREENSBORO	PA		03/23/2021		53,154		(311)			(311)		357	357			
100054013	COSHOCTON	OH		03/23/2021		43,318		273			273		95	95			
100054017	LAWRENCEVILLE	GA		03/23/2021		95,087		(74)			(74)		898	898			
100054021	SYRACUSE	NY		03/23/2021		121,520		(52)			(52)		939	939			
100054023	FRUITLAND	ID		03/23/2021		74,298		(81)			(81)		96	96			
100054024	HAMDEN	CT		03/23/2021		206,221		(246)			(246)		263	263			
100054028	INGLEWOOD	CA		03/23/2021		346,581		(97)			(97)		987	987			
100054030	IRMO	SC		03/23/2021		55,348		(1)			(1)		186	186			
100054031	PHOENIX	AZ		03/23/2021		244,142		(87)			(87)		788	788			
100054032	CHURCHVILLE	MD		03/23/2021		333,215		(212)			(212)		758	758			
100054037	FRESNO	CA		03/23/2021		262,510		118			118		931	931			
100054038	MARIETTA	GA		03/23/2021		188,727		(106)			(106)		473	473			
100054039	RIVERDALE	GA		03/23/2021		121,408		82			82		304	304			
100054043	SAINT LOUIS	MO		03/23/2021		101,410		(28)			(28)		239	239			
100054044	CAMDENTON	MO		03/23/2021		110,055		(60)			(60)		589	589			
100054048	TEXARKANA	TX		03/23/2021		63,061		(214)			(214)		848	848			
100054053	GREENWOOD	SC		03/23/2021		68,141		(15)			(15)		317	317			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054054	LAKE WALES	FL		03/23/2021		81,833		(284)			(284)		799	799			
100054055	PINELLAS PARK	FL		03/23/2021		81,254		(6)			(6)		249	249			
100054056	MASTIC	NY		03/23/2021		172,383		(58)			(58)		518	518			
100054057	JASPER	TN		03/23/2021		89,663		(17)			(17)		316	316			
100054060	ELLENWOOD	GA		03/23/2021		159,678		(54)			(54)		503	503			
100054063	HINCKLEY	MN		03/23/2021		396,022		99			99		(8,372)	(8,372)		12,006	12,006
100054064	BALTIMORE	MD		03/23/2021		92,625		46			46		156	156			
100054065	LOS ANGELES	CA		03/23/2021		298,038		(141)			(141)		1,031	1,031			
100054067	BENNETTSVILLE	SC		03/23/2021		53,604		(264)			(264)		1,013	1,013			
100054069	WAIPAHU	HI		03/23/2021		296,018		(1,154)			(1,154)		3,133	3,133			
100054074	STRUTHERS	OH		03/23/2021		50,519		(97)			(97)		83	83			
100054076	GLADSTONE	VA		03/23/2021		32,747		(312)			(312)		1,226	1,226			
100054077	SALEM	AL		03/23/2021		103,255		158			158		139	139			
100054081	BALTIMORE	MD		03/23/2021		73,352		227			227		103	103			
100054082	INDIANAPOLIS	IN		03/23/2021		184,972		713			713		295	295			
100054084	ERIE	PA		03/23/2021		46,961		404			404		238	238			
100054089	DINUBA	CA		03/23/2021		161,807		319			319		488	488			
100054090	WATERVLIET	NY		03/23/2021		92,359		185			185		1,435	1,435			
100054092	CREST HILL	IL		03/23/2021		64,089		34			34		280	280			
100054095	CLIFFWOOD	NJ		03/23/2021		139,217		(127)			(127)		1,036	1,036			
100054096	PORT ORANGE	FL		03/23/2021		190,670		(44)			(44)		575	575			
100054098	JOHNS ISLAND	SC		03/23/2021		296,277		(118)			(118)		1,801	1,801			
100054099	PORT SAINT LUCIE	FL		03/23/2021		250,478		(150)			(150)		747	747			
100054100	BENNINGTON	VT		03/23/2021		138,437		137			137		454	454			
100054101	CHARLOTTE	NC		03/23/2021		148,188		(35)			(35)		475	475			
100054102	HANOVER	PA		03/23/2021		96,310		(84)			(84)		197	197			
100054104	MAYBROOK	NY		03/23/2021		174,192		(68)			(68)		573	573			
100054105	HOLLYWOOD	SC		03/23/2021		153,899		(99)			(99)		2,512	2,512			
100054111	DES PLAINES	IL		03/23/2021		257,640		(14)			(14)		831	831			
100054112	GREENSBORO	NC		03/23/2021		109,574		(75)			(75)		249	249			
100054116	OWATONNA	MN		03/23/2021		78,920		(200)			(200)		938	938			
100054117	LAWRENCEVILLE	GA		03/23/2021		235,563		(119)			(119)		861	861			
100054120	MILLVILLE	NJ		03/23/2021		86,698		(309)			(309)		1,299	1,299			
100054123	MODESTO	CA		03/23/2021		269,169		(65)			(65)		770	770			
100054125	MAPLE VALLEY	WA		03/23/2021		252,878		(207)			(207)		645	645			
100054128	CROSBY	MN		03/23/2021		137,833		(35)			(35)		417	417			
100054133	OAK BLUFFS	MA		03/23/2021		315,284		(1,002)			(1,002)		4,282	4,282			
100054139	CORNELIUS	OR		03/23/2021		158,555		(134)			(134)		2,165	2,165			
100054140	TUCSON	AZ		03/23/2021		164,978		(27)			(27)		528	528			
100054141	FRESNO	CA		03/23/2021		242,490		(5)			(5)		555	555			
100054144	BUCKEYE	AZ		03/23/2021		253,106		(213)			(213)		791	791			
100054146	LAFAYETTE	LA		03/23/2021		90,574		45			45		298	298			
100054150	AMELIA COURT HOUSE	VA		03/23/2021		223,545		(234)			(234)		424	424			
100054152	ROSSFORD	OH		03/23/2021		72,597		(80)			(80)		248	248			
100054156	BRONX	NY		03/23/2021		341,552		(201)			(201)		2,142	2,142			
100054158	HOUSTON	TX		03/23/2021		139,185		(998)			(998)		1,754	1,754			
100054160	SADDLE BROOK	NJ		03/23/2021		412,155		1,338			1,338		737	737			
100054161	HILLSBORO	TX		03/23/2021		38,474		(162)			(162)		125	125			
100054165	LIVERMORE	CA		03/23/2021		599,356		(77)			(77)		3,233	3,233			
100054166	SHERMAN OAKS	CA		03/23/2021		725,973		543			543		5,743	5,743			
100054167	TOLEDO	OH		03/23/2021		136,927		5			5		383	383			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054168	TOLEDO	OH		03/23/2021		36,183		(29)			(29)		163	163			
100054173	SAN FRANCISCO	CA		03/23/2021		554,375							1,647	1,647			
100054174	TRENTON	NJ		03/23/2021		118,296		(139)			(139)		648	648			
100054178	DORAVILLE	GA		03/23/2021		120,173		(29)			(29)		631	631			
100054180	CLEVELAND	OH		03/23/2021		51,907		26			26		142	142			
100054182	BRIDGEPORT	CT		03/23/2021		91,387		133			133		542	542			
100054184	HANCEVILLE	AL		03/23/2021		197,210		(157)			(157)		363	363			
100054186	RANCHO STA MARG	CA		03/23/2021		491,357		(178)			(178)		1,425	1,425			
100054188	CLOVIS	CA		03/23/2021		235,948		3			3		997	997			
100054191	PHILADELPHIA	PA		03/23/2021		475,287		(85)			(85)		6,962	6,962			
100054192	CAPE CORAL	FL		03/23/2021		173,698		(28)			(28)		1,340	1,340			
100054193	FREEPORT	TX		03/23/2021		71,208		(60)			(60)		623	623			
100054195	PONCHATOULA	LA		03/23/2021		214,115		(21)			(21)		876	876			
100054198	DETROIT LAKES	MN		03/23/2021		227,564		(50)			(50)		438	438			
100054200	CHICAGO	IL		03/23/2021		242,149		(63)			(63)		1,089	1,089			
100054201	COSBY	TN		03/23/2021		111,216		(54)			(54)		201	201			
100054204	MAPLE LAKE	MN		03/23/2021		378,360		(288)			(288)		1,086	1,086			
100054207	RENO	NV		03/23/2021		217,269		(129)			(129)		722	722			
100054208	SIMI VALLEY	CA		03/23/2021		309,451		(123)			(123)		781	781			
100054209	CLINTON TOWNSHIP	MI		03/23/2021		78,131		(8)			(8)		238	238			
100054210	STEWARTSVILLE	NJ		03/23/2021		214,345		(511)			(511)		2,587	2,587			
100054211	WALDORF	MD		03/23/2021		247,581		(190)			(190)		637	637			
100054214	DALLASTOWN	PA		03/23/2021		157,776		(52)			(52)		300	300			
100054215	LAFAYETTE	LA		03/23/2021		206,080		(108)			(108)		1,194	1,194			
100054218	MCKINNEY	TX		03/23/2021		224,171		90			90		6,707	6,707			
100054223	NEWTON	NC		03/23/2021		78,116		(32)			(32)		143	143			
100054224	WAUSAU	WI		03/23/2021		71,196		(71)			(71)		147	147			
100054225	NORMAL	IL		03/23/2021		38,001		(3)			(3)		281	281			
100054228	LAS VEGAS	NV		03/23/2021		102,260		(28)			(28)		305	305			
100054231	CHARLOTTE	NC		03/23/2021		81,774		(23)			(23)		260	260			
100054232	WATERLOO	IL		03/23/2021		94,868		177			177		374	374			
100054233	SANTA MARIA	CA		03/23/2021		263,148		(210)			(210)		1,246	1,246			
100054234	LAS VEGAS	NV		03/23/2021		69,123		(61)			(61)		210	210			
100054236	NORTH LAS VEGAS	NV		03/23/2021		35,980		(15)			(15)		89	89			
100054237	PARMA	MI		03/23/2021		120,951		(46)			(46)		279	279			
100054238	TEWKSBURY	MA		03/23/2021		320,327		(57)			(57)		1,188	1,188			
100054239	BALTIMORE	MD		03/23/2021		10,874		(42)			(42)		1,501	1,501			
100054240	ALAMO	TX		03/23/2021		61,499		(354)			(354)		918	918			
100054241	NEWPORT NEWS	VA		03/23/2021		25,862		(214)			(214)		2,062	2,062			
100054242	AKRON	OH		03/23/2021		62,689		(238)			(238)		20	20		171	171
100054244	NORFOLK	VA		03/23/2021		125,019		(58)			(58)		1,557	1,557			
100054245	JACKSONVILLE	FL		03/23/2021		78,973		(647)			(647)		904	904			
100054246	STATEN ISLAND	NY		03/23/2021		245,279		(230)			(230)		541	541			
100054248	DETROIT	MI		03/23/2021		30,157		(377)			(377)		956	956			
100054249	RICHWOOD	WV		03/23/2021		57,115		(139)			(139)		164	164			
100054252	MAYWOOD	IL		03/23/2021		93,814		13			13		1,583	1,583			
100054253	MARKHAM	IL		03/23/2021		73,550		(247)			(247)		442	442			
100054254	CHICAGO	IL		03/23/2021		110,620		(81)			(81)		622	622			
100054255	WILKES BARRE	PA		03/23/2021		41,033		(284)			(284)		606	606			
100054258	SWEET HOME	OR		03/23/2021		39,134		(234)			(234)		346	346			
100054267	EUCLID	OH		03/23/2021		102,027		(8)			(8)		284	284			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054270	MIDDLETOWN	NY		03/23/2021		188,417		340			340		2,085	2,085			
100054272	GAINESVILLE	FL		03/23/2021		312,959		(155)			(155)		3,086	3,086			
100054274	BATON ROUGE	LA		03/23/2021		59,491		(58)			(58)		141	141			
100054278	CEDAR HILL	TN		03/23/2021		323,029		(126)			(126)		1,000	1,000			
100054280	LEHIGH ACRES	FL		03/23/2021		123,080		(72)			(72)		269	269			
100054281	ANSONIA	CT		03/23/2021		223,801		(206)			(206)		370	370			
100054282	WASHINGTON	DC		03/23/2021		147,797		(78)			(78)		(372)	(372)		720	720
100054283	CHICOPEE	MA		03/23/2021		74,924		(14)			(14)		309	309			
100054285	BROCKTON	MA		03/23/2021		316,067		(153)			(153)		1,034	1,034			
100054286	ALLENTOWN	PA		03/23/2021		101,379		(165)			(165)		1,203	1,203			
100054288	FRESNO	CA		03/23/2021		196,986		(165)			(165)		679	679			
100054291	CYPRESS	TX		03/23/2021		95,475		(97)			(97)		927	927			
100054292	GAITHERSBURG	MD		03/23/2021		233,088		113			113		501	501			
100054297	AMERICUS	GA		03/23/2021		197,827		(5)			(5)		618	618			
100054298	COUNCIL BLUFFS	IA		03/23/2021		54,227		(12)			(12)		167	167			
100054299	HOOVER	AL		03/23/2021		231,322		(782)			(782)		1,858	1,858			
100054301	SPRINGFIELD	MA		03/23/2021		131,865		(46)			(46)		444	444			
100054306	PIKESVILLE	MD		03/23/2021		219,351		(97)			(97)		577	577			
100054307	SHEFFIELD	PA		03/23/2021		72,379		(363)			(363)		402	402			
100054308	LEBANON	PA		03/23/2021		124,421		(11)			(11)		74	74			
100054313	ATTLEBORO	MA		03/23/2021		172,685		216			216		727	727			
100054314	WARRIOR	AL		03/23/2021		119,272		(111)			(111)		147	147			
100054315	JENKS	OK		03/23/2021		167,610		(37)			(37)		459	459			
100054316	CHARLOTTE	NC		03/23/2021		80,844		(436)			(436)		1,489	1,489			
100054319	SOPERTON	GA		03/23/2021		83,737		283			283		50	50			
100054321	DANVILLE	IL		03/23/2021		36,225		328			328		104	104			
100054324	ABBEVILLE	LA		03/23/2021		99,439		(111)			(111)		111	111			
100054327	SACRAMENTO	CA		03/23/2021		252,720		44			44		1,504	1,504			
100054328	CHICAGO	IL		03/23/2021		202,219		96			96		693	693			
100054329	OXNARD	CA		03/23/2021		445,983		60			60		1,725	1,725			
100054334	BALTIMORE	MD		03/23/2021		79,768		(330)			(330)		216	216			
100054340	ABINGTON	PA		03/23/2021		98,720		(98)			(98)		1,915	1,915			
100054341	WEST PARK	FL		03/23/2021		143,311		(20)			(20)		343	343			
100054342	TUCKER	GA		03/23/2021		156,454		(80)			(80)		126	126			
100054344	JAY PEAK	VT		03/23/2021		109,574		(42)			(42)		363	363			
100054345	WOODSTOCK	GA		03/23/2021		329,993		19			19		973	973			
100054347	COLUMBUS	IN		03/23/2021		71,256		(30)			(30)		199	199			
100054348	ALLENTOWN	PA		03/23/2021		178,932		(34)			(34)		562	562			
100054351	HUBERT	NC		03/23/2021		122,768		(36)			(36)		354	354			
100054352	ENDICOTT	NY		03/23/2021		58,744		(23)			(23)		85	85			
100054353	LAKE WORTH	FL		03/23/2021		80,705		(189)			(189)		479	479			
100054354	HARRISBURG	PA		03/23/2021		279,902		(60)			(60)		916	916			
100054356	INDIO	CA		03/23/2021		201,379		(97)			(97)		1,113	1,113			
100054357	NORTH ARLINGTON	NJ		03/23/2021		347,817		(365)			(365)		1,886	1,886			
100054359	CLINTON	MD		03/23/2021		172,227		(235)			(235)		1,185	1,185			
100054361	ROCK HILL	SC		03/23/2021		91,106		(35)			(35)		258	258			
100054363	CONCORD	VA		03/23/2021		95,155		(40)			(40)		398	398			
100054365	CHICAGO	IL		03/23/2021		85,838		(66)			(66)		887	887			
100054366	NOTTINGHAM	MD		03/23/2021		285,496		(79)			(79)		1,174	1,174			
100054367	GRAVOIS MILLS	MO		03/23/2021		128,364		(55)			(55)		419	419			
100054370	MILWAUKEE	WI		03/23/2021		80,720		(26)			(26)		236	236			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054371	WEST PALM BEACH	FL		03/23/2021		190,517		16			16		886	886			
100054373	BLUFFTON	SC		03/23/2021		127,077		(60)			(60)		740	740			
100054376	FRANKLIN	IN		03/23/2021		84,027		(30)			(30)		2,268	2,268			
100054379	MURPHY	TX		03/23/2021		237,556		(211)			(211)		1,369	1,369			
100054381	NORMAL	IL		03/23/2021		136,526		6			6		946	946			
100054383	WALDORF	MD		03/23/2021		393,909		(38)			(38)		1,343	1,343			
100054386	LOS ANGELES	CA		03/23/2021		323,568		(124)			(124)		976	976			
100054387	NEWTON FALLS	OH		03/23/2021		102,883		(43)			(43)		263	263			
100054388	HUNTINGTOWN	MD		03/23/2021		159,482		(429)			(429)		1,925	1,925			
100054389	LAKELAND	FL		03/23/2021		218,808		(58)			(58)		645	645			
100054390	NISSWA	MN		03/23/2021		95,084		(364)			(364)		1,021	1,021			
100054391	LAS VEGAS	NV		03/23/2021		220,057		(53)			(53)		788	788			
100054392	BARTLETT	IL		03/23/2021		238,479		(98)			(98)		597	597			
100054394	LEXINGTON	SC		03/23/2021		102,532		(223)			(223)		736	736			
100054399	CHESTER	PA		03/23/2021		66,095		(163)			(163)		1,883	1,883			
100054400	FAIRMONT	NC		03/23/2021		62,456		24			24		589	589			
100054401	HAMPTON	GA		03/23/2021		153,337		(179)			(179)		641	641		3	3
100054404	SHIRLEY	NY		03/23/2021		273,966		51			51		930	930			
100054405	KANSAS CITY	MO		03/23/2021		74,605		(369)			(369)		480	480			
100054407	CINCINNATI	OH		03/23/2021		263,625		(451)			(451)		1,332	1,332			
100054409	MEMPHIS	TN		03/23/2021		54,783		(54)			(54)		291	291			
100054410	HANOVER	VA		03/23/2021		137,194		109			109		789	789			
100054413	FORT ASHBY	WV		03/23/2021		156,743		27			27		675	675			
100054415	ARLINGTON HEIGHTS	IL		03/23/2021		523,822		(250)			(250)		4,370	4,370			
100054416	GLENDALE	AZ		03/23/2021		180,645		68			68		754	754			
100054422	ARVERNE	NY		03/23/2021		352,305		(158)			(158)		418	418			
100054423	CAMILLA	GA		03/23/2021		98,299		(16)			(16)		1,026	1,026			
100054424	STATEN ISLAND	NY		03/23/2021		229,457		21			21		1,108	1,108			
100054427	LAUREL	MD		03/23/2021		175,795		(2)			(2)		597	597			
100054430	SANTA ANA	CA		03/23/2021		268,219		24			24		1,473	1,473			
100054431	WOLCOTT	CT		03/23/2021		253,450		(47)			(47)		705	705			
100054433	CHARLOTTE	NC		03/23/2021		67,247		(142)			(142)		669	669			
100054434	OCEAN CITY	MD		03/23/2021		420,194		(382)			(382)		1,403	1,403			
100054435	AUBURN	MA		03/23/2021		213,114		(217)			(217)		735	735			
100054437	WOODBURN	OR		03/23/2021		223,791		(261)			(261)		750	750			
100054439	DECATUR	TN		03/23/2021		83,471		(301)			(301)		808	808			
100054440	ORLANDO	FL		03/23/2021		140,896		(33)			(33)		582	582			
100054441	CRAWFORDVILLE	FL		03/23/2021		115,936		(58)			(58)		292	292			
100054442	FLORENCE	SC		03/23/2021		116,721		(45)			(45)		387	387			
100054444	BENSALEM	PA		03/23/2021		86,160		(213)			(213)		1,137	1,137			
100054448	LONDONDERRY	NH		03/23/2021		136,407		(107)			(107)		245	245			
100054451	BROKEN ARROW	OK		03/23/2021		107,286		(27)			(27)		354	354			
100054455	GEISMAR	LA		03/23/2021		100,121		(240)			(240)		1,388	1,388			
100054457	WEAVERVILLE	CA		03/23/2021		12,371		(65)			(65)		3,767	3,767			
100054460	BALLSTON LAKE	NY		03/23/2021		252,441		(124)			(124)		847	847			
100054461	LEBANON	IN		03/23/2021		76,015		(85)			(85)		188	188			
100054467	N CHARLESTON	SC		03/23/2021		65,703		(521)			(521)		1,823	1,823			
100054468	PHILADELPHIA	PA		03/23/2021		53,274		(82)			(82)		5	5			
100054470	WHITESBURG	TN		03/23/2021		78,140		(711)			(711)		2,588	2,588			
100054471	ROBBINS	NC		03/23/2021		44,820		(258)			(258)		440	440			
100054472	PHOENIX	AZ		03/23/2021		92,714		(33)			(33)		318	318			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054473	NORTH CHESTERFIELD	VA		03/23/2021		64,714		366			366		(2,617)	(2,617)		2,803	2,803
100054474	PHILADELPHIA	PA		03/23/2021		117,005		(101)			(101)		513	513			
100054475	N BROOKFIELD	NY		03/23/2021		65,731		(319)			(319)		421	421			
100054477	GREENVILLE	SC		03/23/2021		70,834		(155)			(155)		1,182	1,182			
100054478	MEMPHIS	TN		03/23/2021		44,502		(217)			(217)		311	311			
100054479	DAYTON	OH		03/23/2021		121,460		533			533		94	94			
100054480	OPA LOCKA	FL		03/23/2021		79,790		(169)			(169)		971	971			
100054482	MILWAUKEE	WI		03/23/2021		50,071		(3)			(3)		719	719			
100054483	GAINESVILLE	FL		03/23/2021		40,851		(358)			(358)		668	668			
100054488	KISSIMMEE	FL		03/23/2021		306,439		5			5		1,220	1,220			
100054490	PLAINFIELD	CT		03/23/2021		191,818		1,099			1,099		677	677			
100054492	SOUTH HOLLAND	IL		03/23/2021		79,878		(72)			(72)		116	116			
100054495	SAGINAW	MI		03/23/2021		73,526		(85)			(85)		212	212			
100054498	SAN ANTONIO	TX		03/23/2021		127,869		(55)			(55)		342	342			
100054499	JACKSONVILLE	AR		03/23/2021		70,031		(93)			(93)		55	55			
100054501	PACIFIC CITY	OR		03/23/2021		270,758		(102)			(102)		812	812			
100054503	COLUMBUS	NJ		03/23/2021		270,262		(131)			(131)		651	651			
100054505	ENTERPRISE	AL		03/23/2021		157,270		(8)			(8)		472	472			
100054506	STAMFORD	CT		03/23/2021		603,066		(51)			(51)		1,454	1,454			
100054507	STATESVILLE	NC		03/23/2021		136,649		(71)			(71)		1,101	1,101			
100054508	BATTLE CREEK	MI		03/23/2021		41,845		(9)			(9)		148	148			
100054509	MANTEO	NC		03/23/2021		157,886		(326)			(326)		590	590			
100054511	NORTH HILLS	CA		03/23/2021		294,777		(81)			(81)		961	961			
100054512	WASHINGTON	DC		03/23/2021		279,248		(349)			(349)		2,051	2,051			
100054515	ALLENTON	MI		03/23/2021		108,272		(53)			(53)		1,693	1,693			
100054516	NEW ALBANY	IN		03/23/2021		235,974		(79)			(79)		1,056	1,056			
100054519	NAPLES	FL		03/23/2021		53,452		(225)			(225)		3,447	3,447			
100054521	BROOKLYN	NY		03/23/2021		301,536		(418)			(418)		425	425			
100054522	LOS ANGELES	CA		03/23/2021		398,008		(206)			(206)		2,534	2,534			
100054523	WEST LAFAYETTE	OH		03/23/2021		59,761		(16)			(16)		175	175			
100054524	MISSION HILLS	CA		03/23/2021		380,195		(315)			(315)		1,906	1,906			
100054525	BAKERSFIELD	CA		03/23/2021		235,751		(201)			(201)		1,128	1,128			
100054528	EDINBURG	TX		03/23/2021		79,126		(51)			(51)		243	243			
100054530	SUSSEX	NJ		03/23/2021		289,057		(668)			(668)		2,961	2,961			
100054531	SAINT PAUL	MN		03/23/2021		211,881		(61)			(61)		748	748			
100054533	BATESBURG	SC		03/23/2021		120,493		(4)			(4)		682	682			
100054534	SAINT LOUIS	MO		03/23/2021		98,941		(71)			(71)		362	362			
100054535	COVINGTON	GA		03/23/2021		91,601		(72)			(72)		83	83			
100054538	CREAM RIDGE	NJ		03/23/2021		386,100		(63)			(63)		1,278	1,278			
100054539	PHOENIX	AZ		03/23/2021		168,579		(393)			(393)		1,759	1,759			
100054540	VISALIA	CA		03/23/2021		235,131		(2)			(2)		614	614			
100054541	HARLEM	GA		03/23/2021		149,181		(335)			(335)		771	771			
100054542	VALLEY CENTER	KS		03/23/2021		149,604		(3)			(3)		499	499			
100054543	LAKELAND	GA		03/23/2021		87,674		(141)			(141)		510	510			
100054544	EL MONTE	CA		03/23/2021		287,825		(328)			(328)		650	650			
100054546	LANCASTER	PA		03/23/2021		101,675		(290)			(290)		770	770			
100054550	MILWAUKEE	WI		03/23/2021		48,451		(438)			(438)		1,310	1,310			
100054552	CLUTE	TX		03/23/2021		61,409		(470)			(470)		592	592			
100054553	FLINT	MI		03/23/2021		61,006		(194)			(194)		62	62			
100054555	CHICAGO	IL		03/23/2021		143,863		(65)			(65)		614	614			
100054556	ELSA	TX		03/23/2021		46,759		(314)			(314)		707	707			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054557	FLINT	MI		03/23/2021		62,290		(6)			(6)		18	18			
100054559	BELLWOOD	IL		03/23/2021		157,965		1,301			1,301		587	587			
100054561	UPPER DARBY	PA		03/23/2021		184,885		344			344		554	554			
100054562	DARBY	PA		03/23/2021		87,296		243			243		430	430			
100054563	GALLOWAY	NJ		03/23/2021		173,194		122			122		285	285			
100054567	CHAPEL HILL	NC		03/23/2021		390,098		(94)			(94)		950	950			
100054568	COCOA	FL		03/23/2021		174,710		(39)			(39)		375	375			
100054569	WYNNEWOOD	PA		03/23/2021		257,326		(38)			(38)		467	467			
100054573	WHITEHALL	PA		03/23/2021		126,955		(25)			(25)		332	332			
100054577	SPRING HILL	FL		03/23/2021		74,217		(12)			(12)		216	216			
100054581	SCOTCH PLAINS	NJ		03/23/2021		396,603		(699)			(699)		1,472	1,472			
100054582	EMPIRE	CA		03/23/2021		244,171		(186)			(186)		1,342	1,342			
100054584	DOWNSVILLE	LA		03/23/2021		139,222		(251)			(251)		1,484	1,484			
100054585	ADAMSVILLE	AL		03/23/2021		91,260		42			42		440	440			
100054586	OMAHA	NE		03/23/2021		24,560		(20)			(20)		320	320			
100054592	PALM CITY	FL		03/23/2021		302,377		(75)			(75)		744	744			
100054595	DETROIT	MI		03/23/2021		47,968		(67)			(67)		788	788			
100054596	PINCONNING	MI		03/23/2021		44,625		(144)			(144)		823	823			
100054600	SAINT ROSE	LA		03/23/2021		215,452		(94)			(94)		745	745			
100054603	LAS VEGAS	NV		03/23/2021		75,714		(52)			(52)		247	247			
100054604	ROANOKE	VA		03/23/2021		93,741		(53)			(53)		302	302			
100054605	LOS ANGELES	CA		03/23/2021		282,246		(193)			(193)		1,348	1,348			
100054607	PINE BLUFF	AR		03/23/2021		80,193		(73)			(73)		173	173			
100054612	FREDERICK	MD		03/23/2021		99,464		(305)			(305)		833	833			
100054613	BLAKESLEE	PA		03/23/2021		197,621		(62)			(62)		512	512			
100054621	EL PASO	TX		03/23/2021		128,544		(1,366)			(1,366)		1,863	1,863			
100054623	TUCSON	AZ		03/23/2021		71,741		(16)			(16)		187	187			
100054624	FAYETTEVILLE	NC		03/23/2021		88,248		180			180		40	40			
100054625	CONVERSE	TX		03/23/2021		72,618		(363)			(363)		449	449			
100054629	SYLVANIA	GA		03/23/2021		118,352		(245)			(245)		442	442			
100054630	KAPAA	HI		03/23/2021		279,076		(287)			(287)		3,623	3,623			
100054631	LISMAN	AL		03/23/2021		76,764		(439)			(439)		397	397			
100054633	KATY	TX		03/23/2021		88,497		(53)			(53)		371	371			
100054637	OLATHE	KS		03/23/2021		95,615		15			15		249	249			
100054638	BUCKNER	MO		03/23/2021		212,531		(849)			(849)		615	615			
100054639	AKRON	OH		03/23/2021		58,841		(90)			(90)		112	112			
100054640	MADISON	WI		03/23/2021		120,214		(35)			(35)		352	352			
100054641	SCOTTSBORO	AL		03/23/2021		26,597		(41)			(41)		19	19			
100054643	LAKE WORTH	FL		03/23/2021		116,932		(295)			(295)		976	976			
100054644	NORTH HALEDON	NJ		03/23/2021		208,911		(95)			(95)		1,157	1,157			
100054647	ELGIN	IL		03/23/2021		190,591		(97)			(97)		645	645			
100054648	MCHENRY	IL		03/23/2021		211,222		(37)			(37)		600	600			
100054652	TOPSFIELD	MA		03/23/2021		367,080		(57)			(57)		1,134	1,134			
100054653	WINDBER	PA		03/23/2021		79,373		(54)			(54)		178	178			
100054655	BLOOMFIELD	CT		03/23/2021		90,453		(93)			(93)		236	236			
100054656	PAWLING	NY		03/23/2021		250,150		(14)			(14)		741	741			
100054661	PONTE VEDRA BEACH	FL		03/23/2021		340,575		(163)			(163)		1,266	1,266			
100054662	CRUMPLER	NC		03/23/2021		145,438		(84)			(84)		395	395			
100054664	FOLSOM	PA		03/23/2021		139,554		(511)			(511)		1,343	1,343			
100054665	HOLLYWOOD	SC		03/23/2021		202,893		(216)			(216)		532	532			
100054667	DENVILLE	NJ		03/23/2021		237,973		(136)			(136)		904	904			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054668	AURORA	IL		03/23/2021		76,815		(65)			(65)		917	917			
100054670	WESLEY CHAPEL	FL		03/23/2021		305,409		(192)			(192)		994	994			
100054671	SAINT MATTHEWS	SC		03/23/2021		106,220		(297)			(297)		1,369	1,369			
100054674	BRIDGEVIEW	IL		03/23/2021		13,623		(33)			(33)		1,396	1,396			
100054679	COLUMBIA	SC		03/23/2021		86,088		(4)			(4)		223	223			
100054682	WESLEY CHAPEL	FL		03/23/2021		119,963		(107)			(107)		137	137			
100054683	LAKE WALES	FL		03/23/2021		125,903		(117)			(117)		964	964			
100054684	BROOK PARK	OH		03/23/2021		89,093		107			107		1,081	1,081			
100054686	CHICAGO	IL		03/23/2021		164,757		223			223		701	701			
100054689	HUNTINGDON	TN		03/23/2021		33,545		(90)			(90)		289	289			
100054692	CITRUS SPRINGS	FL		03/23/2021		194,846		114			114		848	848			
100054694	CRETE	NE		03/23/2021		204,993		944			944		303	303			
100054695	NEW IBERIA	LA		03/23/2021		47,110		45			45		272	272			
100054698	BREWTON	AL		03/23/2021		79,234		(12)			(12)		82	82			
100054699	CROSSVILLE	TN		03/23/2021		115,218		(161)			(161)		797	797			
100054700	DAYTON	OH		03/23/2021		66,713		(285)			(285)		516	516			
100054701	PORTSMOUTH	VA		03/23/2021		94,869		(58)			(58)		299	299			
100054705	SEWARD	NE		03/23/2021		27,726		(11)			(11)		41	41			
100054707	PINEY VIEW	WV		03/23/2021		50,285		(82)			(82)		226	226			
100054708	PLEASANTVILLE	NJ		03/23/2021		62,112		(330)			(330)		431	431			
100054713	PICO RIVERA	CA		03/23/2021		368,390		(27)			(27)		1,087	1,087			
100054714	MIAMI	FL		03/23/2021		107,667		(444)			(444)		1,021	1,021			
100054715	SANTA CLARITA	CA		03/23/2021		431,246		246			246		2,343	2,343			
100054718	MELROSE PARK	IL		03/23/2021		166,275		(386)			(386)		1,668	1,668			
100054719	CHICAGO	IL		03/23/2021		228,355		32			32		862	862			
100054721	MAGNETIC SPRINGS	OH		03/23/2021		64,754		(174)			(174)		333	333			
100054722	MANSFIELD	OH		03/23/2021		94,612		(20)			(20)		387	387			
100054726	CROSWELL	MI		03/23/2021		59,658		(47)			(47)		132	132			
100054728	BEAVERTON	OR		03/23/2021		180,315		(92)			(92)		1,858	1,858			
100054729	BELFAIR	WA		03/23/2021		269,127		(189)			(189)		823	823			
100054730	UNION	KY		03/23/2021		351,206		(105)			(105)		589	589			
100054737	REDLANDS	CA		03/23/2021		179,312		(72)			(72)		854	854			
100054738	RUTLEDGE	TN		03/23/2021		77,735		(88)			(88)		1,098	1,098			
100054739	STATEN ISLAND	NY		03/23/2021		304,134		(473)			(473)		3,595	3,595			
100054741	SPRINGFIELD	VA		03/23/2021		309,237		(334)			(334)		2,852	2,852			
100054742	RIVERSIDE	IL		03/23/2021		204,037		(159)			(159)		443	443			
100054743	MONTEBELLO	CA		03/23/2021		329,112		(109)			(109)		1,061	1,061			
100054744	MINE HILL	NJ		03/23/2021		229,457		(245)			(245)		1,758	1,758			
100054746	PLAINFIELD	NJ		03/23/2021		261,195		(45)			(45)		764	764			
100054752	BRICK	NJ		03/23/2021		263,235		(30)			(30)		839	839			
100054754	SAINT PETERS	MO		03/23/2021		145,915		(3)			(3)		550	550			
100054755	REDFORD	MI		03/23/2021		76,813		(47)			(47)		119	119			
100054757	MAHOPAC	NY		03/23/2021		236,620		(339)			(339)		2,380	2,380			
100054760	JACKSONVILLE	FL		03/23/2021		156,493		(153)			(153)		483	483			
100054762	CHICAGO	IL		03/23/2021		297,276		(163)			(163)		1,149	1,149			
100054763	MIRAMAR	FL		03/23/2021		250,481		(153)			(153)		649	649			
100054764	LEAGUE CITY	TX		03/23/2021		289,295		(347)			(347)		635	635			
100054766	HASTINGS	MI		03/23/2021		88,637		(156)			(156)		279	279			
100054768	BRONX	NY		03/23/2021		480,489		123			123		2,614	2,614			
100054770	NEW BRIGHTON	PA		03/23/2021		86,731		(178)			(178)		314	314			
100054773	CHARLES CITY	VA		03/23/2021		103,193		561			561		(1,930)	(1,930)		2,006	2,006

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054774	SAINT LOUIS	MO		03/23/2021		41,860		(169)			(169)		234	234			
100054776	FLINT	MI		03/23/2021		33,946		(171)			(171)		318	318			
100054777	FOWLER	CA		03/23/2021		126,114		(73)			(73)		406	406			
100054778	ALBERTVILLE	AL		03/23/2021		24,563		(288)			(288)		817	817			
100054780	CHICAGO	IL		03/23/2021		133,811		(30)			(30)		1,340	1,340			
100054781	NEWPORT	NH		03/23/2021		71,018		56			56		267	267			
100054783	LINDEN	NJ		03/23/2021		381,649		691			691		396	396			
100054785	PHILADELPHIA	PA		03/23/2021		114,576		375			375		317	317			
100054789	BLAKELY	GA		03/23/2021		18,101		(216)			(216)		871	871			
100054790	TARBORO	NC		03/23/2021		47,348		(88)			(88)		461	461			
100054791	CAMDEN	NJ		03/23/2021		67,397		(60)			(60)		147	147			
100054795	MILWAUKEE	WI		03/23/2021		57,054		(116)			(116)		392	392			
100054796	DAVENPORT	FL		03/23/2021		67,776		6			6		250	250			
100054797	MIAMI	FL		03/23/2021		156,223		(22)			(22)		425	425			
100054799	WALDWICK	NJ		03/23/2021		237,466		347			347		4,116	4,116			
100054800	BURKE	VA		03/23/2021		390,566		(217)			(217)		1,020	1,020			
100054801	MOYOCK	NC		03/23/2021		208,424		(75)			(75)		807	807			
100054802	PITTSBURGH	PA		03/23/2021		46,621		(37)			(37)		1,283	1,283			
100054805	GEISMAR	LA		03/23/2021		234,984		18			18		1,482	1,482			
100054806	LOUISVILLE	KY		03/23/2021		82,809		(63)			(63)		224	224			
100054808	NORTH BALDWIN	NY		03/23/2021		260,365		(395)			(395)		3,415	3,415			
100054810	MONROE	CT		03/23/2021		352,357		(84)			(84)		1,197	1,197			
100054811	WHITESTONE	NY		03/23/2021		117,107		(433)			(433)		1,711	1,711			
100054812	CANTON	OH		03/23/2021		344,516		235			235		(10,217)	(10,217)		10,712	10,712
100054813	MIDDLETOWN	DE		03/23/2021		352,647		(316)			(316)		2,068	2,068			
100054814	MIDDLE RIVER	MD		03/23/2021		220,696		(44)			(44)		914	914			
100054815	TUCSON	AZ		03/23/2021		84,200		(38)			(38)		211	211			
100054816	KISSIMMEE	FL		03/23/2021		156,865		(94)			(94)		418	418			
100054820	CLITHERALL	MN		03/23/2021		181,064		(55)			(55)		345	345			
100054822	MARION	IN		03/23/2021		28,409		(9)			(9)		82	82			
100054823	MONROE	MI		03/23/2021		42,192		(139)			(139)		734	734			
100054824	TALLEYVILLE	DE		03/23/2021		156,085		(44)			(44)		544	544			
100054825	NORTH VERSAILLES	PA		03/23/2021		121,464		(99)			(99)		599	599			
100054826	MONROEVILLE	PA		03/23/2021		133,452		(68)			(68)		265	265			
100054827	ORO VALLEY	AZ		03/23/2021		189,361		(120)			(120)		3,289	3,289			
100054830	COPAKE FALLS	NY		03/23/2021		166,365		(52)			(52)		558	558			
100054832	GETTYSBURG	PA		03/23/2021		129,558		(209)			(209)		277	277			
100054834	BRONX	NY		03/23/2021		192,079		(385)			(385)		273	273			
100054838	HUDSON	NY		03/23/2021		138,169		(354)			(354)		1,866	1,866			
100054840	SPRING	TX		03/23/2021		217,893		(33)			(33)		315	315			
100054841	E STROUDSBURG	PA		03/23/2021		298,922		(33)			(33)		1,069	1,069			
100054843	MINEOLA	NY		03/23/2021		269,253		(2)			(2)		992	992			
100054847	DAVENPORT	IA		03/23/2021		176,840		(988)			(988)		825	825			
100054848	BELLMAWR	NJ		03/23/2021		127,177		27			27		394	394			
100054850	OAKRIDGE	OR		03/23/2021		427,810		250			250		885	885			
100054852	BELMONT	NC		03/23/2021		75,942		(24)			(24)		184	184			
100054853	ALBUQUERQUE	NM		03/23/2021		60,919		(595)			(595)		595	595			
100054854	CINCINNATI	OH		03/23/2021		168,813		361			361		96	96			
100054857	AURORA	CO		03/23/2021		8,125		20			20		2,051	2,051			
100054858	EL PASO	TX		03/23/2021		75,134		(57)			(57)		974	974			
100054859	MADISON HEIGHTS	VA		03/23/2021		119,553		(630)			(630)		758	758			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054861	GARY	IN		03/23/2021		74,027		(415)			(415)		517	517			
100054862	BIRMINGHAM	AL		03/23/2021		67,026		(260)			(260)		222	222			
100054864	GILROY	CA		03/23/2021		419,467		126			126		1,591	1,591			
100054866	MOBILE	AL		03/23/2021		21,998		(286)			(286)		1,233	1,233			
100054868	ANTIOCH	CA		03/23/2021		380,227		290			290		784	784			
100054869	MONROE	MI		03/23/2021		148,101		(199)			(199)		103	103			
100054870	SHEBOYGAN	WI		03/23/2021		117,393		650			650		649	649			
100054871	ANDERSON	SC		03/23/2021		36,493		(18)			(18)		233	233			
100054873	ULYSSES	KS		03/23/2021		100,685		365			365		57	57			
100054874	MEYERSDALE	PA		03/23/2021		16,586		(12)			(12)		185	185			
100054875	ALEXANDRIA	VA		03/23/2021		402,551		(66)			(66)		1,062	1,062			
100054882	KELLER	TX		03/23/2021		427,081		(249)			(249)		1,112	1,112			
100054883	PITTSBURG	CA		03/23/2021		310,080		(466)			(466)		3,294	3,294			
100054885	COLD SPRING	NY		03/23/2021		328,560		(41)			(41)		1,219	1,219			
100054886	CRESTON	OH		03/23/2021		138,624		(97)			(97)		457	457			
100054887	GEORGETOWN	TX		03/23/2021		189,494		(463)			(463)		1,862	1,862			
100054888	WENTZVILLE	MO		03/23/2021		162,821		(317)			(317)		1,994	1,994			
100054890	ORANGE PARK	FL		03/23/2021		251,916		(97)			(97)		816	816			
100054891	SHELTON	CT		03/23/2021		320,606		(91)			(91)		1,092	1,092			
100054892	ACWORTH	GA		03/23/2021		264,447		(97)			(97)		915	915			
100054893	PORTLAND	OR		03/23/2021		272,655		(132)			(132)		668	668			
100054895	CANAL WINCHESTER	OH		03/23/2021		181,881		(73)			(73)		744	744			
100054896	COTTAGE GROVE	OR		03/23/2021		183,694		(179)			(179)		998	998			
100054897	CHICAGO	IL		03/23/2021		321,488		(24)			(24)		1,014	1,014			
100054898	WESTCHESTER	IL		03/23/2021		9,519		(70)			(70)		2,826	2,826			
100054901	CARLISLE	PA		03/23/2021		7,621		(33)			(33)		1,321	1,321			
100054902	LAKE OZARK	MO		03/23/2021		54,387		(59)			(59)		111	111			
100054903	PHOENIX	AZ		03/23/2021		169,848		2			2		540	540			
100054904	PLEASANTVILLE	NJ		03/23/2021		81,077		(81)			(81)		310	310			
100054908	SPARTANSBURG	PA		03/23/2021		120,927		(22)			(22)		443	443			
100054912	LAS VEGAS	NV		03/23/2021		201,912		(390)			(390)		621	621			
100054913	OAKLAND	KY		03/23/2021		15,719		197			197		2,049	2,049			
100054921	ROCK HILL	SC		03/23/2021		96,346		(613)			(613)		721	721			
100054923	WESTMINSTER	CO		03/23/2021		182,816		110			110		903	903			
100054928	MONTGOMERY	IL		03/23/2021		162,096		45			45		588	588			
100054931	AKRON	OH		03/23/2021		59,120		(99)			(99)		232	232			
100054933	MOUNT VERNON	NY		03/23/2021		323,361		162			162		2,324	2,324			
100054935	DETROIT	MI		03/23/2021		42,796		558			558		1,066	1,066			
100054936	CHICAGO	IL		03/23/2021		129,291		(154)			(154)		772	772			
100054937	TYLER	TX		03/23/2021		99,926		(441)			(441)		749	749			
100054938	CHULA VISTA	CA		03/23/2021		483,490		80			80		1,601	1,601			
100054939	PLEASANT HILL	CA		03/23/2021		463,708		439			439		1,526	1,526			
100054941	HAWTHORNE	NY		03/23/2021		533,657		5,155			5,155		1,827	1,827			
100054944	MIDDLE ISLAND	NY		03/23/2021		203,073		201			201		733	733			
100054945	BALDWIN	NY		03/23/2021		438,597		1,236			1,236		1,356	1,356			
100054946	VENUS	TX		03/23/2021		351,249		(98)			(98)		1,035	1,035			
100054948	APOPKA	FL		03/23/2021		394,894		(82)			(82)		1,138	1,138			
100054949	PANORAMA CITY	CA		03/23/2021		379,048		(149)			(149)		1,336	1,336			
100054951	WOODBURY	CT		03/23/2021		369,816		(103)			(103)		1,967	1,967			
100054953	RIVERSIDE	CA		03/23/2021		342,920		(62)			(62)		1,055	1,055			
100054956	WAYNE	PA		03/23/2021		293,677		(142)			(142)		1,575	1,575			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054958	MESA	AZ		03/23/2021		38,199		(26)			(26)		2,080	2,080			
100054959	SHREVEPORT	LA		03/23/2021		96,451		(80)			(80)		1,447	1,447			
100054960	LINDENHURST	NY		03/23/2021		242,905		(5)			(5)		766	766			
100054961	LONG POND	PA		03/23/2021		151,835		101			101		1,234	1,234			
100054963	CHICAGO	IL		03/23/2021		171,165		(77)			(77)		438	438			
100054965	BRIDGEPORT	CT		03/23/2021		125,510		(7)			(7)		444	444			
100054966	SEAFORD	DE		03/23/2021		142,661		(183)			(183)		599	599			
100054970	CONWAY	SC		03/23/2021		86,501		(98)			(98)		1,158	1,158			
100054972	HILLMAN	MN		03/23/2021		126,127		(120)			(120)		734	734			
100054975	SAINT PAUL	MN		03/23/2021		240,465		(214)			(214)		789	789			
100054976	LITHONIA	GA		03/23/2021		402,922		193			193		1,934	1,934			
100054978	TAYLOR	MI		03/23/2021		77,307		(49)			(49)		179	179			
100054980	LITHIA	FL		03/23/2021		274,861		32			32		1,715	1,715			
100054982	SANDUSKY	OH		03/23/2021		95,391		(75)			(75)		318	318			
100054984	BELLE ROSE	LA		03/23/2021		10,767		(19)			(19)		1,426	1,426			
100054985	HENDERSON	KY		03/23/2021		84,424		(124)			(124)		280	280			
100054986	MILTON	GA		03/23/2021		632,598		(612)			(612)		3,904	3,904			
100054987	LAVEEN	AZ		03/23/2021		131,972		(131)			(131)		930	930			
100054988	DES PLAINES	IL		03/23/2021		177,052		(21)			(21)		911	911			
100054989	GILBERT	AZ		03/23/2021		164,334		(161)			(161)		1,055	1,055			
100054990	CARROLLTON	TX		03/23/2021		258,509		(304)			(304)		1,644	1,644			
100054991	MONROE	GA		03/23/2021		234,825		(328)			(328)		2,031	2,031			
100054992	JOLIET	IL		03/23/2021		71,096		(32)			(32)		223	223			
100054993	BOGGSTOWN	IN		03/23/2021		47,844		(478)			(478)		468	468			
100054994	PALATKA	FL		03/23/2021		96,136		(131)			(131)		462	462			
100054996	SAINT ALBANS	NY		03/23/2021		407,569		(214)			(214)		981	981			
100054999	JONESBOROUGH	TN		03/23/2021		89,420		73			73		87	87			
100055000	MEMPHIS	TN		03/23/2021		28,495		(398)			(398)		536	536			
100055001	MEMPHIS	TN		03/23/2021		40,293		(276)			(276)		298	298			
100055002	TALLAHASSEE	FL		03/23/2021		4,839		(104)			(104)		1,191	1,191			
100055003	LEXINGTON	NC		03/23/2021		110,643		(653)			(653)		974	974			
100055005	FAIR OAKS	CA		03/23/2021		446,244		(81)			(81)		1,490	1,490			
100055017	ALBANY	GA		03/23/2021		36,600		114			114		75	75			
100055024	COLUMBUS	OH		03/23/2021		140,334		94			94		1,478	1,478			
100055032	TOPEKA	KS		03/23/2021		119,318		(62)			(62)		371	371			
100055033	ROCKWALL	TX		03/23/2021		233,928		(667)			(667)		2,011	2,011			
100055035	BROOKLYN	NY		03/23/2021		332,903		(1,159)			(1,159)		2,751	2,751			
100055036	EAST BRIDGEWATER	MA		03/23/2021		221,562		(28)			(28)		1,113	1,113			
100055040	CENTEREACH	NY		03/23/2021		215,560		(46)			(46)		259	259			
100055041	GAFFNEY	SC		03/23/2021		123,110		(53)			(53)		362	362			
100055044	SPRINGFIELD	MA		03/23/2021		106,621		(39)			(39)		364	364			
100055045	TOTOWA	NJ		03/23/2021		178,543		(161)			(161)		2,598	2,598			
100055046	LA PLATA	MD		03/23/2021		161,742		(327)			(327)		2,107	2,107			
100055048	LONSDALE	MN		03/23/2021		175,156		(141)			(141)		2,833	2,833			
100055050	WASHINGTON	MO		03/23/2021		37,962		(124)			(124)		632	632			
100055051	LOVELAND	OH		03/23/2021		193,138		(75)			(75)		628	628			
100055057	MURFREESBORO	TN		03/23/2021		200,274		(141)			(141)		1,500	1,500			
100055062	PINE BROOK	NJ		03/23/2021		213,472		(219)			(219)		599	599			
100055064	CUMMING	GA		03/23/2021		244,801		199			199		2,048	2,048			
100055065	CARROLLTON	TX		03/23/2021		99,343		93			93		834	834			
100055066	GANSEVOORT	NY		03/23/2021		235,548		(1)			(1)		1,937	1,937			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055067	SANDUSKY	OH		03/23/2021		62,109		(265)			(265)		171	171			
100055069	HOUSTON	TX		03/23/2021		122,821		(106)			(106)		69	69			
100055073	LEXINGTON	SC		03/23/2021		158,215		169			169		(1,363)	(1,363)		1,558	1,558
100055075	HUNTINGTON	WV		03/23/2021		45,002		(258)			(258)		342	342			
100055077	HILLSBORO	TX		03/23/2021		55,204		(368)			(368)		568	568			
100055078	BIRMINGHAM	AL		03/23/2021		67,690		(258)			(258)		350	350			
100055080	TIGRETT	TN		03/23/2021		51,718		155			155		124	124			
100055081	BESSEMER	AL		03/23/2021		65,601		(262)			(262)		491	491			
100055083	CHICAGO	IL		03/23/2021		159,289		379			379		798	798			
100055085	NEW CASTLE	CO		03/23/2021		195,912		(1,058)			(1,058)		5,846	5,846			
100055087	DURHAM	NC		03/23/2021		126,560		149			149		525	525			
100055090	DETROIT	MI		03/23/2021		58,565		(92)			(92)		279	279			
100055094	PLAINFIELD	NJ		03/23/2021		268,815		(234)			(234)		320	320			
100055096	KEARNY	NJ		03/23/2021		358,907		773			773		944	944			
100055097	NORTH CHARLESTON	SC		03/23/2021		75,932		(68)			(68)		259	259			
100055098	NEWARK	NJ		03/23/2021		261,276		(174)			(174)		596	596			
100055099	HOPATCONG	NJ		03/23/2021		228,536		1,378			1,378		1,048	1,048			
100055100	EL CERRITO	CA		03/23/2021		190,909		460			460		(4,449)	(4,449)		4,538	4,538
100055101	PHILADELPHIA	PA		03/23/2021		105,125		(64)			(64)		368	368			
100055102	TOBYHANNA	PA		03/23/2021		212,861		(3)			(3)		710	710			
100055103	MIAMI	FL		03/23/2021		84,335		(292)			(292)		972	972			
100055104	FAIRBORN	OH		03/23/2021		66,421		(28)			(28)		275	275			
100055105	YUKON	OK		03/23/2021		76,798		(106)			(106)		535	535			
100055107	ROSEBURG	OR		03/23/2021		217,257		(112)			(112)		504	504			
100055108	HIXSON	TN		03/23/2021		163,486		(15)			(15)		496	496			
100055109	JESSUP	MD		03/23/2021		188,483		1			1		360	360			
100055110	LOWELL	MA		03/23/2021		125,809		(73)			(73)		352	352			
100055113	WEST COVINA	CA		03/23/2021		294,877		(112)			(112)		1,035	1,035			
100055115	DANVILLE	NH		03/23/2021		235,782		(349)			(349)		1,592	1,592			
100055116	TOLLESON	AZ		03/23/2021		184,198		(120)			(120)		532	532			
100055117	MARIETTA	GA		03/23/2021		94,791		(5)			(5)		397	397			
100055118	JERSEY CITY	NJ		03/23/2021		352,156		370			370		1,172	1,172			
100055119	EASTON	PA		03/23/2021		89,550		(111)			(111)		135	135			
100055120	ALBURTIS	PA		03/23/2021		191,711		(152)			(152)		261	261			
100055121	KENNESAW	GA		03/23/2021		193,213		(70)			(70)		887	887			
100055124	TUCKER	GA		03/23/2021		211,338		(153)			(153)		749	749			
100055125	MOORE	SC		03/23/2021		96,880		(263)			(263)		729	729			
100055127	COCHRANVILLE	PA		03/23/2021		80,569		(53)			(53)		607	607			
100055132	CLEARWATER	KS		03/23/2021		97,415		(91)			(91)		196	196			
100055136	JACKSONVILLE	FL		03/23/2021		118,727		(54)			(54)		587	587			
100055141	COMPTON	CA		03/23/2021		263,171		(132)			(132)		1,050	1,050			
100055145	MASSILLON	OH		03/23/2021		79,941		(252)			(252)		919	919			
100055151	ANTELOPE	CA		03/23/2021		378,650		(610)			(610)		1,351	1,351			
100055152	BIRD ISLAND	MN		03/23/2021		35,143		(5,127)			(5,127)		16,282	16,282			
100055155	BRONX	NY		03/23/2021		441,226		997			997		5,180	5,180			
100055156	MANSFIELD	OH		03/23/2021		26,394		(423)			(423)		1,559	1,559			
100055157	MANCHESTER	NH		03/23/2021		284,910		279			279		530	530			
100055159	NORLINA	NC		03/23/2021		63,677		141			141		28	28			
100055170	MOBILE	AL		03/23/2021		51,813		(172)			(172)		695	695			
100055171	WESTMINSTER	CA		03/23/2021		252,392		(345)			(345)		1,952	1,952			
100055172	MONTGOMERY	AL		03/23/2021		49,574		(46)			(46)		66	66			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055173	SOMERSET	PA		03/23/2021		92,398		(85)			(85)		309	309			
100055176	OKLAHOMA CITY	OK		03/23/2021		66,736		(195)			(195)		567	567			
100055177	BLAKESLEE	PA		03/23/2021		176,992		(47)			(47)		297	297			
100055178	MONROE	NC		03/23/2021		177,245		102			102		646	646			
100055179	GARDENA	CA		03/23/2021		294,331		(331)			(331)		1,614	1,614			
100055180	WEST COLUMBIA	SC		03/23/2021		93,642		(11)			(11)		(300)	(300)		300	300
100055187	LITTLE ROCK	AR		03/23/2021		73,064		(7)			(7)		238	238			
100055189	PHILADELPHIA	PA		03/23/2021		89,380		(22)			(22)		209	209			
100055190	PONTE VEDRA BEACH	FL		03/23/2021		170,762		(1)			(1)		505	505			
100055191	MAHOMET	IL		03/23/2021		89,838		(84)			(84)		206	206			
100055192	BRECKSVILLE	OH		03/23/2021		190,573		(77)			(77)		801	801			
100055195	SARALAND	AL		03/23/2021		91,570		(60)			(60)		179	179			
100055198	CLINTON	MD		03/23/2021		310,131		(56)			(56)		1,090	1,090			
100055203	CROMWELL	CT		03/23/2021		196,000		4			4		680	680			
100055204	MUSKEGON	MI		03/23/2021		33,264		(107)			(107)		266	266			
100055205	COLUMBUS	IN		03/23/2021		107,107		(266)			(266)		951	951			
100055206	BIG SPRING	TX		03/23/2021		41,276		(119)			(119)		324	324			
100055208	DARLINGTON	SC		03/23/2021		142,155		(435)			(435)		857	857			
100055209	MONTGOMERY VILLAGE	MD		03/23/2021		242,959		(270)			(270)		765	765			
100055210	MANSFIELD	OH		03/23/2021		100,499		(733)			(733)		1,320	1,320			
100055212	GARDNER	IL		03/23/2021		114,765		(48)			(48)		247	247			
100055214	LYNWOOD	CA		03/23/2021		238,021		(105)			(105)		550	550			
100055216	MEMPHIS	TN		03/23/2021		51,112		(165)			(165)		918	918			
100055219	PITTSBURGH	PA		03/23/2021		71,859		(70)			(70)		52	52			
100055220	NEW CASTLE	DE		03/23/2021		98,359		(148)			(148)		196	196			
100055221	BRUNSWICK	GA		03/23/2021		43,918		(50)			(50)		94	94			
100055222	CUYAHOGA FALLS	OH		03/23/2021		134,477		420			420		598	598			
100055223	HUNTSVILLE	AL		03/23/2021		99,605		(299)			(299)		251	251			
100055226	JACKSON	TN		03/23/2021		45,963		(32)			(32)		271	271			
100055229	YORK	PA		03/23/2021		51,216		(5)			(5)		646	646			
100055232	SACRAMENTO	CA		03/23/2021		294,770		149			149		1,355	1,355			
100055233	TEMECULA	CA		03/23/2021		294,043		295			295		459	459			
100055234	DAYTON	OH		03/23/2021		21,895		(18)			(18)		34	34			
100055236	OAK GROVE	MN		03/23/2021		269,001		(1,136)			(1,136)		4,116	4,116			
100055239	GENEVA	IL		03/23/2021		159,524		(133)			(133)		1,792	1,792			
100055241	SEBRING	FL		03/23/2021		61,598		(42)			(42)		167	167			
100055242	STATEN ISLAND	NY		03/23/2021		150,059		(224)			(224)		2,165	2,165			
100055243	FRESNO	CA		03/23/2021		131,127		(52)			(52)		419	419			
100055244	CLYDE	KS		03/23/2021		45,480		251			251		60	60			
100055246	COMETA	OK		03/23/2021		106,994		(17)			(17)		140	140			
100055249	SCOTTSBURG	IN		03/23/2021		47,176		(32)			(32)		135	135			
100055250	URBANNA	VA		03/23/2021		194,982		(106)			(106)		503	503			
100055251	MONROE	WA		03/23/2021		228,060		(204)			(204)		2,647	2,647			
100055252	UNION	NJ		03/23/2021		215,802		(68)			(68)		3,233	3,233			
100055254	PINECREST	FL		03/23/2021		166,313		(111)			(111)		595	595			
100055257	MIAMI	FL		03/23/2021		219,426		(140)			(140)		563	563			
100055258	LOUISVILLE	NE		03/23/2021		335,208		(439)			(439)		803	803			
100055259	MEMPHIS	TN		03/23/2021		88,481		(35)			(35)		514	514			
100055261	ROUND ROCK	TX		03/23/2021		275,735		(284)			(284)		730	730			
100055262	DOUGLAS	MA		03/23/2021		314,205		(144)			(144)		1,002	1,002			
100055263	NEWTON	NJ		03/23/2021		170,046		(92)			(92)		2,131	2,131			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055264	NAUGATUCK	CT		03/23/2021		135,146		(108)			(108)		1,197	1,197			
100055265	ROCK HILL	SC		03/23/2021		100,874		(85)			(85)		181	181			
100055266	BAYVILLE	NJ		03/23/2021		182,771		(631)			(631)		2,529	2,529			
100055267	ELIZABETH	NJ		03/23/2021		266,898		(102)			(102)		678	678			
100055271	TAUNTON	MA		03/23/2021		199,453		(50)			(50)		699	699			
100055273	BAYVILLE	NJ		03/23/2021		255,645		(150)			(150)		945	945			
100055274	CHICAGO	IL		03/23/2021		36,046		(27)			(27)		430	430			
100055276	WRENTHAM	MA		03/23/2021		524,527		(423)			(423)		957	957			
100055280	CHICAGO	IL		03/23/2021		59,573		294			294		1,677	1,677			
100055283	DOUBLE OAK	TX		03/23/2021		247,915		(372)			(372)		579	579			
100055284	GAINESVILLE	TX		03/23/2021		386,892		(1,804)			(1,804)		3,032	3,032			
100055285	DANIELS	WV		03/23/2021		130,545		(22)			(22)		270	270			
100055286	PITTSBURGH	PA		03/23/2021		51,569		(587)			(587)		1,607	1,607			
100055288	FORT WORTH	TX		03/23/2021		474,985		(410)			(410)		1,320	1,320			
100055289	ANAHEIM	CA		03/23/2021		295,396		(261)			(261)		1,194	1,194			
100055291	DECATUR	GA		03/23/2021		141,367		(541)			(541)		1,368	1,368			
100055293	EL PASO	TX		03/23/2021		54,803		(344)			(344)		1,747	1,747			
100055294	APOLLO BEACH	FL		03/23/2021		89,230		(23)			(23)		535	535			
100055295	MAPLE HEIGHTS	OH		03/23/2021		118,961		(75)			(75)		235	235			
100055303	SOLEDAD	CA		03/23/2021		303,763		(54)			(54)		1,066	1,066			
100055305	GLENFORD	OH		03/23/2021		69,576		(94)			(94)		669	669			
100055309	MOBILE	AL		03/23/2021		33,260		137			137		19	19			
100055316	GENEVA	NY		03/23/2021		68,551		(93)			(93)		521	521			
100055317	RANCHO CUCAMONGA	CA		03/23/2021		364,472		(170)			(170)		961	961			
100055324	POMONA	CA		03/23/2021		309,955		(306)			(306)		923	923			
100055325	WAKEFIELD	MA		03/23/2021		273,126		(322)			(322)		1,314	1,314			
100055326	LEHIGH ACRES	FL		03/23/2021		238,234		(173)			(173)		1,033	1,033			
100055328	MINNEAPOLIS	MN		03/23/2021		340,913		(246)			(246)		1,074	1,074			
100055330	SUGAR LAND	TX		03/23/2021		207,785		(89)			(89)		596	596			
100055331	NEPTUNE	NJ		03/23/2021		165,744		(86)			(86)		853	853			
100055334	DAVIE	FL		03/23/2021		164,315		(67)			(67)		500	500			
100055335	DEERFIELD BEACH	FL		03/23/2021		114,699		(127)			(127)		1,137	1,137			
100055336	AMENIA	NY		03/23/2021		322,536		(62)			(62)		887	887			
100055341	NEW BRITAIN	CT		03/23/2021		101,246		22			22		(1,174)	(1,174)		1,414	1,414
100055346	WEST CHESTER	PA		03/23/2021		219,125		(58)			(58)		677	677			
100055347	AKRON	OH		03/23/2021		54,157		(51)			(51)		129	129			
100055356	CHESTNUT RIDGE	NY		03/23/2021		296,186		(225)			(225)		3,089	3,089			
100055358	TISHOMINGO	OK		03/23/2021		97,122		(90)			(90)		1,290	1,290			
100055359	BAKERSFIELD	CA		03/23/2021		90,648		(70)			(70)		246	246			
100055363	DEARBORN	MI		03/23/2021		122,567		(100)			(100)		222	222			
100055365	SAINT LOUIS	MO		03/23/2021		42,564		(95)			(95)		202	202			
100055366	MASTIC BEACH	NY		03/23/2021		289,339		360			360		709	709			
100055367	SAINT LOUIS	MO		03/23/2021		67,237		(15)			(15)		216	216			
100055368	DEKALB	IL		03/23/2021		140,432		(33)			(33)		652	652			
100055369	ELK GROVE	CA		03/23/2021		243,020		(74)			(74)		844	844			
100055372	GREENVILLE	NC		03/23/2021		86,353		369			369		226	226			
100055373	ROUND LAKE HEIGHTS	IL		03/23/2021		145,330		389			389		347	347			
100055375	BOERNE	TX		03/23/2021		363,541		(355)			(355)		4,893	4,893			
100055377	NORTH BRUNSWICK	NJ		03/23/2021		333,443		(264)			(264)		1,028	1,028			
100055379	DENHAM SPRINGS	LA		03/23/2021		161,761		(41)			(41)		1,631	1,631			
100055384	HENRICO	VA		03/23/2021		401,868		(154)			(154)		1,331	1,331			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055385	NEW ROCHELLE	NY		03/23/2021		277,086		(88)			(88)		676	676			
100055388	HERNANDO	FL		03/23/2021		147,645		(63)			(63)		125	125			
100055391	PLANO	IL		03/23/2021		115,581		(163)			(163)		655	655			
100055392	PHILADELPHIA	PA		03/23/2021		230,085		(115)			(115)		927	927			
100055394	TOPEKA	KS		03/23/2021		38,223		(178)			(178)		1,665	1,665			
100055395	SAINT LOUIS	MO		03/23/2021		113,946		(65)			(65)		381	381			
100055398	AURORA	IL		03/23/2021		231,714		(70)			(70)		439	439			
100055400	ROUND LAKE BEACH	IL		03/23/2021		137,640		95			95		(2,672)	(2,672)		2,931	2,931
100055401	TRACY	CA		03/23/2021		397,581		(378)			(378)		2,614	2,614			
100055404	AMERICAN CANYON	CA		03/23/2021		286,865		(215)			(215)		1,388	1,388			
100055406	OMAHA	NE		03/23/2021		40,553		(27)			(27)		114	114			
100055407	LOUISVILLE	KY		03/23/2021		49,446		(38)			(38)		244	244			
100055408	PITTSBURGH	PA		03/23/2021		25,882		(37)			(37)		88	88			
100055411	LAND O LAKES	FL		03/23/2021		159,151		(152)			(152)		897	897			
100055412	BRONX	NY		03/23/2021		390,579		(283)			(283)		892	892			
100055413	SAINT LOUIS	MO		03/23/2021		45,498		(22)			(22)		134	134			
100055422	TOPEKA	KS		03/23/2021		87,401		(167)			(167)		1,411	1,411			
100055424	CHARLOTTE	NC		03/23/2021		123,793		(81)			(81)		1,259	1,259			
100055425	CHICAGO	IL		03/23/2021		111,562		(149)			(149)		1,158	1,158			
100055428	MILWAUKIE	OR		03/23/2021		334,510		184			184		522	522			
100055429	LA PLACE	LA		03/23/2021		139,915		(901)			(901)		877	877			
100055430	DUBOIS	PA		03/23/2021		55,340		(319)			(319)		638	638			
100055432	FLINT	MI		03/23/2021		41,769		(26)			(26)		189	189			
100055433	PHILADELPHIA	PA		03/23/2021		67,683		432			432		6,048	6,048			
100055434	NORFOLK	VA		03/23/2021		221,022		(187)			(187)		648	648			
100055435	PONTE VEDRA BEACH	FL		03/23/2021		550,212		1,446			1,446		1,177	1,177			
100055440	PHILADELPHIA	PA		03/23/2021		69,590		(28)			(28)		296	296			
100055444	SAN MATEO	CA		03/23/2021		81,050		(212)			(212)		1,470	1,470			
100055445	BAY SHORE	NY		03/23/2021		110,516		(200)			(200)		1,895	1,895			
100055446	FRAZEYSBURG	OH		03/23/2021		88,789		763			763		277	277			
100055450	SHIRLEY	NY		03/23/2021		336,697		(131)			(131)		959	959			
100055451	POMPTON PLAINS	NJ		03/23/2021		143,432		(105)			(105)		361	361			
100055452	HANOVER PARK	IL		03/23/2021		87,234		(125)			(125)		659	659			
100055453	BOSSIER CITY	LA		03/23/2021		50,720		(138)			(138)		748	748			
100055455	GLEN MILLS	PA		03/23/2021		245,861		(37)			(37)		599	599			
100055460	TOWNSEND	DE		03/23/2021		273,015		(165)			(165)		593	593			
100055462	EVANS	GA		03/23/2021		275,052		(116)			(116)		803	803			
100055463	MILWAUKEE	WI		03/23/2021		237,362		(54)			(54)		420	420			
100055464	BAINBRIDGE	GA		03/23/2021		213,563		(120)			(120)		546	546			
100055467	CUTLER BAY	FL		03/23/2021		211,575		(217)			(217)		1,317	1,317			
100055468	JERSEY CITY	NJ		03/23/2021		320,560		(286)			(286)		3,014	3,014			
100055470	NEWARK	NJ		03/23/2021		309,100		42			42		948	948			
100055475	ROCKY MOUNT	NC		03/23/2021		174,053		(142)			(142)		404	404			
100055478	PHILADELPHIA	PA		03/23/2021		47,835		(16)			(16)		217	217			
100055483	SOUTHPORT	NC		03/23/2021		133,158		(38)			(38)		346	346			
100055484	KANSAS CITY	MO		03/23/2021		61,417		(54)			(54)		116	116			
100055486	WOODSTOCK	IL		03/23/2021		121,086		(449)			(449)		1,327	1,327			
100055488	DUNKIRK	MD		03/23/2021		351,865		(68)			(68)		1,653	1,653			
100055489	MERRIMACK	NH		03/23/2021		168,824		(118)			(118)		554	554			
100055493	MILWAUKEE	WI		03/23/2021		156,582		(186)			(186)		1,160	1,160			
100055494	WINDSOR MILL	MD		03/23/2021		155,718		155			155		1,138	1,138			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055496	BALTIMORE	MD		03/23/2021		164,533		(45)			(45)		435	435			
100055497	REDMOND	OR		03/23/2021		260,853		(117)			(117)		907	907			
100055499	LAWRENCEBURG	IN		03/23/2021		234,882		69			69		(1,216)	(1,216)		1,766	1,766
100055502	SOUTH BEND	IN		03/23/2021		34,955		(9)			(9)		147	147			
100055504	ATHENS	AL		03/23/2021		59,056		(324)			(324)		915	915			
100055505	ALISO VIEJO	CA		03/23/2021		449,294		(115)			(115)		6,846	6,846			
100055514	GLASSBORO	NJ		03/23/2021		135,275		19			19		380	380			
100055516	WARREN	OH		03/23/2021		95,316		(303)			(303)		117	117			
100055517	SUNRISE	FL		03/23/2021		194,909		(160)			(160)		452	452			
100055520	RACINE	WI		03/23/2021		62,752		(72)			(72)		394	394			
100055524	PEEKSKILL	NY		03/23/2021		325,738		(189)			(189)		1,500	1,500			
100055528	SAYLORSBURG	PA		03/23/2021		184,878		(45)			(45)		464	464			
100055529	LAKEWOOD	NJ		03/23/2021		317,064		(191)			(191)		764	764			
100055530	NEWTON	IA		03/23/2021		211,557		(112)			(112)		451	451			
100055531	COUNTRY CLUB HILLS	IL		03/23/2021		130,610		(95)			(95)		762	762			
100055533	GARDNER	MA		03/23/2021		253,600		(274)			(274)		1,105	1,105			
100055534	COLD SPRING	MN		03/23/2021		150,625		(77)			(77)		486	486			
100055535	LITTLE EGG HARBOR TWP	NJ		03/23/2021		283,970		(264)			(264)		1,033	1,033			
100055536	WINSTED	MN		03/23/2021		288,209		(103)			(103)		757	757			
100055537	ROCKAWAY	NJ		03/23/2021		363,612		(19)			(19)		1,305	1,305			
100055538	JASPER	GA		03/23/2021		168,103		(40)			(40)		488	488			
100055540	WEST BURLINGTON	NY		03/23/2021		154,824		(21)			(21)		306	306			
100055541	STATESBORO	GA		03/23/2021		235,303		14			14		814	814			
100055542	VANCOUVER	WA		03/23/2021		222,538		(98)			(98)		732	732			
100055543	ROCKY MOUNT	MO		03/23/2021		63,305		(64)			(64)		403	403			
100055545	LANTANA	FL		03/23/2021		93,077		(70)			(70)		442	442			
100055546	LAWRENCE	MA		03/23/2021		208,012		(240)			(240)		1,059	1,059			
100055548	WIMAUMA	FL		03/23/2021		180,737		(650)			(650)		1,929	1,929			
100055549	FLORENCE	OR		03/23/2021		121,689		(62)			(62)		465	465			
100055550	MONTGOMERY	IL		03/23/2021		119,907		(61)			(61)		259	259			
100055551	DECATUR	GA		03/23/2021		91,375		(43)			(43)		220	220			
100055552	CLEMSON	SC		03/23/2021		167,790		(2)			(2)		659	659			
100055554	OXFORD	MI		03/23/2021		200,096		(1,823)			(1,823)		3,311	3,311			
100055555	NEW CUMBERLAND	PA		03/23/2021		164,182		(21)			(21)		150	150			
100055556	NORWICH	NY		03/23/2021		29,239		(142)			(142)		774	774			
100055560	CALLAHAN	FL		03/23/2021		179,748		25			25		489	489			
100055563	HAMMOND	IN		03/23/2021		82,299		(229)			(229)		748	748			
100055564	CASA GRANDE	AZ		03/23/2021		127,765		(887)			(887)		1,850	1,850			
100055565	DORCHESTER	MA		03/23/2021		300,200		(341)			(341)		1,702	1,702			
100055568	SAINT LOUIS	MO		03/23/2021		88,905		117			117		67	67			
100055571	CONROE	TX		03/23/2021		124,358		33			33		80	80			
100055576	NEWBERRY	MI		03/23/2021		48,405		(58)			(58)		9	9			
100055580	COUNTRY CLUB HILLS	IL		03/23/2021		68,060		2			2		201	201			
100055581	UTICA	NY		03/23/2021		25,784		571			571		228	228			
100055583	SAINT LOUIS	MO		03/23/2021		68,440		(75)			(75)		307	307			
100055590	EGG HARBOR TOWNSHIP	NJ		03/23/2021		249,306		(165)			(165)		590	590			
100055597	RIVERDALE	MD		03/23/2021		182,945		(88)			(88)		863	863			
100055599	STOCKTON	CA		03/23/2021		232,617		(77)			(77)		756	756			
100055601	AUBURNDALE	FL		03/23/2021		162,662		(169)			(169)		1,836	1,836			
100055603	GEISMAR	LA		03/23/2021		216,802		77			77		909	909			
100055606	LAKEWOOD	CA		03/23/2021		329,398		(118)			(118)		1,134	1,134			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055607	SAUGUS	MA		03/23/2021		267,049		(266)			(266)		866	866			
100055608	COLUMBIA	PA		03/23/2021		81,375		(90)			(90)		113	113			
100055612	PEQUOT LAKES	MN		03/23/2021		142,417		(32)			(32)		465	465			
100055613	BAY MINETTE	AL		03/23/2021		35,787		(34)			(34)		83	83			
100055614	LITTLE ROCK	AR		03/23/2021		133,625		(100)			(100)		543	543			
100055615	HICKORY	NC		03/23/2021		122,120		(53)			(53)		384	384			
100055616	GAFFNEY	SC		03/23/2021		97,024		(90)			(90)		53	53			
100055618	WAIPAHU	HI		03/23/2021		382,563		(290)			(290)		1,097	1,097			
100055620	AVENEL	NJ		03/23/2021		272,645		(76)			(76)		980	980			
100055624	SAN ANTONIO	TX		03/23/2021		178,862		132			132		2,242	2,242			
100055628	LOS ANGELES	CA		03/23/2021		220,435		(127)			(127)		4,988	4,988			
100055629	CHICAGO	IL		03/23/2021		309,294		(104)			(104)		905	905			
100055630	ALEXANDRIA	MN		03/23/2021		95,332		(26)			(26)		276	276			
100055631	HIGHLAND SPRINGS	VA		03/23/2021		96,722		(145)			(145)		1,277	1,277			
100055632	FLORISSANT	MO		03/23/2021		137,499		(467)			(467)		1,070	1,070			
100055633	MIAMI GARDENS	FL		03/23/2021		268,599		(538)			(538)		882	882			
100055635	FLORAL PARK	NY		03/23/2021		504,702		(391)			(391)		2,345	2,345			
100055636	MONTGOMERY	AL		03/23/2021		50,745		(254)			(254)		737	737			
100055639	BLANDON	PA		03/23/2021		118,488		2			2		145	145			
100055640	OMAHA	NE		03/23/2021		110,073		(215)			(215)		3	3		135	135
100055642	CENTENNIAL	CO		03/23/2021		148,454		(774)			(774)		913	913			
100055643	LESLIE	GA		03/23/2021		61,816		(123)			(123)		176	176			
100055644	ROCHESTER	NY		03/23/2021		64,707		(299)			(299)		856	856			
100055648	THOUSAND OAKS	CA		03/23/2021		477,783		(118)			(118)		2,033	2,033			
100055650	IRVINE	CA		03/23/2021		632,580		(401)			(401)		1,957	1,957			
100055651	ROCKAWAY BEACH	NY		03/23/2021		691,197		5,838			5,838		1,636	1,636			
100055653	ELORA	TN		03/23/2021		62,468		(96)			(96)		296	296			
100055654	CALHOUN FALLS	SC		03/23/2021		60,677		(97)			(97)		593	593			
100055655	SHASTA LAKE	CA		03/23/2021		90,813		(147)			(147)		316	316			
100055656	PLAINFIELD	IL		03/23/2021		127,227		(64)			(64)		2,603	2,603			
100055661	MUSKEGO	WI		03/23/2021		115,247		(28)			(28)		1,820	1,820			
100055665	GLADE VALLEY	NC		03/23/2021		108,013		(150)			(150)		833	833			
100055668	PORT SAINT LUCIE	FL		03/23/2021		67,955		(1)			(1)		205	205			
100055669	GREEN RIVER	WY		03/23/2021		100,785		(152)			(152)		921	921			
100055670	PARKS	AR		03/23/2021		48,455		(42)			(42)		479	479			
100055672	BEAUMONT	TX		03/23/2021		59,796		(38)			(38)		162	162			
100055673	CLE ELUM	WA		03/23/2021		191,051		(158)			(158)		537	537			
100055674	BELFORD	NJ		03/23/2021		184,371		(93)			(93)		548	548			
100055675	GREEN LANE	PA		03/23/2021		169,005		(112)			(112)		612	612			
100055677	SAYLORSBURG	PA		03/23/2021		67,973		(182)			(182)		769	769			
100055679	LATROBE	PA		03/23/2021		121,960		(77)			(77)		504	504			
100055680	LANDING	NJ		03/23/2021		143,317		(232)			(232)		2,244	2,244			
100055683	ORLAND	CA		03/23/2021		340,046		(25)			(25)		812	812			
100055684	ERIE	PA		03/23/2021		183,479		(9)			(9)		(999)	(999)		1,184	1,184
100055686	NEW BOSTON	NH		03/23/2021		210,111		(76)			(76)		818	818			
100055687	SPRING VALLEY	CA		03/23/2021		306,374		(93)			(93)		909	909			
100055689	RANCHO SANTA MARGARITA	CA		03/23/2021		384,161		(113)			(113)		2,422	2,422			
100055690	HUDSON	IL		03/23/2021		100,307		(39)			(39)		1,086	1,086			
100055691	CLEVELAND	OH		03/23/2021		72,150		(47)			(47)		137	137			
100055692	NEW OXFORD	PA		03/23/2021		84,478		(75)			(75)		164	164			
100055694	BLOOMINGTON	IL		03/23/2021		27,550		(2)			(2)		137	137			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055695	BLUEFIELD	VA		03/23/2021		224,530		77			77		5,773	5,773			
100055699	SANTA ROSA BEACH	FL		03/23/2021		203,315		(160)			(160)		586	586			
100055700	SHELTON	CT		03/23/2021		122,198		(100)			(100)		913	913			
100055701	SAN DIEGO	CA		03/23/2021		336,211		(412)			(412)		1,208	1,208			
100055702	MIDDLETOWN	DE		03/23/2021		296,178		(178)			(178)		986	986			
100055704	RIVERSIDE	CA		03/23/2021		204,249		(144)			(144)		674	674			
100055705	WEST PALM BEACH	FL		03/23/2021		126,651		(111)			(111)		494	494			
100055707	DETROIT	MI		03/23/2021		62,386		(15)			(15)		31	31			
100055710	EDMOND	OK		03/23/2021		123,562		(38)			(38)		230	230			
100055711	HOMELAND	CA		03/23/2021		259,107		23			23		919	919			
100055712	TOLLAND	CT		03/23/2021		180,997		(76)			(76)		534	534			
100055714	MEMPHIS	TN		03/23/2021		30,886		(367)			(367)		613	613			
100055718	AKRON	OH		03/23/2021		45,549		(346)			(346)		1,336	1,336			
100055723	CHICAGO	IL		03/23/2021		195,059		(222)			(222)		712	712			
100055725	CHICAGO	IL		03/23/2021		133,263		(80)			(80)		749	749			
100055727	STREAMWOOD	IL		03/23/2021		235,453		1,735			1,735		887	887			
100055729	BROOKLYN	NY		03/23/2021		407,027		(238)			(238)		3,061	3,061			
100055730	CHESTERTON	IN		03/23/2021		260,930		(23)			(23)		948	948			
100055731	SCHENECTADY	NY		03/23/2021		135,533		48			48		621	621			
100055732	NORWICH	CT		03/23/2021		75,008		(210)			(210)		10,782	10,782			
100055734	HARLINGEN	TX		03/23/2021		57,901		(121)			(121)		365	365			
100055736	PARMA	OH		03/23/2021		88,589		781			781		265	265			
100055740	LAWRENCEVILLE	GA		03/23/2021		139,579		(213)			(213)		842	842			
100055742	NASHVILLE	TN		03/23/2021		173,973		(28)			(28)		172	172			
100055745	MAPLE HEIGHTS	OH		03/23/2021		90,088		14			14		265	265			
100055747	TUALATIN	OR		03/23/2021		336,028		(96)			(96)		971	971			
100055748	FORT LAUDERDALE	FL		03/23/2021		224,870		(146)			(146)		1,658	1,658			
100055751	MABLETON	GA		03/23/2021		379,859		(323)			(323)		930	930			
100055753	BIRMINGHAM	AL		03/23/2021		369,031		(65)			(65)		1,205	1,205			
100055754	CHANDLER	AZ		03/23/2021		298,142		(111)			(111)		927	927			
100055757	GOSHEN	VA		03/23/2021		353,753		(137)			(137)		580	580			
100055758	KENT	WA		03/23/2021		342,643		(140)			(140)		1,171	1,171			
100055759	TAYLOR	PA		03/23/2021		63,127		(140)			(140)		815	815			
100055760	WINSTON SALEM	NC		03/23/2021		140,332		(113)			(113)		418	418			
100055761	HIGHLAND MILLS	NY		03/23/2021		229,594		(105)			(105)		673	673			
100055762	VANCOUVER	WA		03/23/2021		180,471		373			373		713	713			
100055763	MIAMI	FL		03/23/2021		202,416		(30)			(30)		1,046	1,046			
100055765	BOZEMAN	MT		03/23/2021		131,010		(53)			(53)		238	238			
100055769	OVIEDO	FL		03/23/2021		184,774		(78)			(78)		541	541			
100055770	DAVENPORT	FL		03/23/2021		213,997		(133)			(133)		502	502			
100055771	ANN ARBOR	MI		03/23/2021		138,388		(97)			(97)		687	687			
100055772	WEST PADUCAH	KY		03/23/2021		144,988		(160)			(160)		278	278			
100055774	SAINT MATTHEWS	SC		03/23/2021		56,224		(101)			(101)		437	437			
100055777	RIO RICO	AZ		03/23/2021		124,599		(37)			(37)		302	302			
100055778	CENTER LINE	MI		03/23/2021		102,819		(34)			(34)		359	359			
100055779	ADAMSVILLE	OH		03/23/2021		29,010		(107)			(107)		760	760			
100055786	LEHIGH ACRES	FL		03/23/2021		160,663		(48)			(48)		378	378			
100055789	TARKIO	MO		03/23/2021		59,351		(24)			(24)		150	150			
100055790	OLATHE	KS		03/23/2021		106,666		(521)			(521)		998	998			
100055792	OSAWATOMIE	KS		03/23/2021		210,572		(136)			(136)		142	142			
100055793	CHICAGO	IL		03/23/2021		459,517		(2,135)			(2,135)		2,709	2,709			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055794	INDIANAPOLIS	IN		03/23/2021		61,824		(384)			(384)		343	343			
100055795	CINCINNATI	OH		03/23/2021		91,156		527			527		430	430			
100055799	HOBBS	NM		03/23/2021		78,428		117			117		79	79			
100055801	MEMPHIS	TN		03/23/2021		52,625		(328)			(328)		2,635	2,635			
100055802	MEMPHIS	TN		03/23/2021		53,133		(128)			(128)		596	596			
100055803	MEMPHIS	TN		03/23/2021		41,391		(155)			(155)		302	302			
100055804	CLEVELAND	OH		03/23/2021		43,055		(65)			(65)		1,024	1,024			
100055806	DAYTON	OH		03/23/2021		34,604		(242)			(242)		1,631	1,631			
100055809	DANIA	FL		03/23/2021		102,679		(260)			(260)		1,305	1,305			
100055812	PLAYA DEL REY	CA		03/23/2021		329,630		(137)			(137)		2,060	2,060			
100055814	CHICAGO	IL		03/23/2021		123,823		(407)			(407)		774	774			
100055815	JEFFERSONVILLE	IN		03/23/2021		261,618		(76)			(76)		1,184	1,184			
100055816	COLUMBIA	CT		03/23/2021		71,726		(69)			(69)		3,130	3,130			
100055823	KATY	TX		03/23/2021		283,807		(13)			(13)		545	545			
100055824	BROOKLYN	NY		03/23/2021		313,554		(34)			(34)		1,722	1,722			
100055826	METHUEN	MA		03/23/2021		283,145		(33)			(33)		957	957			
100055829	ANCHORAGE	AK		03/23/2021		411,669		(192)			(192)		1,055	1,055			
100055831	SUMMERDALE	AL		03/23/2021		147,537		(99)			(99)		499	499			
100055834	PLEASANT GROVE	UT		03/23/2021		309,519		(356)			(356)		1,561	1,561			
100055836	GEORGETOWN	SC		03/23/2021		115,339		(192)			(192)		1,288	1,288			
100055837	NEWTON	NC		03/23/2021		86,565		(21)			(21)		309	309			
100055842	GODDARD	KS		03/23/2021		223,083		(20)			(20)		791	791			
100055843	NORTH ANDOVER	MA		03/23/2021		296,301		(224)			(224)		698	698			
100055844	OZARK	MO		03/23/2021		130,317		(85)			(85)		295	295			
100055845	LAS VEGAS	NV		03/23/2021		119,322		(77)			(77)		440	440			
100055846	BERKELEY	MO		03/23/2021		39,572		(309)			(309)		1,530	1,530			
100055848	HAMMOND	IN		03/23/2021		41,019		(119)			(119)		407	407			
100055851	MUSTANG	OK		03/23/2021		77,567		(282)			(282)		634	634			
100055853	BLUFFTON	SC		03/23/2021		138,007		(55)			(55)		527	527			
100055855	NORMAL	IL		03/23/2021		218,365		248			248		1,386	1,386		461	461
100055856	AUBURNDALE	FL		03/23/2021		330,249		421			421		1,988	1,988			
100055862	PROVIDENCE	RI		03/23/2021		257,767		73			73		646	646			
100055863	SILVER SPRING	MD		03/26/2021		278,827		(201)			(201)		1,500	1,500			
100055865	HERRIMAN	UT		03/26/2021		261,972		(214)			(214)		1,428	1,428			
100055866	GRAND JUNCTION	CO		03/26/2021		231,102		(257)			(257)		2,119	2,119			
100055867	OCEAN CITY	NJ		03/26/2021		254,131		(187)			(187)		1,364	1,364			
100055868	ASBURY PARK	NJ		03/26/2021		395,777		(314)			(314)		2,117	2,117			
100055870	KENSINGTON	MD		03/26/2021		508,599		(322)			(322)		1,818	1,818			
100055871	KENSINGTON	MD		03/26/2021		414,560		(359)			(359)		2,268	2,268			
100055873	LONG BRANCH	NJ		03/26/2021		448,041		(356)			(356)		2,414	2,414			
100055874	LOS ANGELES	CA		03/26/2021		598,603		(464)			(464)		3,202	3,202			
100055875	SUNRISE	FL		03/26/2021		347,448		(245)			(245)		1,842	1,842			
100055876	CORONA	CA		03/26/2021		327,748		(323)			(323)		2,402	2,402			
100055877	ELIZABETH	NJ		03/26/2021		363,945		(272)			(272)		1,911	1,911			
100055878	CONYERS	GA		03/26/2021		221,341		(235)			(235)		1,611	1,611			
100055879	CHEYENNE	WY		03/26/2021		203,555		(143)			(143)		1,116	1,116			
100055880	MESQUITE	TX		03/26/2021		198,622		(129)			(129)		1,028	1,028			
100055881	MONTEREY	CA		03/26/2021		323,009		(228)			(228)		2,160	2,160			
100055882	ANAHEIM	CA		03/26/2021		715,986		(367)			(367)		2,430	2,430			
100055883	SAINT LOUIS	MO		03/26/2021		196,013		(141)			(141)		1,014	1,014			
100055884	LOS ANGELES	CA		03/26/2021		216,086		(126)			(126)		1,101	1,101			

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100055885	LOS ANGELES	CA		03/26/2021		554,320		(283)			(283)		1,888	1,888			
100055886	MANSFIELD	TX		03/26/2021		264,806		(169)			(169)		1,343	1,343			
100055887	SPRINGFIELD	OR		03/26/2021		190,863		(126)			(126)		969	969			
100055888	MILLEDGEVILLE	GA		03/26/2021		261,926		(186)			(186)		1,322	1,322			
100055889	LAKE HAVASU CITY	AZ		03/26/2021		175,247		(102)			(102)		809	809			
100055890	BIG BEAR LAKE	CA		03/26/2021		229,541		(150)			(150)		1,166	1,166			
100055891	IDAHO FALLS	ID		03/26/2021		226,507		(159)			(159)		1,149	1,149			
100055892	NORTH LAUDERDALE	FL		03/26/2021		170,720		(104)			(104)		922	922			
100055893	PHILADELPHIA	PA		03/26/2021		202,236		(151)			(151)		1,019	1,019			
100055894	DELRAY BEACH	FL		03/26/2021		313,813		(152)			(152)		534	534			
100055896	NEWARK	NJ		03/26/2021		186,888		(124)			(124)		949	949			
100055897	RENO	NV		03/26/2021		596,359		(392)			(392)		3,029	3,029			
100055898	NEW ORLEANS	LA		03/26/2021		332,869		(235)			(235)		1,680	1,680			
100055899	POMONA	CA		03/26/2021		633,067		(392)			(392)		3,218	3,218			
100055900	JAMAICA PLAIN	MA		03/26/2021		841,417		(482)			(482)		4,214	4,214			
100055901	ARLINGTON	TX		03/26/2021		275,248		(196)			(196)		1,429	1,429			
100055902	AUSTIN	TX		03/26/2021		319,508		(185)			(185)		1,594	1,594			
100055903	WILMINGTON	CA		03/26/2021		375,647		(215)			(215)		1,866	1,866			
100055906	KEY LARGO	FL		03/26/2021		265,492		(177)			(177)		1,314	1,314			
100055907	STUDIO CITY	CA		03/26/2021		393,915		(272)			(272)		2,538	2,538			
100055908	BAYONNE	NJ		03/26/2021		388,074		(235)			(235)		1,925	1,925			
100055911	NEW ORLEANS	LA		03/26/2021		457,706		(197)			(197)		2,023	2,023			
100055912	NEW ORLEANS	LA		03/26/2021		333,035		(144)			(144)		1,471	1,471			
100055914	N HOLLYWOOD	CA		03/26/2021		475,788		(267)			(267)		2,376	2,376			
100055916	HYATTSVILLE	MD		03/26/2021		200,059		(103)			(103)		953	953			
100055917	BALTIMORE	MD		03/26/2021		236,129		(142)			(142)		1,178	1,178			
100055918	BALTIMORE	MD		03/26/2021		229,708		(138)			(138)		1,146	1,146			
100055919	POMPTON LAKES	NJ		03/26/2021		477,496		(300)			(300)		1,724	1,724			
100055921	WASHINGTON	DC		03/26/2021		629,309		(386)			(386)		3,098	3,098			
100055928	LOS ANGELES	CA		04/01/2021		2,557,251		(1,207)			(1,207)		12,362	12,362			
100057232	HAIKU	HI		05/19/2021		1,270,642		(348)			(348)		4,281	4,281			
100057233	LOS ANGELES	CA		05/19/2021		1,022,209		(519)			(519)		3,635	3,635			
100057234	KISSIMMEE	FL		05/19/2021		157,356		450			450		486	486			
100057235	GLENDALE	CA		05/19/2021		525,525		(225)			(225)		2,415	2,415			
100057236	DUNDALK	MD		05/19/2021		88,567		(524)			(524)		16,273	16,273			
100057238	GLENDALE	CA		05/19/2021		1,417,606		(787)			(787)		7,073	7,073			
100057239	VASHON	WA		05/19/2021		386,029		(156)			(156)		1,634	1,634			
100057240	ARLINGTON	VA		05/19/2021		1,362,101		(434)			(434)		4,946	4,946			
100057242	PINECREST	FL		05/19/2021		934,087		(340)			(340)		3,737	3,737			
100057243	CORPUS CHRISTI	TX		05/19/2021		215,252		(73)			(73)		853	853			
100057244	RANCHO CUCAMONGA	CA		05/19/2021		308,749		(104)			(104)		1,220	1,220			
100057245	MIAMI BEACH	FL		05/19/2021		758,198		(250)			(250)		3,076	3,076			
100057247	MOORPARK	CA		05/19/2021		784,871		(352)			(352)		3,466	3,466			
100057248	ST PETERSBURG	FL		05/19/2021		2,680,828		(857)			(857)		10,551	10,551			
100057252	PALOS VERDES ESTATES	CA		05/19/2021		1,428,880		(465)			(465)		5,551	5,551			
100057253	CLOVIS	CA		05/19/2021		991,026		(308)			(308)		3,602	3,602			
100057489	LAHAINA	HI		06/02/2021		952,417		(264)			(264)		3,202	3,202			
100057505	BARTLETT	TN		06/30/2021		69,763		(40)			(40)		368	368			
100057508	BALTIMORE	MD		06/30/2021		163,275		(64)			(64)		773	773			
100057516	FORT WORTH	TX		06/30/2021		120,312		(62)			(62)		616	616			
100057518	CARTERSVILLE	GA		06/30/2021		167,880		(75)			(75)		827	827			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057522	LOS ANGELES	CA		06/30/2021		1,032,488		(466)			(466)		5,240	5,240			
100057523	MONROVIA	CA		06/30/2021		404,652		(180)			(180)		2,059	2,059			
100057526	SAINT ANN	MO		06/30/2021		63,803		(21)			(21)		278	278			
100057527	FAIRFAX	VA		06/30/2021		193,291		(76)			(76)		863	863			
100057529	CONVERSE	TX		06/30/2021		206,716		(88)			(88)		1,070	1,070			
100057530	WILDER	ID		06/30/2021		122,673		(52)			(52)		571	571			
100057533	PRINEVILLE	OR		06/30/2021		159,996		(79)			(79)		833	833			
100057535	CAROLINA BEACH	NC		06/30/2021		161,367		(127)			(127)		2,089	2,089			
100057538	CROWLEY	TX		06/30/2021		194,698		(96)			(96)		988	988			
100057544	OXNARD	CA		06/30/2021		152,092		(55)			(55)		690	690			
100057545	SARASOTA	FL		06/30/2021		114,498		(40)			(40)		338	338			
100057549	WESTMINSTER	MD		06/30/2021		176,667		(109)			(109)		946	946			
100057551	EAGLE MOUNTAIN	UT		06/30/2021		636,772		(752)			(752)		8,440	8,440			
100057552	PORTLAND	OR		06/30/2021		227,266		(91)			(91)		1,099	1,099			
100057553	MINNEAPOLIS	MN		06/30/2021		288,528		(174)			(174)		1,621	1,621			
100057556	CLINTON	NJ		06/30/2021		366,043		(174)			(174)		1,384	1,384			
100057558	EATONTON	GA		06/30/2021		138,288		(78)			(78)		1,321	1,321			
100057563	BALTIMORE	MD		06/30/2021		115,400		(49)			(49)		558	558			
100057565	NEWARK	NJ		06/30/2021		348,107		733			733		(21,703)	(21,703)		21,703	21,703
100057566	SURPRISE	AZ		06/30/2021		244,726		(90)			(90)		1,120	1,120			
100057568	CASTRO VALLEY	CA		06/30/2021		1,248,738		(607)			(607)		6,456	6,456			
100057569	DUNEDIN	FL		06/30/2021		280,583		(192)			(192)		3,423	3,423			
100057570	GLENDALE	CA		06/30/2021		750,259		(283)			(283)		3,488	3,488			
100057571	HAGERSTOWN	MD		06/30/2021		71,489		(33)			(33)		351	351			
100057573	RICHMOND HILL	GA		06/30/2021		145,820		(63)			(63)		663	663			
100057575	RIVERSIDE	NJ		06/30/2021		157,162		(60)			(60)		717	717			
100057576	MEMPHIS	TN		06/30/2021		140,870		(50)			(50)		619	619			
100057577	ATLANTA	GA		06/30/2021		295,212		(115)			(115)		1,386	1,386			
100057579	SAN ANTONIO	TX		06/30/2021		104,768		(38)			(38)		450	450			
100057582	PHILADELPHIA	PA		06/30/2021		92,897		(37)			(37)		413	413			
100057585	VENTURA	CA		06/30/2021		202,590		(108)			(108)		1,208	1,208			
100057586	BALDWIN PARK	CA		06/30/2021		367,481		(154)			(154)		1,821	1,821			
100057589	BAKERSFIELD	CA		06/30/2021		82,904		(56)			(56)		1,207	1,207			
100057590	ALTADENA	CA		06/30/2021		636,706		(276)			(276)		2,974	2,974			
100057591	WINDER	GA		06/30/2021		148,415		(72)			(72)		734	734			
100057597	VANCOUVER	WA		06/30/2021		630,946		(249)			(249)		2,986	2,986			
100057598	FRANKLIN	OH		06/30/2021		149,855		(49)			(49)		633	633			
100057599	BALTIMORE	MD		06/30/2021		194,524		(75)			(75)		929	929			
100057603	CHATTANOOGA	TN		06/30/2021		97,391		(32)			(32)		397	397			
100057604	LANCASTER	CA		06/30/2021		212,925		(95)			(95)		1,022	1,022			
100057606	BROWNSVILLE	TX		06/30/2021		103,731		(67)			(67)		1,410	1,410			
100057607	ANAHEIM	CA		06/30/2021		253,540		(147)			(147)		2,057	2,057			
100057608	NASHVILLE	TN		06/30/2021		210,773		(76)			(76)		913	913			
100057609	HYATTSVILLE	MD		06/30/2021		251,153		(93)			(93)		1,153	1,153			
100057613	LANCASTER	CA		06/30/2021		239,074		(106)			(106)		1,147	1,147			
100057614	PEABODY	MA		06/30/2021		481,671		(217)			(217)		2,255	2,255			
100057615	PORT ORANGE	FL		06/30/2021		157,682		(88)			(88)		808	808			
100057616	HAMBURG	PA		06/30/2021		133,802		(61)			(61)		667	667			
100057618	NEWARK	NJ		06/30/2021		378,680		(177)			(177)		1,852	1,852			
100057621	HUGO	MN		06/30/2021		277,188		(126)			(126)		1,302	1,302			
100057625	GRAND RAPIDS	MI		06/30/2021		127,485		(48)			(48)		722	722			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057626	PINETOP	AZ		06/30/2021		240,461		(78)			(78)		1,027	1,027			
100057627	SAVANNAH	GA		06/30/2021		65,266		(22)			(22)		267	267			
100057628	CAPE CORAL	FL		06/30/2021		269,880		(118)			(118)		1,339	1,339			
100057629	CLARKSVILLE	TN		06/30/2021		146,877		(49)			(49)		624	624			
100057632	LARAMIE	WY		06/30/2021		216,621		(73)			(73)		942	942			
100057634	GUTHRIE	OK		06/30/2021		121,731		(47)			(47)		724	724			
100057635	JACKSONVILLE	FL		06/30/2021		87,760		(34)			(34)		449	449			
100057638	PHOENIX	AZ		06/30/2021		261,570		(114)			(114)		1,305	1,305			
100057639	SCOTTSDALE	AZ		06/30/2021		283,486		(141)			(141)		1,404	1,404			
100057640	BARRINGTON	RI		06/30/2021		274,096		(109)			(109)		1,287	1,287			
100057641	GREENVILLE	SC		06/30/2021		165,565		(87)			(87)		822	822			
100057647	DANA POINT	CA		06/30/2021		824,795		(596)			(596)		7,587	7,587			
100057648	DENVER	CO		06/30/2021		395,975		(179)			(179)		1,990	1,990			
100057649	FORT COLLINS	CO		06/30/2021		380,284		(163)			(163)		1,881	1,881			
100057650	ORLANDO	FL		06/30/2021		262,151		(245)			(245)		3,685	3,685			
100057653	WINDHAM	CT		06/30/2021		156,732		(67)			(67)		739	739			
100057658	MESA	AZ		06/30/2021		219,667		(96)			(96)		1,383	1,383			
100057659	PARMA HEIGHTS	OH		06/30/2021		150,672		(84)			(84)		959	959			
100057661	MOUNT VERNON	WA		06/30/2021		214,805		(137)			(137)		1,996	1,996			
100057662	WYLIE	TX		06/30/2021		204,281		(92)			(92)		1,006	1,006			
100057663	VANCOUVER	WA		06/30/2021		230,962		(95)			(95)		1,082	1,082			
100057665	ROSEVILLE	CA		06/30/2021		350,559		(130)			(130)		1,622	1,622			
100057669	HENRICO	VA		06/30/2021		89,879		(72)			(72)		993	993			
100057672	OMAHA	NE		06/30/2021		138,784		(67)			(67)		672	672			
100057675	WINDER	GA		06/30/2021		148,415		(72)			(72)		734	734			
100057676	AUDUBON	NJ		06/30/2021		136,805		(70)			(70)		927	927			
100057678	HAW RIVER	NC		06/30/2021		114,255		(41)			(41)		495	495			
100057679	LAS VEGAS	NV		06/30/2021		248,637		(98)			(98)		1,115	1,115			
100057682	MURFREESBORO	TN		06/30/2021		132,175		(67)			(67)		1,100	1,100			
100057687	SUNNYVALE	CA		06/30/2021		821,990		(306)			(306)		3,814	3,814			
100057688	WICHITA	KS		06/30/2021		112,756		(38)			(38)		476	476			
100057689	CHESAPEAKE	VA		06/30/2021		133,654		(49)			(49)		632	632			
100057691	WAUKEGAN	IL		06/30/2021		104,452		(38)			(38)		443	443			
100057695	BATON ROUGE	LA		06/30/2021		213,858		(113)			(113)		1,083	1,083			
100057696	BROOKHAVEN	PA		06/30/2021		178,367		(69)			(69)		779	779			
100057698	SAN ANTONIO	TX		06/30/2021		156,463		(58)			(58)		668	668			
100057699	CRANBERRY TOWNSHIP	PA		06/30/2021		149,880		(51)			(51)		657	657			
100057701	PALATINE	IL		06/30/2021		93,405		(32)			(32)		409	409			
100057703	HOPKINTON	RI		06/30/2021		232,929		(84)			(84)		1,018	1,018			
100057704	HENDERSON	NV		06/30/2021		228,569		(98)			(98)		1,065	1,065			
100057705	BRIDGEPORT	CT		06/30/2021		160,611		(59)			(59)		684	684			
100057706	GRESHAM	OR		06/30/2021		206,437		(84)			(84)		1,024	1,024			
100057707	OLYMPIA	WA		06/30/2021		283,837		(98)			(98)		1,205	1,205			
100057708	SANTA ROSA BEACH	FL		06/30/2021		258,199		(85)			(85)		1,055	1,055			
100057710	DAPHNE	AL		06/30/2021		134,637		(45)			(45)		572	572			
100057711	ATLANTA	GA		06/30/2021		154,897		(53)			(53)		690	690			
100057712	BLACKWOOD	NJ		06/30/2021		107,645		(43)			(43)		470	470			
100057714	GREENVILLE	SC		06/30/2021		249,451		(86)			(86)		1,096	1,096			
100057717	LAWRENCEVILLE	GA		06/30/2021		236,014		(117)			(117)		2,024	2,024			
100057718	RICHMOND	TX		06/30/2021		138,142		(48)			(48)		601	601			
100057721	WINNETKA AREA	CA		06/30/2021		524,932		(221)			(221)		2,467	2,467			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057723	PLAIN CITY	UT		06/30/2021		276,055		(136)			(136)		1,347	1,347			
100057726	CHICAGO	IL		06/30/2021		296,283		(118)			(118)		1,411	1,411			
100057728	BRIGHTON	CO		06/30/2021		355,988		(145)			(145)		1,595	1,595			
100057729	LAFAYETTE	LA		06/30/2021		163,574		(57)			(57)		713	713			
100057735	BOWIE	MD		06/30/2021		280,309		(88)			(88)		847	847			
100057737	CUMMING	GA		06/30/2021		188,025		(72)			(72)		841	841			
100057742	EMERSON	NJ		06/30/2021		400,406		(150)			(150)		1,843	1,843			
100057745	LEBANON	IN		06/30/2021		214,030		(80)			(80)		932	932			
100057746	MANCHESTER	NH		06/30/2021		271,487		(103)			(103)		1,243	1,243			
100057749	BELLINGHAM	WA		06/30/2021		335,415		(110)			(110)		1,408	1,408			
100057750	MINNEAPOLIS	MN		06/30/2021		198,028		(65)			(65)		846	846			
100057751	HERNANDO BEACH	FL		06/30/2021		238,468		(105)			(105)		1,174	1,174			
100057754	NAPLES	FL		06/30/2021		128,446		(41)			(41)		523	523			
100057755	MARTINSBURG	WV		06/30/2021		89,900		(33)			(33)		392	392			
100057756	FERNANDINA BEACH	FL		06/30/2021		278,571		(109)			(109)		1,265	1,265			
100057760	FRESNO	CA		06/30/2021		205,974		(197)			(197)		4,414	4,414			
100057769	SACRAMENTO	CA		06/30/2021		431,003		(174)			(174)		2,009	2,009			
100057771	TUCSON	AZ		06/30/2021		147,866		(56)			(56)		673	673			
100057774	METAIRIE	LA		06/30/2021		88,481		(27)			(27)		335	335			
100057775	BATON ROUGE	LA		06/30/2021		127,696		(65)			(65)		990	990			
100057779	PUEBLO	CO		06/30/2021		244,880		(104)			(104)		1,140	1,140			
100057781	NASHVILLE	TN		06/30/2021		225,111		(103)			(103)		1,069	1,069			
100057787	PHILADELPHIA	PA		06/30/2021		339,583		(125)			(125)		1,574	1,574			
100057788	BLANCHARD	OK		06/30/2021		113,175		(44)			(44)		372	372			
100057789	WACO	TX		06/30/2021		105,665		(40)			(40)		459	459			
100057790	WALTHAM	MA		06/30/2021		439,835		(184)			(184)		2,165	2,165			
100057794	RIVERBANK	CA		06/30/2021		241,717		(101)			(101)		1,106	1,106			
100057805	WASHINGTON	DC		06/30/2021		357,771		(183)			(183)		1,721	1,721			
100057809	COPPERAS COVE	TX		06/30/2021		74,287		(32)			(32)		491	491			
100057810	MARIETTA	GA		06/30/2021		226,514		(107)			(107)		1,151	1,151			
100057812	NORTH CHESTERFIELD	VA		06/30/2021		172,257		(70)			(70)		808	808			
100057814	SHOREVIEW	MN		06/30/2021		169,704		(94)			(94)		868	868			
100057819	OLYMPIA	WA		06/30/2021		334,240		(157)			(157)		1,653	1,653			
100057821	SAN JOSE	CA		06/30/2021		771,551		(435)			(435)		5,300	5,300			
100057825	HAYWARD	CA		06/30/2021		522,731		(241)			(241)		2,653	2,653			
100057826	PITTSBURG	CA		06/30/2021		274,537		(107)			(107)		1,300	1,300			
100057829	CONCORD	CA		06/30/2021		601,112		(219)			(219)		2,754	2,754			
100057830	HAVRE DE GRACE	MD		06/30/2021		157,688		(142)			(142)		2,169	2,169			
100057835	OCEANSIDE	CA		06/30/2021		277,305		(107)			(107)		1,300	1,300			
100057836	CHULA VISTA	CA		06/30/2021		400,590		(153)			(153)		1,873	1,873			
100057839	ENGLISHTOWN	NJ		06/30/2021		217,263		(185)			(185)		2,057	2,057			
100057842	BELMONT	NC		06/30/2021		162,202		(112)			(112)		1,159	1,159			
100057843	SMYRNA	DE		06/30/2021		138,034		(53)			(53)		795	795			
100057847	OWENS CROSS ROADS	AL		06/30/2021		144,145		(105)			(105)		2,162	2,162			
100057848	HOUSTON	TX		06/30/2021		107,229		(33)			(33)		336	336			
100057850	NEWARK	NJ		06/30/2021		211,305		(105)			(105)		1,070	1,070			
100057851	COEUR D ALENE	ID		06/30/2021		328,459		(127)			(127)		1,511	1,511			
100057854	ODENTON	MD		06/30/2021		211,851		(71)			(71)		865	865			
100057858	PENSACOLA	FL		06/30/2021		293,655		(106)			(106)		1,326	1,326			
100057860	PHILADELPHIA	PA		06/30/2021		151,526		(63)			(63)		480	480			
100057861	LAS VEGAS	NV		06/30/2021		133,590		(52)			(52)		584	584			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057864	TULSA	OK		06/30/2021		98,381		(34)			(34)		424	424			
100057865	BLUE JAY	CA		06/30/2021		118,694		(39)			(39)		479	479			
100057866	MEMPHIS	TN		06/30/2021		111,136		(39)			(39)		468	468			
100057869	CAPE CORAL	FL		06/30/2021		129,820		(49)			(49)		568	568			
100057870	PENSACOLA	FL		06/30/2021		196,020		(102)			(102)		1,565	1,565			
100057871	ARIZONA CITY	AZ		06/30/2021		153,473		(58)			(58)		872	872			
100057873	HOWELL	NJ		06/30/2021		226,147		(88)			(88)		1,076	1,076			
100057875	GERMANTOWN	TN		06/30/2021		263,203		(107)			(107)		1,251	1,251			
100057876	BOISE	ID		06/30/2021		273,866		(105)			(105)		1,226	1,226			
100057877	FRESNO	CA		06/30/2021		151,365		(54)			(54)		649	649			
100057879	BROWNSVILLE	TX		06/30/2021		62,147		(21)			(21)		255	255			
100057881	HAGERSTOWN	MD		06/30/2021		76,999		(35)			(35)		587	587			
100057882	KANAB	UT		06/30/2021		241,467		(101)			(101)		1,101	1,101			
100057883	ORLANDO	FL		06/30/2021		397,987		(132)			(132)		1,611	1,611			
100057886	ASHLAND	OR		06/30/2021		343,038		(149)			(149)		1,606	1,606			
100057887	SAN ANTONIO	TX		06/30/2021		213,759		(95)			(95)		1,577	1,577			
100057896	SOMERVILLE	NJ		06/30/2021		241,344		(94)			(94)		1,234	1,234			
100057897	BAYONNE	NJ		06/30/2021		206,477		(82)			(82)		982	982			
100057900	NORWICH	CT		06/30/2021		98,910		(54)			(54)		927	927			
100057901	ATLANTA	GA		06/30/2021		337,385		(133)			(133)		1,584	1,584			
100057902	RENO	NV		06/30/2021		226,814		(100)			(100)		1,057	1,057			
100057907	BAKERSFIELD	CA		06/30/2021		145,968		(63)			(63)		757	757			
100057909	LEHI	UT		06/30/2021		235,034		(94)			(94)		1,390	1,390			
100057910	FAIRBORN	OH		06/30/2021		182,932		(128)			(128)		2,031	2,031			
100057912	COOLIDGE	AZ		06/30/2021		187,723		(97)			(97)		977	977			
100057913	CICERO	IL		06/30/2021		151,102		(76)			(76)		766	766			
100057915	LONG BEACH	CA		06/30/2021		379,205		(151)			(151)		1,268	1,268			
100057916	VICTORVILLE	CA		06/30/2021		208,826		(100)			(100)		1,002	1,002			
100057917	HESPERIA	CA		06/30/2021		215,820		(103)			(103)		1,036	1,036			
100057918	CHICAGO	IL		06/30/2021		406,504		(185)			(185)		1,960	1,960			
100057921	LOVELAND	CO		06/30/2021		302,721		(117)			(117)		1,540	1,540			
100057922	KISSIMMEE	FL		06/30/2021		210,154		(90)			(90)		973	973			
100057927	ROSELLE	NJ		06/30/2021		374,743		(201)			(201)		1,916	1,916			
100057928	MARIPOSA	CA		06/30/2021		201,262		(73)			(73)		887	887			
100057929	WEST ORANGE	NJ		06/30/2021		288,301		(130)			(130)		1,819	1,819			
100057931	CHATTANOOGA	TN		06/30/2021		208,134		(90)			(90)		984	984			
100057932	NOTTINGHAM	MD		06/30/2021		193,230		(96)			(96)		956	956			
100057933	NEW ORLEANS	LA		06/30/2021		302,761		(106)			(106)		1,282	1,282			
100057934	RALEIGH	NC		06/30/2021		390,661		(189)			(189)		2,793	2,793			
100057935	RALEIGH	NC		06/30/2021		391,804		(182)			(182)		2,592	2,592			
100057936	TUSCALOOSA	AL		06/30/2021		105,822		(40)			(40)		460	460			
100057937	PANAMA CITY BEACH	FL		06/30/2021		215,818		(76)			(76)		927	927			
100057938	PACE	FL		06/30/2021		200,783		(67)			(67)		857	857			
100057939	FORT WORTH	TX		06/30/2021		143,155		(90)			(90)		1,766	1,766			
100057940	NORCROSS	GA		06/30/2021		95,087		(820)			(820)		25,099	25,099		(8)	(8)
100057941	DENVER	CO		06/30/2021		212,544		(95)			(95)		1,671	1,671			
100057945	SAHUARITA	AZ		06/30/2021		191,886		(84)			(84)		902	902			
100057947	BAKERSFIELD	CA		06/30/2021		177,221		(58)			(58)		758	758			
100057950	WATSONVILLE	CA		06/30/2021		549,152		(225)			(225)		2,527	2,527			
100057951	ALEXANDRIA	VA		06/30/2021		130,405		(43)			(43)		532	532			
100057952	MEMPHIS	TN		06/30/2021		159,118		(53)			(53)		673	673			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100057954	BALTIMORE	MD		06/30/2021		131,500		(69)			(69)		831	831			
100057956	PINE HILL	NJ		06/30/2021		152,356		(50)			(50)		441	441			
100057958	ELIZABETH	NJ		06/30/2021		271,008		(142)			(142)		1,352	1,352			
100057960	PORT ANGELES	WA		06/30/2021		192,041		(61)			(61)		797	797			
100057961	BANNING	CA		06/30/2021		209,007		(119)			(119)		1,895	1,895			
100057964	STOCKTON	CA		06/30/2021		265,260		(106)			(106)		1,258	1,258			
100057967	PLYMOUTH	MN		06/30/2021		169,830		(66)			(66)		791	791			
100057970	HOCKLEY	TX		06/30/2021		94,881		(32)			(32)		416	416			
100057973	ALPHARETTA	GA		06/30/2021		249,009		(85)			(85)		1,105	1,105			
100057975	ANNAPOLIS	MD		06/30/2021		228,876		(88)			(88)		1,310	1,310			
100057981	LITTLE ROCK	AR		06/30/2021		85,985		(33)			(33)		382	382			
100057984	MENLO PARK	CA		06/30/2021		542,412		(220)			(220)		2,629	2,629			
100057987	BEAVERTON	OR		06/30/2021		522,502		(190)			(190)		2,250	2,250			
100057988	LOMA LINDA	CA		06/30/2021		385,332		(424)			(424)		9,397	9,397		(2)	(2)
100057989	COLLIERVILLE	TN		06/30/2021		259,319		(90)			(90)		1,157	1,157			
100057991	PETERSBURG	VA		06/30/2021		104,431		(52)			(52)		792	792			
100057992	LAS VEGAS	NV		06/30/2021		128,241		(52)			(52)		557	557			
100057996	LAKE STEVENS	WA		06/30/2021		225,069		(96)			(96)		1,109	1,109			
100057998	BATON ROUGE	LA		06/30/2021		163,972		(56)			(56)		697	697			
100057999	RENO	NV		06/30/2021		333,647		(112)			(112)		1,430	1,430			
100058000	BAINBRIDGE IS	WA		06/30/2021		421,156		(184)			(184)		1,991	1,991			
100058003	GREENVILLE	SC		06/30/2021		112,478		(39)			(39)		490	490			
100058004	NATIONAL CITY	CA		06/30/2021		380,888		(125)			(125)		1,516	1,516			
100058005	PATERSON	NJ		06/30/2021		324,212		(112)			(112)		1,364	1,364			
100058006	OLD HICKORY	TN		06/30/2021		128,869		(47)			(47)		557	557			
100060055	SAN TAN VALLEY	AZ		06/25/2021		254,189		(106)			(106)		1,195	1,195			
100060057	PHOENIX	AZ		06/25/2021		223,393		(93)			(93)		1,031	1,031			
100060058	CHINO VALLEY	AZ		06/25/2021		228,642		(99)			(99)		1,126	1,126			
100060059	CHANDLER	AZ		06/25/2021		238,096		(94)			(94)		1,088	1,088			
100060063	FLAGSTAFF	AZ		06/25/2021		300,989		(118)			(118)		1,410	1,410			
100060064	BENTONVILLE	AR		06/25/2021		205,752		(95)			(95)		1,156	1,156			
100060069	AUBURN	AL		06/25/2021		145,407		(62)			(62)		665	665			
100060070	SCOTTSDALE	AZ		06/25/2021		297,258		(115)			(115)		1,414	1,414			
100060071	PHOENIX	AZ		06/25/2021		364,768		(134)			(134)		1,597	1,597			
100060074	SAN BERNARDINO	CA		06/25/2021		546,809		(195)			(195)		2,436	2,436			
100060075	LINCOLN	CA		06/25/2021		438,640		(162)			(162)		2,003	2,003			
100060076	VACAVILLE	CA		06/25/2021		202,942		(81)			(81)		1,060	1,060			
100060077	CHANDLER	AZ		06/25/2021		241,085		(118)			(118)		1,306	1,306			
100060078	MODESTO	CA		06/25/2021		337,503		(143)			(143)		1,635	1,635			
100060079	CHANDLER	AZ		06/25/2021		285,398		(141)			(141)		1,433	1,433			
100060080	PERRIS	CA		06/25/2021		283,448		(114)			(114)		1,295	1,295			
100060082	HEMET	CA		06/25/2021		285,934		(118)			(118)		1,302	1,302			
100060085	GRANITE BAY	CA		06/25/2021		324,514		(234)			(234)		3,008	3,008			
100060086	RIVERSIDE	CA		06/25/2021		379,255		(154)			(154)		1,991	1,991			
100060088	WOODLAND HILLS	CA		06/25/2021		612,130		(273)			(273)		2,929	2,929			
100060091	MERCED	CA		06/25/2021		140,799		(67)			(67)		865	865			
100060094	BIG BEAR CITY	CA		06/25/2021		290,098		(116)			(116)		1,360	1,360			
100060107	LONG BEACH	CA		06/25/2021		536,056		(226)			(226)		2,548	2,548			
100060113	LOS ANGELES	CA		06/25/2021		480,757		(177)			(177)		2,218	2,218			
100060114	MENIFEE	CA		06/25/2021		250,767		(124)			(124)		2,102	2,102			
100060115	LOS ANGELES	CA		06/25/2021		577,819		(212)			(212)		2,652	2,652			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060116	SAN JOSE	CA		06/25/2021		546,986		(202)			(202)		2,527	2,527			
100060117	SAN FRANCISCO	CA		06/25/2021		800,434		(293)			(293)		3,667	3,667			
100060118	ALAMEDA	CA		06/25/2021		814,893		(333)			(333)		3,834	3,834			
100060119	BELL GARDENS	CA		06/25/2021		447,564		(218)			(218)		2,368	2,368			
100060120	ARBUCKLE	CA		06/25/2021		180,331		(73)			(73)		826	826			
100060121	TRACY	CA		06/25/2021		490,560		(207)			(207)		2,258	2,258			
100060122	SANTA ANA	CA		06/25/2021		302,468		(118)			(118)		1,606	1,606			
100060123	SAN DIEGO	CA		06/25/2021		391,588		(165)			(165)		1,825	1,825			
100060124	LANCASTER	CA		06/25/2021		208,888		(83)			(83)		956	956			
100060126	NEWARK	CA		06/25/2021		380,080		(138)			(138)		1,741	1,741			
100060127	COLORADO SPRINGS	CO		06/25/2021		262,927		(128)			(128)		1,676	1,676			
100060128	FORT COLLINS	CO		06/25/2021		276,571		(125)			(125)		1,335	1,335			
100060129	CARLSBAD	CA		06/25/2021		270,443		(125)			(125)		1,507	1,507			
100060131	VERO BEACH	FL		06/25/2021		257,321		(85)			(85)		1,058	1,058			
100060132	ORLANDO	FL		06/25/2021		217,279		(74)			(74)		892	892			
100060133	WASHINGTON	DC		06/25/2021		315,418		(129)			(129)		1,531	1,531			
100060134	DENVER	CO		06/25/2021		221,896		(96)			(96)		1,072	1,072			
100060135	FORT COLLINS	CO		06/25/2021		370,279		(172)			(172)		1,779	1,779			
100060136	PONTE VEDRA	FL		06/25/2021		321,301		(131)			(131)		1,449	1,449			
100060137	WASHINGTON	DC		06/25/2021		517,078		(265)			(265)		3,219	3,219			
100060138	CLEARWATER	FL		06/25/2021		194,239		(79)			(79)		956	956			
100060139	WINTER GARDEN	FL		06/25/2021		231,148		(96)			(96)		1,047	1,047			
100060140	FREEPORT	FL		06/25/2021		238,479		(83)			(83)		1,003	1,003			
100060141	NEW CASTLE	DE		06/25/2021		135,584		(60)			(60)		625	625			
100060142	ORLANDO	FL		06/25/2021		176,098		(69)			(69)		828	828			
100060143	STUART	FL		06/25/2021		250,340		(98)			(98)		1,177	1,177			
100060144	LAKE WORTH	FL		06/25/2021		289,835		(131)			(131)		1,404	1,404			
100060145	HOLLYWOOD	FL		06/25/2021		207,950		(81)			(81)		977	977			
100060146	LARGO	FL		06/25/2021		99,022		(58)			(58)		912	912			
100060147	SAINT PETERSBURG	FL		06/25/2021		197,109		(76)			(76)		883	883			
100060148	FORT LAUDERDALE	FL		06/25/2021		256,580		(100)			(100)		1,173	1,173			
100060149	TAMPA	FL		06/25/2021		217,453		64			64		1,067	1,067			
100060150	PUNTA GORDA	FL		06/25/2021		390,968		(163)			(163)		1,829	1,829			
100060151	HOMESTEAD	FL		06/25/2021		155,325		(62)			(62)		666	666			
100060152	HOLMES BEACH	FL		06/25/2021		500,578		(207)			(207)		2,448	2,448			
100060155	ORLANDO	FL		06/25/2021		53,773		(184)			(184)		2,976	2,976			
100060157	ORLANDO	FL		06/25/2021		198,051		(68)			(68)		886	886			
100060164	HOLLYWOOD	FL		06/25/2021		201,988		(68)			(68)		884	884			
100060165	NORCROSS	GA		06/25/2021		272,201		(128)			(128)		1,928	1,928			
100060166	HAMPTON	GA		06/25/2021		160,488		(61)			(61)		733	733			
100060168	SAVANNAH	GA		06/25/2021		322,769		(123)			(123)		1,438	1,438			
100060169	MERIDIAN	ID		06/25/2021		233,560		(100)			(100)		1,117	1,117			
100060170	POMPANO BEACH	FL		06/25/2021		233,682		(101)			(101)		1,068	1,068			
100060171	POST FALLS	ID		06/25/2021		226,632		(166)			(166)		2,995	2,995			
100060173	LAKE ZURICH	IL		06/25/2021		264,408		(107)			(107)		1,237	1,237			
100060175	POCATELLO	ID		06/25/2021		163,628		(69)			(69)		744	744			
100060176	BERWYN	IL		06/25/2021		266,801		(101)			(101)		1,250	1,250			
100060177	BOISE	ID		06/25/2021		342,835		(168)			(168)		1,703	1,703			
100060179	CHICAGO	IL		06/25/2021		238,701		(78)			(78)		1,024	1,024			
100060180	ITASCA	IL		06/25/2021		177,269		(124)			(124)		1,574	1,574			
100060181	INDIANAPOLIS	IN		06/25/2021		201,129		(77)			(77)		921	921			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060183	CHICAGO	IL		06/25/2021		299,465		(127)			(127)		1,397	1,397			
100060185	HAVERHIL	MA		06/25/2021		373,769		(126)			(126)		1,520	1,520			
100060186	NEW ORLEANS	LA		06/25/2021		269,880		(104)			(104)		978	978			
100060187	SLIDELL	LA		06/25/2021		229,729		(104)			(104)		1,082	1,082			
100060189	LOWELL	MA		06/25/2021		284,820		(163)			(163)		2,704	2,704			
100060190	NEWTON	MA		06/25/2021		568,030		(226)			(226)		2,733	2,733			
100060191	NEW ORLEANS	LA		06/25/2021		206,833		(83)			(83)		1,079	1,079			
100060192	LAFAYETTE	LA		06/25/2021		154,927		(73)			(73)		767	767			
100060193	METAIRIE	LA		06/25/2021		176,958		(65)			(65)		811	811			
100060195	SOUTH BOSTON	MA		06/25/2021		550,461		(255)			(255)		2,667	2,667			
100060196	BOWIE	MD		06/25/2021		323,922		(132)			(132)		1,522	1,522			
100060197	BALTIMORE	MD		06/25/2021		253,725		(107)			(107)		1,224	1,224			
100060199	TAKOMA PARK	MD		06/25/2021		360,474		(143)			(143)		2,008	2,008			
100060202	MINNEAPOLIS	MN		06/25/2021		200,127		(85)			(85)		1,200	1,200			
100060203	PLEASANT HILL	MO		06/25/2021		166,649		(65)			(65)		879	879			
100060204	PASADENA	MD		06/25/2021		206,003		(81)			(81)		649	649			
100060205	CHESTERFIELD	MO		06/25/2021		283,548		(129)			(129)		1,398	1,398			
100060207	BIDDEFORD	ME		06/25/2021		238,755		(97)			(97)		1,114	1,114			
100060209	MINNEAPOLIS	MN		06/25/2021		229,180		(152)			(152)		3,099	3,099			
100060211	VASS	NC		06/25/2021		200,147		(90)			(90)		987	987			
100060213	MOYOCK	NC		06/25/2021		142,607		(55)			(55)		622	622			
100060215	KILL DEVIL HILLS	NC		06/25/2021		237,954		(117)			(117)		1,178	1,178			
100060216	HUNTERSVILLE	NC		06/25/2021		338,217		(162)			(162)		1,697	1,697			
100060218	CHARLOTTE	NC		06/25/2021		218,264		(83)			(83)		1,022	1,022			
100060219	CHARLOTTE	NC		06/25/2021		174,834		(180)			(180)		2,356	2,356			
100060220	HACKETTSTOWN	NJ		06/25/2021		229,251		(78)			(78)		987	987			
100060222	OMAHA	NE		06/25/2021		180,669		(78)			(78)		829	829			
100060224	MANCHESTER	NH		06/25/2021		257,921		(108)			(108)		1,251	1,251			
100060227	ELIZABETH	NJ		06/25/2021		366,163		(150)			(150)		1,838	1,838			
100060230	NORTH LAS VEGAS	NV		06/25/2021		290,653		(108)			(108)		1,339	1,339			
100060233	ASBURY PARK	NJ		06/25/2021		276,852		(104)			(104)		1,238	1,238			
100060234	RIO RANCHO	NM		06/25/2021		173,928		(64)			(64)		776	776			
100060236	BAYONNE	NJ		06/25/2021		279,620		(107)			(107)		1,316	1,316			
100060241	LAS VEGAS	NV		06/25/2021		288,973		(124)			(124)		1,354	1,354			
100060242	LAS VEGAS	NV		06/25/2021		292,650		(129)			(129)		1,368	1,368			
100060243	HENDERSON	NV		06/25/2021		149,413		(82)			(82)		790	790			
100060244	PORTLAND	OR		06/25/2021		285,324		(183)			(183)		3,647	3,647			
100060245	RENO	NV		06/25/2021		336,020		(169)			(169)		1,761	1,761			
100060247	BEAVERTON	OR		06/25/2021		325,749		(145)			(145)		1,604	1,604			
100060254	PORTLAND	OR		06/25/2021		244,725		(103)			(103)		1,114	1,114			
100060255	LEBANON	PA		06/25/2021		142,326		(64)			(64)		666	666			
100060256	PHILADELPHIA	PA		06/25/2021		223,994		(103)			(103)		1,436	1,436			
100060259	PHILADELPHIA	PA		06/25/2021		142,652		(69)			(69)		693	693			
100060262	EAST PROVIDENCE	RI		06/25/2021		134,545		(123)			(123)		1,850	1,850			
100060264	QUAKERTOWN	PA		06/25/2021		176,155		(71)			(71)		825	825			
100060267	KNOXVILLE	TN		06/25/2021		233,435		(107)			(107)		1,150	1,150			
100060269	NASHVILLE	TN		06/25/2021		200,168		(81)			(81)		952	952			
100060270	BRENTWOOD	TN		06/25/2021		368,578		(157)			(157)		1,788	1,788			
100060272	SEVIERVILLE	TN		06/25/2021		244,132		(99)			(99)		1,166	1,166			
100060274	SCHERTZ	TX		06/25/2021		329,400		(120)			(120)		1,426	1,426			
100060275	FORTH WORTH	TX		06/25/2021		277,340		(135)			(135)		1,934	1,934			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060276	NASHVILLE	TN		06/25/2021		233,024		(100)			(100)		1,086	1,086			
100060278	FORT WORTH	TX		06/25/2021		244,689		(96)			(96)		1,129	1,129			
100060279	HOUSTON	TX		06/25/2021		228,295		(93)			(93)		1,059	1,059			
100060280	HUNTSVILLE	TX		06/25/2021		120,430		(45)			(45)		551	551			
100060281	THE WOODLANDS	TX		06/25/2021		402,603		(177)			(177)		1,911	1,911			
100060283	LIBERTY HILL	TX		06/25/2021		237,115		(119)			(119)		1,897	1,897			
100060284	BUDA	TX		06/25/2021		205,199		(97)			(97)		981	981			
100060285	FRISCO	TX		06/25/2021		343,209		(158)			(158)		1,762	1,762			
100060286	PLANO	TX		06/25/2021		215,948		(87)			(87)		1,015	1,015			
100060287	HOUSTON	TX		06/25/2021		250,621		(125)			(125)		1,495	1,495			
100060288	NORTH RICHLAND HILLS	TX		06/25/2021		231,033		(107)			(107)		1,094	1,094			
100060289	SOUTH PADRE ISLAND	TX		06/25/2021		279,181		(234)			(234)		4,555	4,555			
100060292	SAN ANTONIO	TX		06/25/2021		164,007		(60)			(60)		709	709			
100060293	DALLAS	TX		06/25/2021		332,207		(149)			(149)		1,578	1,578			
100060294	BRIGHAM CITY	UT		06/25/2021		270,251		(96)			(96)		1,178	1,178			
100060298	GRAPEVINE	TX		06/25/2021		310,784		(141)			(141)		1,618	1,618			
100060301	OGDEN	UT		06/25/2021		240,929		(97)			(97)		1,145	1,145			
100060302	LAYTON	UT		06/25/2021		200,276		(91)			(91)		971	971			
100060303	PROVO	UT		06/25/2021		222,537		(87)			(87)		988	988			
100060304	SALT LAKE CITY	UT		06/25/2021		278,957		(109)			(109)		878	878			
100060305	ALEXANDRIA	VA		06/25/2021		419,224		(183)			(183)		1,980	1,980			
100060306	MECHANICSVILLE	VA		06/25/2021		198,102		(85)			(85)		969	969			
100060307	VIRGINIA BEACH	VA		06/25/2021		301,528		(123)			(123)		1,417	1,417			
100060312	FAIRFAX	VA		06/25/2021		375,780		(190)			(190)		1,864	1,864			
100060314	CHESAPEAKE	VA		06/25/2021		104,299		(46)			(46)		479	479			
100060315	SEATTLE	WA		06/25/2021		477,186		(222)			(222)		2,301	2,301			
100060316	CLE ELUM	WA		06/25/2021		240,589		(74)			(74)		678	678			
100060319	MARYSVILLE	WA		06/25/2021		392,732		(160)			(160)		1,906	1,906			
100060335	SNEADS FERRY	NC		06/01/2021		108,404		13			13		558	558			
100060341	PORTAGE	IN		06/01/2021		101,935		(95)			(95)		467	467			
100060343	SYLACAUGA	AL		06/01/2021		113,834		2			2		532	532			
100060344	PHENIX CITY	AL		06/01/2021		62,076		(19)			(19)		695	695			
100060348	HEADLAND	AL		06/01/2021		119,803		1			1		1,022	1,022			
100060351	GORDO	AL		06/01/2021		106,547		16			16		643	643			
100060354	SPRING	TX		06/01/2021		117,445		2			2		983	983			
100060356	SAN ANTONIO	TX		06/01/2021		97,696		(2)			(2)		783	783			
100060357	PEARLAND	TX		06/01/2021		106,244		2			2		568	568			
100060367	WAYNESVILLE	OH		06/01/2021		257,283		25			25		1,493	1,493			
100060368	AUSTIN	TX		06/01/2021		95,794		15			15		859	859			
100060369	MAUMELLE	AR		06/01/2021		117,339		3			3		956	956			
100060372	TOMBALL	TX		06/01/2021		115,455		6			6		754	754			
100060375	DUNDALK	MD		06/01/2021		135,371		3			3		808	808			
100060378	KNOXVILLE	TN		06/01/2021		77,094		16			16		1,273	1,273			
100060382	BLACKLICK	OH		06/01/2021		152,915		(7)			(7)		793	793			
100060384	HAMMOND	IN		06/01/2021		82,880		1			1		443	443			
100060394	NIXA	MO		06/01/2021		50,754		(2)			(2)		262	262			
100060405	FULTONDALE	AL		06/01/2021		91,764		(9)			(9)		691	691			
100060407	PELL	AL		06/01/2021		106,120		(10)			(10)		324	324			
100060408	OTISVILLE	MI		06/01/2021		72,692		(4)			(4)		384	384			
100060411	DOLOMITE	AL		06/01/2021		55,634		(6)			(6)		446	446			
100060419	HOUSTON	TX		06/01/2021		101,104		(5)			(5)		569	569			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060420	WINTHROP	MN		06/01/2021		128,341		(27)			(27)		908	908			
100060425	GREENFIELD	IN		06/01/2021		55,832		(3)			(3)		511	511			
100060428	SAINT LOUIS	MO		06/01/2021		33,016		(7)			(7)		206	206			
100060429	BETHEL	MN		06/01/2021		153,794		(1)			(1)		683	683			
100060430	NICE	CA		06/01/2021		111,573		2			2		759	759			
100060432	RANDALLSTOWN	MD		06/01/2021		151,691		3			3		807	807			
100060433	GAITHERSBURG	MD		06/01/2021		194,090		(3)			(3)		952	952			
100060437	INDIANAPOLIS	IN		06/01/2021		154,259		(1)			(1)		1,402	1,402			
100060439	MOBILE	AL		06/01/2021		78,697		1			1		557	557			
100060440	SAVANNAH	MO		06/01/2021		79,730		(6)			(6)		711	711			
100060443	MADISON	WI		06/01/2021		114,656		(4)			(4)		406	406			
100060450	LOMPOC	CA		06/01/2021		192,837		15			15		955	955			
100060451	EL PASO	TX		06/01/2021		140,804		2			2		677	677			
100060452	COON RAPIDS	MN		06/01/2021		91,525		1			1		426	426			
100060457	FRESNO	TX		06/01/2021		119,290		3			3		479	479			
100060458	DELMONT	PA		06/01/2021		84,562		10			10		600	600			
100060462	HOLLY	MI		06/01/2021		161,596		13			13		1,096	1,096			
100060463	LUCERNE VALLEY	CA		06/01/2021		91,473		15			15		843	843			
100060464	CHAPEL HILL	NC		06/01/2021		144,966		16			16		1,006	1,006			
100060467	EL CAJON	CA		06/01/2021		408,055		8			8		923	923			
100060468	COMMERCE CITY	CO		06/01/2021		193,898		28			28		1,344	1,344			
100060473	LAGUNA HILLS	CA		06/01/2021		456,982		72			72		2,882	2,882			
100060475	SAN DIEGO	CA		06/01/2021		289,767		19			19		1,517	1,517			
100060476	HARVARD	IL		06/01/2021		72,467		(1)			(1)		474	474			
100060481	GREENSBORO	NC		06/01/2021		116,526		6			6		850	850			
100060482	HOLT	MI		06/01/2021		137,198		18			18		1,038	1,038			
100060483	YOUNGSTOWN	OH		06/01/2021		87,937		(3)			(3)		310	310			
100060486	HUNTINGTON	WV		06/01/2021		79,530		1			1		368	368			
100060490	CORPUS CHRISTI	TX		06/01/2021		123,322		13			13		1,089	1,089			
100060495	SLIDELL	LA		06/01/2021		180,289		(44)			(44)		1,396	1,396			
100060496	STERLING HEIGHTS	MI		06/01/2021		97,294		(5)			(5)		439	439			
100060497	LINCOLN	NE		06/01/2021		200,129		31			31		1,511	1,511			
100060498	CLARKSVILLE	TN		06/01/2021		114,935		12			12		1,669	1,669			
100060499	MULVANE	KS		06/01/2021		75,141		(1)			(1)		490	490			
100060503	JEFFERSON CITY	MO		06/01/2021		157,458		(4)			(4)		531	531			
100060506	LANCASTER	CA		06/01/2021		196,446		16			16		1,318	1,318			
100060508	LOS ANGELES	CA		06/01/2021		285,410		26			26		16,962	16,962			
100060512	MOORE	OK		06/01/2021		77,396							156	156			
100060514	DULUTH	MN		06/01/2021		133,280		10			10		285	285			
100060515	WARREN	MI		06/01/2021		131,840		10			10		824	824			
100060517	KEEGO HARBOR	MI		06/01/2021		81,620		776			776		81,997	81,997			
100060518	HAMPTON	VA		06/01/2021		126,703		2			2		926	926			
100060519	FORT SMITH	AR		06/01/2021		149,583		37			37		3,477	3,477			
100060520	HOT SPRINGS	AR		06/01/2021		70,203		6			6		537	537			
100060521	PLAQUEMINE	LA		06/01/2021		55,596		(1)			(1)		393	393			
100060523	DENVER	CO		06/01/2021		167,140		7			7		762	762			
100060524	POOLER	GA		06/01/2021		120,955		4			4		1,792	1,792			
100060525	EMMET	AR		06/01/2021		148,752		(1)			(1)		499	499			
100060527	STERLING	VA		06/01/2021		505,147		(80)			(80)		1,589	1,589			
100060528	WOODBRIDGE	VA		06/01/2021		165,685		14			14		885	885			
100060529	IRVINGTON	AL		06/01/2021		65,583		(41)			(41)		65,886	65,886			

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100060530	TEXARKANA	TX		06/01/2021		92,184		(5)			(5)		665	665			
100060531	TALKING ROCK	GA		06/01/2021		139,009		5			5		321	321			
100060532	KILLEEN	TX		06/01/2021		71,113		(1)			(1)		487	487			
100060534	ANTIOCH	TN		06/01/2021		143,710		7			7		978	978			
100060535	MARIETTA	GA		06/01/2021		184,983		15			15		1,248	1,248			
100060536	ACWORTH	GA		06/01/2021		119,252		1,122			1,122		119,797	119,797			
100060540	NASHVILLE	TN		06/01/2021		264,746		47			47		2,859	2,859			
100060541	ARLINGTON	TX		06/01/2021		100,910		(5)			(5)		634	634			
100060542	CORPUS CHRISTI	TX		06/01/2021		86,053		(4)			(4)		698	698			
100060547	HERNDON	VA		06/01/2021		246,529		(3)			(3)		1,753	1,753			
100060551	LILBURN	GA		06/01/2021		150,882		(2)			(2)		2,472	2,472			
100060552	SILVER SPRING	MD		06/01/2021		253,775		37			37		1,339	1,339			
100060554	MARIETTA	GA		06/01/2021		176,954		12			12		807	807			
100060555	CHARLOTTE	NC		06/01/2021		129,424		14			14		1,425	1,425			
100060558	SAVANNAH	GA		06/01/2021		80,647		(4)			(4)		736	736			
100060561	COVINGTON	KY		06/01/2021		87,573		10			10		446	446			
100060564	CUMMING	GA		06/01/2021		101,268		(1)			(1)		801	801			
100060567	CINCINNATI	OH		06/01/2021		73,917		3			3		366	366			
100060568	OMAHA	NE		06/01/2021		106,887		2			2		756	756			
100060572	ALPINE	AL		06/01/2021		84,881		(5)			(5)		626	626			
100060573	HUMBLE	TX		06/01/2021		211,209		(10)			(10)		1,637	1,637			
100060574	SANTA PAULA	CA		06/01/2021		240,012		10,091			10,091		241,115	241,115			
100060579	CALHOUN	GA		06/01/2021		118,178		7			7		1,011	1,011			
100060580	ALLEN PARK	MI		06/01/2021		104,445		14			14		730	730			
100060581	LUBBOCK	TX		06/01/2021		64,587		3			3		441	441			
100060582	MCDONOUGH	GA		06/01/2021		108,672		(5)			(5)		578	578			
100060585	MUSKOGEE	OK		06/01/2021		78,915		1			1		388	388			
100060586	HIGHLAND PARK	IL		06/01/2021		144,763		12			12		714	714			
100060589	SAVANNAH	GA		06/01/2021		99,514		2			2		935	935			
100060591	OAK HILLS	CA		06/01/2021		225,584		31			31		1,125	1,125			
100060594	SANTE FE	TX		06/01/2021		111,278		(6)			(6)		470	470			
100060595	SAN ANTONIO	TX		06/01/2021		64,251		4			4		641	641			
100060597	PEORIA	AZ		06/01/2021		173,772		14			14		1,156	1,156			
100060601	WATERFORD	MI		06/01/2021		114,932		17			17		808	808			
100060603	MORGAN CITY	LA		06/01/2021		136,420		3			3		1,295	1,295			
100060604	BURTON	MI		06/01/2021		123,425		(3)			(3)		1,010	1,010			
100060606	SAN BERNARDINO	CA		06/01/2021		184,307		17			17		1,359	1,359			
100060607	MARRERO	LA		06/01/2021		88,121		9			9		632	632			
100060608	BEDFORD	TX		06/01/2021		135,055		23			23		1,270	1,270			
100060612	RALEIGH	NC		06/01/2021		102,585		13			13		476	476			
100060615	MAPLEWOOD	MN		06/01/2021		177,443		27			27		1,383	1,383			
100060619	GREENSBORO	NC		06/01/2021		71,770		11			11		505	505			
100060620	CHATHAM	LA		06/01/2021		133,266		(26)			(26)		1,072	1,072			
100060621	RICHMOND	TX		06/01/2021		242,481		(4)			(4)		413	413			
100060623	MOUNT HOLLY	NC		06/01/2021		63,590		(1)			(1)		389	389			
100060624	OTTAWA	KS		06/01/2021		118,532		(10)			(10)		548	548			
100060626	FEDERAL WAY	WA		06/01/2021		267,576		(15)			(15)		1,607	1,607			
100060627	GOODYEAR	AZ		06/01/2021		198,400		7			7		1,234	1,234			
100060628	PHOENIX	AZ		06/01/2021		140,987		7			7		1,063	1,063			
100060629	TIGARD	OR		06/01/2021		226,098		19			19		1,599	1,599			
100060630	AMERICAN CANYON	CA		06/01/2021		408,635		32			32		2,757	2,757			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060631	SAN ANTONIO	TX		06/01/2021		165,551		(21)			(21)		806	806			
100060633	ATLANTA	GA		06/01/2021		230,692		16			16		1,029	1,029			
100060640	GLENDALE	AZ		06/01/2021		197,006		(10)			(10)		1,030	1,030			
100060641	DADEVILLE	MO		06/01/2021		70,704		9			9		403	403			
100060643	CHICAGO	IL		06/01/2021		41,831		(3)			(3)		137	137			
100060650	BAKERSFIELD	CA		06/01/2021		172,655		16			16		1,327	1,327			
100060651	WESTLAND	MI		06/01/2021		107,310		(4)			(4)		681	681			
100060653	NORFOLK	VA		06/01/2021		156,437		4			4		353	353			
100060655	COUNCIL BLUFFS	IA		06/01/2021		58,446		(2)			(2)		487	487			
100060658	ARNOLD	MD		06/01/2021		205,255		(30)			(30)		945	945			
100060661	MARION	KY		06/01/2021		76,648		(7)			(7)		566	566			
100060665	BARDSTOWN	KY		06/01/2021		72,995		(5)			(5)		523	523			
100060672	NORTH CHESTERFIELD	VA		06/01/2021		166,208		20			20		972	972			
100060676	GUYTON	GA		06/01/2021		274,490		18			18		1,487	1,487			
100060677	AVONDALE	AZ		06/01/2021		176,929		34			34		1,852	1,852			
100060679	KATY	TX		06/01/2021		128,980		(9)			(9)		1,123	1,123			
100060680	HUNTSVILLE	TX		06/01/2021		96,935		(1)			(1)		840	840			
100060681	DEQUINCY	LA		06/01/2021		112,595		(1)			(1)		646	646			
100060684	SPRINGFIELD	PA		06/01/2021		216,585		(15)			(15)		1,820	1,820			
100060687	SPRING	TX		06/01/2021		123,134		10			10		751	751			
100060694	RICHMOND	VA		06/01/2021		114,782		2			2		629	629			
100060695	PLANO	TX		06/01/2021		118,223		21			21		1,024	1,024			
100060697	SYLACAUGA	AL		06/01/2021		128,809		10			10		794	794			
100060698	BARLOW	KY		06/01/2021		39,042		(2)			(2)		208	208			
100060700	WICHITA	KS		06/01/2021		60,358		9			9		296	296			
100060706	CAMPBELLSVILLE	KY		06/01/2021		74,709		(13)			(13)		907	907			
100060709	EL PASO	TX		06/01/2021		92,081		(11)			(11)		457	457			
100060710	LE ROY	IL		06/01/2021		64,860		(16)			(16)		478	478			
100060715	MANCHESTER	CT		06/01/2021		154,104		(9)			(9)		1,098	1,098			
100060719	BATON ROUGE	LA		06/01/2021		80,489		(14)			(14)		574	574			
100060720	BALTIMORE	MD		06/01/2021		79,226		1			1		390	390			
100060721	NEENAH	WI		06/01/2021		145,142		(31)			(31)		1,381	1,381			
100060725	LEROY	AL		06/01/2021		154,981		(1)			(1)		1,505	1,505			
100060726	MEMPHIS	TN		06/01/2021		75,921		(8)			(8)		543	543			
100060729	GROVETOWN	GA		06/01/2021		203,537		21			21		2,059	2,059			
100060736	BATON ROUGE	LA		06/01/2021		127,135		3			3		934	934			
100060739	SAN ANTONIO	TX		06/01/2021		106,299		(1)			(1)		769	769			
100060740	HAHIRA	GA		06/01/2021		112,704		2			2		824	824			
100060741	THROOP	PA		06/01/2021		115,262		(26)			(26)		564	564			
100060742	NORFOLK	VA		06/01/2021		140,662		4			4		2,946	2,946			
100060744	HOT SPRINGS	AR		06/01/2021		54,109		1			1		255	255			
100060745	CANAL WINCHESTER	OH		06/01/2021		141,288		(25)			(25)		1,272	1,272			
100060746	YORK	PA		06/01/2021		109,577		(5)			(5)		862	862			
100060750	CLEVELAND HEIGHTS	OH		06/01/2021		66,161		(3)			(3)		461	461			
100060755	WICHITA	KS		06/01/2021		86,196		1			1		623	623			
100060756	KENT	OH		06/01/2021		129,976		(2)			(2)		905	905			
100060758	SOUTHFIELD	MI		06/01/2021		114,102		(1)			(1)		1,072	1,072			
100060760	MUSCLE SHOALS	AL		06/01/2021		66,262							308	308			
100060761	SHREVEPORT	LA		06/01/2021		129,727		(15)			(15)		575	575			
100060762	BALTIMORE	MD		06/01/2021		217,798		(1)			(1)		761	761			
100060763	CENTREVILLE	VA		06/01/2021		238,620		31			31		1,990	1,990			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060764	BALTIMORE	MD		06/01/2021		142,212		5			5		2,594	2,594			
100060767	SNOW CAMP	NC		06/01/2021		74,101		2			2		530	530			
100060770	HOUSTON	TX		06/01/2021		132,869		(6)			(6)		2,716	2,716			
100060771	CAPITOL HEIGHTS	MD		06/01/2021		217,445		(2)			(2)		1,152	1,152			
100060772	LAPLACE	LA		06/01/2021		81,720		(2)			(2)		569	569			
100060776	SUFFOLK	VA		06/01/2021		185,346		10			10		1,339	1,339			
100060777	MORGANTOWN	WV		06/01/2021		107,173		(2)			(2)		502	502			
100060779	WYOMING	MI		06/01/2021		70,712		(5)			(5)		487	487			
100060780	OWINGS MILLS	MD		06/01/2021		207,187		(9)			(9)		1,566	1,566			
100060782	MERRILLVILLE	IN		06/01/2021		64,223		(3)			(3)		442	442			
100060783	CUERO	TX		06/01/2021		91,885		(53)			(53)		88,651	88,651			
100060785	DECATUR	AL		06/01/2021		105,746		18			18		804	804			
100060788	WINCHESTER	VA		06/01/2021		189,780		(8)			(8)		1,298	1,298			
100060795	HUNTSVILLE	AL		06/01/2021		98,099		1			1		702	702			
100060796	DALLAS	NC		06/01/2021		124,230		(5)			(5)		850	850			
100060799	BRISTOW	VA		06/01/2021		304,965		16			16		2,190	2,190			
100060801	UNION POINT	GA		06/01/2021		109,577		(5)			(5)		758	758			
100060803	BROWNSVILLE	TX		06/01/2021		82,667		(13)			(13)		530	530			
100060806	FERGUSON	MO		06/01/2021		70,599		1			1		330	330			
100060807	ELWOOD	IN		06/01/2021		79,963		(11)			(11)		394	394			
100060808	WHITTIER	CA		06/01/2021		486,301		10			10		3,480	3,480			
100060810	MABEN	MS		06/01/2021		72,487		(1)			(1)		504	504			
100060812	DAMASCUS	MD		06/01/2021		218,394		(11)			(11)		996	996			
100060813	MUNDELEIN	IL		06/01/2021		159,036		2			2		1,125	1,125			
100060819	PORTAGE	IN		06/01/2021		122,180		(11)			(11)		1,018	1,018			
100060820	FRANKFORT	KY		06/01/2021		74,942		(1)			(1)		519	519			
100060823	LOUISVILLE	KY		06/01/2021		77,886		(2)			(2)		536	536			
100060825	CHATSWORTH	GA		06/01/2021		103,398		2			2		668	668			
100060826	ALEXANDRIA	LA		06/01/2021		80,273		(10)			(10)		311	311			
100060833	PORT WENTWORTH	GA		06/01/2021		138,558		(9)			(9)		791	791			
100060840	LINCOLN	NE		06/01/2021		94,474		1			1		224	224			
100060848	PETERSBURG	VA		06/01/2021		79,092		2			2		546	546			
100060851	PLEASANT PLAIN	OH		06/01/2021		44,050		(6)			(6)		279	279			
100060857	LAWSON	MO		06/01/2021		174,621		(17)			(17)		825	825			
100060859	ATLANTA	GA		06/01/2021		71,316		(5)			(5)		462	462			
100060860	DISTRICT HEIGHTS	MD		06/01/2021		172,926		(2)			(2)		813	813			
100060862	HENRICO	VA		06/01/2021		236,149		31			31		1,683	1,683			
100060864	WOODBRIDGE	VA		06/01/2021		292,624		24			24		2,064	2,064			
100060865	FONTANA	CA		06/01/2021		275,936		23			23		1,920	1,920			
100060874	KNOXVILLE	TN		06/01/2021		203,759		20			20		1,089	1,089			
100060876	HAMPTON	GA		06/01/2021		276,075		23			23		1,921	1,921			
100060880	JACKSBORO	TN		06/01/2021		87,088		(1)			(1)		678	678			
100060882	MOBILE	AL		06/01/2021		87,747		(2)			(2)		575	575			
100060884	KANSAS CITY	MO		06/01/2021		66,380		(2)			(2)		346	346			
100060885	ABERDEEN	MD		06/01/2021		149,482		2			2		488	488			
100060886	SCOTTSVILLE	KY		06/01/2021		98,144		1			1		802	802			
100060887	BLUE SPRINGS	MO		06/01/2021		120,081		14			14		847	847			
100060889	CROSBY	TX		06/01/2021		178,745		(1)			(1)		903	903			
100060892	LOVELAND	CO		06/01/2021		275,477		14			14		1,876	1,876			
100060895	SAN BENITO	TX		06/01/2021		84,648		(3)			(3)		417	417			
100060897	NASHVILLE	TN		06/01/2021		105,689		(4)			(4)		685	685			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060899	ENGLEWOOD	TN		06/01/2021		103,688		9			9		718	718			
100060900	HOUSTON	TX		06/01/2021		135,655		9			9		731	731			
100060901	BESSEMER	AL		06/01/2021		109,511		2			2		486	486			
100060902	LAKE ELSINORE	CA		06/01/2021		207,644		25			25		1,461	1,461			
100060907	EL PASO	TX		06/01/2021		84,916		1			1		566	566			
100060908	FORT WORTH	TX		06/01/2021		129,671		2			2		869	869			
100060909	MOUNDVILLE	AL		06/01/2021		65,578		(15)			(15)		364	364			
100060912	CORDOVA	TN		06/01/2021		98,149		(1)			(1)		640	640			
100060913	GLENDALE	AZ		06/01/2021		185,124		9			9		1,261	1,261			
100060916	PITTSBURGH	PA		06/01/2021		85,629		5			5		582	582			
100060917	HARLINGEN	TX		06/01/2021		80,432		(1)			(1)		528	528			
100060920	SAN BENITO	TX		06/01/2021		90,915		(1)			(1)		592	592			
100060922	PLATTSMOUTH	NE		06/01/2021		78,385							258	258			
100060923	CRETE	IL		06/01/2021		141,430		10			10		645	645			
100060927	HOGANSVILLE	GA		06/01/2021		115,432		1			1		757	757			
100060928	FREDERICK	MD		06/01/2021		174,456		4			4		3,010	3,010			
100060929	HAMILTON	GA		06/01/2021		155,825		13			13		1,067	1,067			
100060930	BALTIMORE	MD		06/01/2021		148,451		3			3		993	993			
100060931	BAYTOWN	TX		06/01/2021		227,952		33			33		2,120	2,120			
100060932	ALBANY	GA		06/01/2021		125,049		10			10		861	861			
100060933	LAKE ELSINORE	CA		06/01/2021		196,660		31			31		1,399	1,399			
100060935	HAMPTON	VA		06/01/2021		106,348		1			1		706	706			
100060939	MARYVILLE	TN		06/01/2021		63,171		(1)			(1)		271	271			
100060940	RAYTOWN	MO		06/01/2021		97,016		(1)			(1)		396	396			
100060941	HOLLY POND	AL		06/01/2021		135,856		16			16		948	948			
100060943	ROUND ROCK	TX		06/01/2021		134,185		28			28		1,745	1,745			
100060944	KING WILLIAM	VA		06/01/2021		156,566		(12)			(12)		555	555			
100060945	TUCSON	AZ		06/01/2021		114,448		4			4		262	262			
100060948	WESLACO	TX		06/01/2021		105,868		(2)			(2)		690	690			
100060951	LAWRENCEVILLE	GA		06/01/2021		169,495		14			14		1,159	1,159			
100060953	NOLENSVILLE	TN		06/01/2021		265,019		6			6		625	625			
100060955	MEMPHIS	TN		06/01/2021		176,883		12			12		1,655	1,655			
100060957	LONGVIEW	TX		06/01/2021		170,891		20			20		1,253	1,253			
100060959	CLOVIS	CA		06/01/2021		150,037		12			12		1,065	1,065			
100060964	LEESBURG	VA		06/01/2021		227,779		33			33		1,607	1,607			
100060967	RIVERSIDE	CA		06/01/2021		280,757		23			23		1,904	1,904			
100060969	CLARKSVILLE	TN		06/01/2021		105,734		12			12		734	734			
100060970	FRESNO	CA		06/01/2021		142,767		21			21		1,006	1,006			
100060973	WAYNESBORO	VA		06/01/2021		118,167		14			14		824	824			
100060974	HORSHAM	PA		06/01/2021		173,924		25			25		816	816			
100060975	KENNESAW	GA		06/01/2021		137,905		14			14		1,291	1,291			
100060977	TROY	MI		06/01/2021		228,952		6			6		2,991	2,991			
100060978	AUBURN	GA		06/01/2021		92,882		11			11		646	646			
100060979	APPLETON	WI		06/01/2021		163,419		2			2		1,084	1,084			
100060981	GILLSVILLE	GA		06/01/2021		155,761		13			13		1,068	1,068			
100060982	EAST BETHEL	MN		06/01/2021		168,446		8			8		1,123	1,123			
100060983	SPRINGFIELD	MA		06/01/2021		161,765		18			18		1,098	1,098			
100060985	WINSTON SALEM	NC		06/01/2021		104,951		1			1		187	187			
100060986	CONCORD	NC		06/01/2021		221,911		21			21		2,008	2,008			
100060989	WEST JEFFERSON	OH		06/01/2021		138,495		(1)			(1)		899	899			
100060990	INDEPENDENCE	MO		06/01/2021		58,165		(1)			(1)		376	376			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060991	WESTMINSTER	MD		06/01/2021		219,146		(5)			(5)		1,424	1,424			
100060992	BROWN DEER	WI		06/01/2021		112,553		18			18		2,268	2,268			
100060993	TUCSON	AZ		06/01/2021		78,243		23			23		2,484	2,484			
100060996	RIALTO	CA		06/01/2021		242,196		20			20		1,646	1,646			
100060997	CHATTANOOGA	TN		06/01/2021		94,339		15			15		1,308	1,308			
100060999	FRISCO	TX		06/01/2021		294,071		45			45		2,051	2,051			
100061001	ODESSA	TX		06/01/2021		213,056		25			25		1,469	1,469			
100061008	MONT BELVIEU	TX		06/01/2021		251,251		35			35		1,761	1,761			
100061009	INDIO	CA		06/01/2021		172,438		20			20		918	918			
100061012	GAINESVILLE	GA		06/01/2021		72,748		6			6		493	493			
100061013	MIDLAND	TX		06/01/2021		213,011		30			30		1,901	1,901			
100061014	TUCSON	AZ		06/01/2021		137,380		19			19		958	958			
100061015	BAYTOWN	TX		06/01/2021		131,099		(3)			(3)		874	874			
100061019	PHOENIX	AZ		06/01/2021		235,297		19			19		1,587	1,587			
100061020	OKLAHOMA CITY	OK		06/01/2021		156,712		(9)			(9)		2,910	2,910			
100061022	SAN ANTONIO	TX		06/01/2021		87,045		6			6		395	395			
100061023	PHILADELPHIA	PA		06/01/2021		89,209		1			1		607	607			
100061024	GLENN HEIGHTS	TX		06/01/2021		179,867		29			29		1,274	1,274			
100061025	DEWEYVILLE	UT		06/01/2021		164,792		(2)			(2)		352	352			
100061027	LUMBERTON	NC		06/01/2021		93,687		11			11		644	644			
100061028	LAS VEGAS	NV		06/01/2021		175,943		43			43		3,125	3,125			
100061029	COLORADO SPRINGS	CO		06/01/2021		207,213		17			17		1,093	1,093			
100061030	ATLANTA	GA		06/01/2021		152,729		24			24		1,068	1,068			
100061033	MEMPHIS	TN		06/01/2021		215,578		18			18		1,455	1,455			
100061034	MANTECA	CA		06/01/2021		258,879		22			22		1,764	1,764			
100061038	PEARL	MS		06/01/2021		82,259		12			12		574	574			
100061039	CHANDLER	AZ		06/01/2021		210,742		17			17		1,414	1,414			
100061040	CHESAPEAKE	VA		06/01/2021		275,610		38			38		1,924	1,924			
100061041	DISTRICT HTS	MD		06/01/2021		228,949		32			32		1,597	1,597			
100061042	DALLAS	TX		06/01/2021		94,139		(2)			(2)		802	802			
100061044	BELCAMP	MD		06/01/2021		127,706		6			6		569	569			
100061047	HEMET	CA		06/01/2021		308,112		42			42		2,807	2,807			
100061048	SAVANNAH	GA		06/01/2021		129,895		3			3		1,126	1,126			
100061051	BETHLEHEM	GA		06/01/2021		142,083		2			2		1,529	1,529			
100061054	LAWRENCEVILLE	GA		06/01/2021		111,729		9			9		780	780			
100061055	CHICAGO	IL		06/01/2021		119,792		3			3		777	777			
100061057	WICHITA	KS		06/01/2021		74,346		1			1		516	516			
100061058	TUSCALOOSA	AL		06/01/2021		137,359		(1)			(1)		849	849			
100061059	ARLINGTON	TX		06/01/2021		86,628		(3)			(3)		188	188			
100061060	PORT HUENEME	CA		06/01/2021		188,016		29			29		1,309	1,309			
100061062	CARROLLTON	TX		06/01/2021		159,250		18			18		848	848			
100061067	HOBOKEN	GA		06/01/2021		68,550		10			10		481	481			
100061068	OAK HILL	OH		06/01/2021		93,605		(8)			(8)		425	425			
100061076	HOBBS	NM		06/01/2021		149,787		12			12		1,001	1,001			
100061078	MORRISVILLE	PA		06/01/2021		129,581		20			20		895	895			
100061079	BRIGHTWOOD	VA		06/01/2021		208,173		32			32		1,446	1,446			
100061080	LA FOLLETTE	TN		06/01/2021		153,194		21			21		1,398	1,398			
100061084	BURLINGTON	NC		06/01/2021		109,803		5			5		643	643			
100061086	HELENDALE	CA		06/01/2021		195,607		21			21		1,328	1,328			
100061087	LAS VEGAS	NV		06/01/2021		161,427		20			20		2,249	2,249			
100061089	BAYTOWN	TX		06/01/2021		105,702		8			8		713	713			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061090	BESSEMER	AL		06/01/2021		165,194		(1)			(1)		1,026	1,026			
100061093	OAKLAND	MD		06/01/2021		153,470							541	541			
100061094	CHARLOTTE	NC		06/01/2021		130,168		10			10		869	869			
100061095	SPOKANE VALLEY	WA		06/01/2021		214,317		30			30		1,473	1,473			
100061096	KNOXVILLE	TN		06/01/2021		106,408		7			7		4,507	4,507			
100061099	ELKO NEW MARKET	MN		06/01/2021		280,654		34			34		1,284	1,284			
100061101	PARMA	OH		06/01/2021		98,058		(1)			(1)		1,149	1,149			
100061105	ANDERSON	IN		06/01/2021		57,486		(6)			(6)		1,761	1,761			
100061107	ST LOUIS	MO		06/01/2021		144,529		23			23		1,059	1,059			
100061111	STOCKTON	CA		06/01/2021		108,543		(7)			(7)		895	895			
100061112	WAYCROSS	GA		06/01/2021		45,252		(2)			(2)		371	371			
100061115	WAUKESHA	WI		06/01/2021		100,740		(3)			(3)		414	414			
100061118	WICHITA	KS		06/01/2021		136,494		(3)			(3)		486	486			
100061119	CHATTANOOGA	TN		06/01/2021		108,013		1			1		690	690			
100061120	INDIANAPOLIS	IN		06/01/2021		104,875		(10)			(10)		414	414			
100061121	COON RAPIDS	MN		06/01/2021		166,594		1			1		706	706			
100061122	CHESTER	VA		06/01/2021		194,630		(4)			(4)		1,221	1,221			
100061123	SAINT LOUIS	MO		06/01/2021		54,199							719	719			
100061124	JACKSON	MO		06/01/2021		77,218		(7)			(7)		453	453			
100061126	GARDENDALE	AL		06/01/2021		70,859		(3)			(3)		429	429			
100061132	THEODORE	AL		06/01/2021		71,805		(14)			(14)		1,394	1,394			
100061134	TRENTON	GA		06/01/2021		98,732		(3)			(3)		599	599			
100061138	INDEPENDENCE	MO		06/01/2021		106,801		(64)			(64)		107,269	107,269			
100061141	SWAINSBORO	GA		06/01/2021		91,114		1			1		384	384			
100061144	KNOXVILLE	TN		06/01/2021		75,762		(2)			(2)		524	524			
100061145	LEANDER	TX		06/01/2021		222,225		(2)			(2)		1,381	1,381			
100061146	HOUSTON	TX		06/01/2021		136,987		(1)			(1)		851	851			
100061148	TONEY	AL		06/01/2021		118,164		(1)			(1)		960	960			
100061151	SODDY DAISY	TN		06/01/2021		95,448		2			2		634	634			
100061156	NEW BEDFORD	MA		06/01/2021		139,615		(15)			(15)		832	832			
100061157	SHAWNEE	KS		06/01/2021		136,554		2			2		571	571			
100061159	ELK RIVER	MN		06/01/2021		144,297		(5)			(5)		591	591			
100061162	GLENDALE	AZ		06/01/2021		289,317		(10)			(10)		1,515	1,515			
100061164	SAINT PAUL	MN		06/01/2021		85,801		(9)			(9)		503	503			
100061166	SAINT LOUIS	MO		06/01/2021		94,241		(3)			(3)		336	336			
100061171	ENTERPRISE	AL		06/01/2021		83,820		(1)			(1)		330	330			
100061174	HEMET	CA		06/01/2021		191,348		4			4		1,203	1,203			
100061180	ELIZABETHTON	TN		06/01/2021		114,306		(10)			(10)		666	666			
100061182	ROCKFORD	IL		06/01/2021		105,416		2			2		649	649			
100061183	TOLLESON	AZ		06/01/2021		193,577		2			2		670	670			
100061184	INDEPENDENCE	MO		06/01/2021		74,180		(7)			(7)		434	434			
100061187	LIMA	OH		06/01/2021		105,921		(2)			(2)		431	431			
100061191	ARTHUR CITY	TX		06/01/2021		120,702		(12)			(12)		934	934			
100061192	DENHAM SPRINGS	LA		06/01/2021		105,390		(6)			(6)		841	841			
100061196	PORT ARTHUR	TX		06/01/2021		89,051		5			5		470	470			
100061197	COLLINSVILLE	AL		06/01/2021		124,078		2			2		499	499			
100061200	COCKEVILLE	TN		06/01/2021		163,454		(1)			(1)		989	989			
100061202	LOUISVILLE	KY		06/01/2021		104,409		(1)			(1)		553	553			
100061203	TONGANOXIE	KS		06/01/2021		111,061		(8)			(8)		779	779			
100061204	SPANAWAY	WA		06/01/2021		240,349		(8)			(8)		1,444	1,444			
100061206	FULTONDALE	AL		06/01/2021		223,583		10			10		1,422	1,422			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061208	INDEPENDENCE	MO		06/01/2021		139,750		(1)			(1)		845	845			
100061209	ANGLETON	TX		06/01/2021		179,140		(8)			(8)		1,000	1,000			
100061214	PALMDALE	CA		06/01/2021		223,827		(20)			(20)		1,290	1,290			
100061216	BURNSVILLE	MN		06/01/2021		242,560		17			17		1,036	1,036			
100061220	NEWTON	KS		06/01/2021		71,216		(3)			(3)		426	426			
100061222	BROOKLYN PARK	MN		06/01/2021		192,004		14			14		1,225	1,225			
100061224	BALTIMORE	MD		06/01/2021		71,597		(3)			(3)		428	428			
100061226	NORTHPORT	AL		06/01/2021		169,207		(12)			(12)		1,196	1,196			
100061227	BRIGHAM CITY	UT		06/01/2021		120,254		(11)			(11)		690	690			
100061228	SAINT LOUIS	MO		06/01/2021		60,463		(9)			(9)		298	298			
100061229	ROMEOVILLE	IL		06/01/2021		178,386		2			2		746	746			
100061231	PHILADELPHIA	PA		06/01/2021		88,988		(1)			(1)		309	309			
100061234	COLLINSVILLE	IL		06/01/2021		130,153		(5)			(5)		1,091	1,091			
100061238	DEXTER	MO		06/01/2021		40,929		(2)			(2)		188	188			
100061239	CAMINO	CA		06/01/2021		165,152		22			22		1,086	1,086			
100061242	HIRAM	GA		06/01/2021		82,114		2			2		405	405			
100061245	N HOLLYWOOD	CA		06/01/2021		377,242		18			18		2,371	2,371			
100061248	VILLARD	MN		06/01/2021		60,368		(7)			(7)		338	338			
100061249	KANSAS CITY	MO		06/01/2021		104,695		2			2		186	186			
100061252	CHICKASAW	AL		06/01/2021		105,568		(4)			(4)		831	831			
100061255	JACKSONVILLE	FL		06/01/2021		132,638		(17)			(17)		433	433			
100061256	HIGH POINT	NC		06/01/2021		162,056		(21)			(21)		891	891			
100061261	MARNE	MI		06/01/2021		128,352		(17)			(17)		725	725			
100061265	SAND LAKE	MI		06/01/2021		143,031		2			2		872	872			
100061266	ELKTON	MD		06/01/2021		219,226		(8)			(8)		1,318	1,318			
100061268	CAMILLA	GA		06/01/2021		62,276		(2)			(2)		245	245			
100061269	OAKDALE	MN		06/01/2021		120,528		1			1		1,031	1,031			
100061271	SICKLERVILLE	NJ		06/01/2021		130,027		4			4		1,704	1,704			
100061273	READING	PA		06/01/2021		46,562		1			1		374	374			
100061274	FARMINGTON HILLS	MI		06/01/2021		116,962		(9)			(9)		675	675			
100061275	METAIRIE	LA		06/01/2021		168,375		(8)			(8)		291	291			
100061276	PITTSFIELD	NH		06/01/2021		143,225		(1)			(1)		280	280			
100061279	FREMONT	OH		06/01/2021		63,363		1			1		298	298			
100061280	HUGHESVILLE	MD		06/01/2021		338,154		(36)			(36)		1,810	1,810			
100061283	ELLENWOOD	GA		06/01/2021		129,836		2			2		460	460			
100061286	COUNCIL BLUFFS	IA		06/01/2021		58,372		(2)			(2)		269	269			
100061287	MEMPHIS	TN		06/01/2021		97,802		(3)			(3)		363	363			
100061288	MANASSAS	VA		06/01/2021		317,564		7			7		2,736	2,736			
100061289	MAPLE HEIGHTS	OH		06/01/2021		57,427		(1)			(1)		174	174			
100061295	PFLUGERVILLE	TX		06/01/2021		272,431		(3)			(3)		1,818	1,818			
100061301	MARRERO	LA		06/01/2021		129,647		(20)			(20)		467	467			
100061304	VINELAND	NJ		06/01/2021		141,804		(11)			(11)		817	817			
100061306	ORANGE COVE	CA		06/01/2021		148,896		(1)			(1)		293	293			
100061308	COVINGTON	LA		06/01/2021		246,246		(3)			(3)		428	428			
100061310	HOPKINS	MN		06/01/2021		308,533		4			4		1,852	1,852			
100061317	DUNCANVILLE	TX		06/01/2021		289,427		5			5		493	493			
100061326	CALHOUN	GA		06/01/2021		159,343		(27)			(27)		920	920			
100061327	STONE MOUNTAIN	GA		06/01/2021		93,693		(9)			(9)		1,704	1,704			
100061328	HASTINGS	MN		06/01/2021		150,942		(28)			(28)		683	683			
100061329	KINGSLAND	GA		06/01/2021		232,372		(8)			(8)		1,369	1,369			
100061331	LEWISBURG	OH		06/01/2021		106,123		2			2		376	376			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061332	DOVER	OH		06/01/2021		63,224		(9)			(9)		195	195			
100061336	NEW FRANKLIN	OH		06/01/2021		100,919		(15)			(15)		1,350	1,350			
100061340	BATON ROUGE	LA		06/01/2021		107,838		2			2		928	928			
100061348	NORTH LAS VEGAS	NV		06/01/2021		232,495		(60)			(60)		1,052	1,052			
100061351	SIDNEY	MT		06/01/2021		93,727		(7)			(7)		335	335			
100061357	LOUISVILLE	KY		06/01/2021		100,429		(10)			(10)		357	357			
100061358	HUBERT	NC		06/01/2021		189,434		(11)			(11)		364	364			
100061365	PANGUITCH	UT		06/01/2021		180,355		(38)			(38)		2,189	2,189			
100061377	KNOXVILLE	TN		06/01/2021		157,848		(33)			(33)		788	788			
100061379	AMARILLO	TX		06/01/2021		157,398		(43)			(43)		1,239	1,239			
100061381	GRAFTON	OH		06/01/2021		88,780		(1)			(1)		308	308			
100061382	CLINTON	MA		06/01/2021		215,718		(22)			(22)		1,138	1,138			
100061385	HENDERSONVILLE	NC		06/01/2021		253,986		(37)			(37)		1,910	1,910			
100061386	HUMBLE	TX		06/01/2021		185,131		2			2		653	653			
100061388	OTTUMWA	IA		06/01/2021		143,374		(26)			(26)		841	841			
100061395	CINCINNATI	OH		06/01/2021		127,284		(24)			(24)		610	610			
100061404	HOMESTEAD	PA		06/01/2021		93,364		(27)			(27)		564	564			
100061405	DALLAS	GA		06/01/2021		255,525		(41)			(41)		1,289	1,289			
100061407	JONESBORO	GA		06/01/2021		136,704		1			1		466	466			
100061410	BETTENDORF	IA		06/01/2021		125,167		2			2		766	766			
100061415	FOLEY	AL		06/01/2021		147,717		(3)			(3)		529	529			
100061427	MANCHESTER	TN		06/01/2021		162,737		(19)			(19)		866	866			
100061428	ANSONVILLE	NC		06/01/2021		49,587		(6)			(6)		365	365			
100061434	CHICAGO	IL		06/01/2021		113,427		(19)			(19)		342	342			
100061444	HIGHLAND	CA		06/01/2021		278,060		12			12		1,555	1,555			
100061445	FOREST LAKE	MN		06/01/2021		194,209		8			8		1,075	1,075			
100061446	GALENA	MO		06/01/2021		119,321		(5)			(5)		662	662			
100061447	LOGANVILLE	GA		06/01/2021		275,444		(14)			(14)		1,925	1,925			
100061450	GLENDALE	AZ		06/01/2021		200,703		19			19		1,230	1,230			
100061452	SAINT CLAIR SHORES	MI		06/01/2021		151,887		(3)			(3)		793	793			
100061455	EAGLE MOUNTAIN	UT		06/01/2021		246,550		11			11		1,466	1,466			
100061456	COLUMBIA	SC		06/01/2021		146,566		(14)			(14)		483	483			
100061458	ARLINGTON	TX		06/01/2021		125,893		(7)			(7)		621	621			
100061460	COTTAGE GROVE	MN		06/01/2021		202,680		13			13		1,142	1,142			
100061463	DES MOINES	IA		06/01/2021		147,297		11			11		828	828			
100061464	FLORENCE	AL		06/01/2021		110,371		(1)			(1)		391	391			
100061469	RED WING	MN		06/01/2021		135,554		51			51		4,533	4,533			
100061470	JONESBORO	GA		06/01/2021		222,905		2			2		411	411			
100061475	HOUSTON	TX		06/01/2021		113,433		2			2		398	398			
100061477	COLUMBIA	TN		06/01/2021		229,816		10			10		1,248	1,248			
100061478	CROFTON	MD		06/01/2021		494,482		56			56		2,847	2,847			
100061480	CORPUS CHRISTI	TX		06/01/2021		120,877		11			11		682	682			
100061481	JASPER	GA		06/01/2021		222,637		13			13		813	813			
100061483	BAYFIELD	CO		06/01/2021		230,034		21			21		1,293	1,293			
100061485	BAKERSFIELD	CA		06/01/2021		115,470		2			2		532	532			
100061549	Amsterdam	NLD		06/30/2021		11,147		48			48		220	220	(31)		(31)
100061551	Amsterdam	NLD		06/30/2021		14,595		57			57		352	352	(50)		(50)
100061555	Amsterdam	NLD		06/30/2021		12,824		11			11		250	250	(35)		(35)
100061564	MURDOCK	KS		07/01/2021		64,810		1			1		230	230			
100061568	LAWTON	OK		07/01/2021		65,253		(9)			(9)		408	408			
100061575	SAN ANTONIO	TX		07/01/2021		83,116		(12)			(12)		430	430			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061578	SPARTA	WI		07/01/2021		65,252		(14)			(14)		506	506			
100061587	PINE BLUFF	AR		07/01/2021		69,672		(13)			(13)		397	397			
100061588	JOLIET	IL		07/01/2021		55,643		(27)			(27)		547	547			
100061592	HOBBS	NM		07/01/2021		109,290		(13)			(13)		988	988			
100061598	MEMPHIS	TN		07/01/2021		90,957		(22)			(22)		715	715			
100061599	HOLBROOK	NY		07/01/2021		223,895		(12)			(12)		1,140	1,140			
100061600	WILLSBORO	NY		07/01/2021		100,395		(25)			(25)		776	776			
100061621	NORTH AUGUSTA	SC		07/01/2021		117,987		(22)			(22)		853	853			
100061627	DAYTON	OH		07/01/2021		74,180		(7)			(7)		378	378			
100061642	PORT NECHES	TX		07/01/2021		123,866		(22)			(22)		541	541			
100061647	WHITMAN	MA		07/01/2021		278,652		(23)			(23)		902	902			
100061649	NEWBURGH	NY		07/01/2021		266,748		(18)			(18)		1,350	1,350			
100061653	EVELETH	MN		07/01/2021		140,144		(17)			(17)		1,210	1,210			
100061665	GLENVILLE	NY		07/01/2021		195,802		8			8		2,269	2,269			
100061668	WEST HAVEN	CT		07/01/2021		160,069		(31)			(31)		1,603	1,603			
100061669	LOUISVILLE	KY		07/01/2021		72,587		(9)			(9)		383	383			
100061671	PLYMOUTH	MA		07/01/2021		301,691		(8)			(8)		1,914	1,914			
100061695	CUDDY	PA		07/01/2021		52,623		(10)			(10)		405	405			
100061699	BELTON	TX		07/01/2021		100,295		(8)			(8)		437	437			
100061702	MATTESON	IL		07/01/2021		68,919		(14)			(14)		1,125	1,125			
100061708	LOUISVILLE	KY		07/01/2021		180,570		(68)			(68)		1,290	1,290			
100061725	BREMEN	KY		07/01/2021		30,286		(7)			(7)		133	133			
100061740	LUMBERTON	NC		07/01/2021		106,744		(6)			(6)		324	324			
100061742	SANDSTON	VA		07/01/2021		140,723		(13)			(13)		899	899			
100061745	CHICAGO	IL		07/01/2021		237,549		(27)			(27)		1,922	1,922			
100061756	MCMURRAY	PA		07/01/2021		238,601		(4)			(4)		537	537			
100061764	GRAND BLANC	MI		07/01/2021		82,670		(5)			(5)		562	562			
100061766	THOMASVILLE	NC		07/01/2021		119,071		(10)			(10)		387	387			
100061768	BELLA VISTA	AR		07/01/2021		102,527		(12)			(12)		304	304			
100061774	ABINGDON	VA		07/01/2021		106,682		(2)			(2)		174	174			
100061775	FORT WORTH	TX		07/01/2021		117,220		(25)			(25)		1,292	1,292			
100061781	LOUISVILLE	KY		07/01/2021		119,282		(39)			(39)		580	580			
100061783	NEW CASTLE	DE		07/01/2021		116,752		(20)			(20)		722	722			
100061785	SALT SPRINGS	FL		07/01/2021		206,766		(40)			(40)		356	356			
100061792	MCDONOUGH	GA		07/01/2021		167,979		(16)			(16)		319	319			
100061805	SAINT PETERSBURG	FL		07/01/2021		80,902		(4)			(4)		154	154			
100061807	PALM BAY	FL		07/01/2021		131,237		(20)			(20)		1,873	1,873			
100061812	MIRAMAR	FL		07/01/2021		175,169		(4)			(4)		1,292	1,292			
100061814	CENTRAL SQUARE	NY		07/01/2021		109,757		(7)			(7)		385	385			
100061815	HILTON	NY		07/01/2021		119,570		(44)			(44)		354	354			
100061819	CITRUS HEIGHTS	CA		07/01/2021		208,068		(9)			(9)		335	335			
100061820	CAPE CORAL	FL		07/01/2021		392,109		(17)			(17)		2,113	2,113			
100061823	GALVESTON	IN		07/01/2021		100,885		(10)			(10)		675	675			
100061827	CAMDEN	NY		07/01/2021		47,080		(6)			(6)		276	276			
100061829	BRIDGEPORT	NJ		07/01/2021		102,588		(27)			(27)		2,224	2,224			
100061830	WHEATON	IL		07/01/2021		320,176		(28)			(28)		2,179	2,179			
100061831	VESTAL	NY		07/01/2021		83,665		(16)			(16)		530	530			
100061833	CHEEKTOWAGA	NY		07/01/2021		73,924		(21)			(21)		1,191	1,191			
100061837	ROCHESTER	NY		07/01/2021		161,963		(20)			(20)		1,060	1,060			
100061839	CHEEKTOWAGA	NY		07/01/2021		107,697		(14)			(14)		716	716			
100061842	SOUTH PARK	PA		07/01/2021		88,872		(19)			(19)		592	592			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061844	PASO ROBLES	CA		07/01/2021		283,709		(23)			(23)		1,392	1,392			
100061848	ROCK ISLAND	IL		07/01/2021		111,951		(15)			(15)		951	951			
100061849	KENNESAW	GA		07/01/2021		166,445		(25)			(25)		1,149	1,149			
100061854	CROWN POINT	IN		07/01/2021		173,727		(2)			(2)		386	386			
100061860	BRONX	NY		07/01/2021		424,432		(29)			(29)		1,741	1,741			
100061864	CLOVER	SC		07/01/2021		109,144		(24)			(24)		1,038	1,038			
100061865	GREGORY	MI		07/01/2021		140,823		(17)			(17)		960	960			
100061867	KNOX	IN		07/01/2021		115,193		(22)			(22)		1,064	1,064			
100061868	WILMINGTON	NC		07/01/2021		242,474		(23)			(23)		1,073	1,073			
100061870	LANSING	IL		07/01/2021		144,591		(6)			(6)		1,005	1,005			
100061872	INDIANAPOLIS	IN		07/01/2021		116,950		(19)			(19)		608	608			
100061873	DOVER	DE		07/01/2021		122,289		(13)			(13)		865	865			
100061881	GROVETOWN	GA		07/01/2021		131,843		(17)			(17)		906	906			
100061884	PORT SAINT LUCIE	FL		07/01/2021		154,484		(52)			(52)		1,887	1,887			
100061886	WEIRTON	WV		07/01/2021		114,915		(19)			(19)		759	759			
100061888	WILLINGBORO	NJ		07/01/2021		183,732		(47)			(47)		869	869			
100061890	PORTSMOUTH	VA		07/01/2021		160,539		(11)			(11)		1,381	1,381			
100061894	KISSIMMEE	FL		07/01/2021		211,188		(7)			(7)		1,143	1,143			
100061898	GREENVILLE	SC		07/01/2021		121,343		(10)			(10)		376	376			
100061899	EASLEY	SC		07/01/2021		141,489		(13)			(13)		774	774			
100061902	CHICAGO	IL		07/01/2021		140,972		(27)			(27)		1,575	1,575			
100061903	EAST BRUNSWICK	NJ		07/01/2021		256,928		(60)			(60)		1,232	1,232			
100061904	KATY	TX		07/01/2021		268,419		(26)			(26)		1,036	1,036			
100061905	HARRISON	TN		07/01/2021		123,363		(6)			(6)		501	501			
100061907	ROSENBERG	TX		07/01/2021		172,457		(19)			(19)		1,212	1,212			
100061912	CRETE	IL		07/01/2021		127,354		(12)			(12)		839	839			
100061914	WHITE PLAINS	NY		07/01/2021		306,673							1,235	1,235			
100061915	ROCHESTER	NY		07/01/2021		121,521		(14)			(14)		834	834			
100061916	NORTH EAST	PA		07/01/2021		110,384							760	760			
100061917	MAPLEWOOD	MN		07/01/2021		215,761		7			7		1,511	1,511			
100061918	MEADVILLE	PA		07/01/2021		122,496		(3)			(3)		548	548			
100061923	FISHERS	IN		07/01/2021		206,215		3			3		1,416	1,416			
100061924	GLENVILLE	NY		07/01/2021		157,283		6			6		1,110	1,110			
100061926	MIRAMAR	FL		07/01/2021		245,510		1			1		1,651	1,651			
100061931	PITTSBURGH	PA		07/01/2021		105,044		(8)			(8)		616	616			
100061933	FRANKLIN PARK	NJ		07/01/2021		501,831		(100)			(100)		1,648	1,648			
100061934	BARTLESVILLE	OK		07/01/2021		88,047		(8)			(8)		1,133	1,133			
100061937	SAN ANTONIO	TX		07/01/2021		117,678		(9)			(9)		620	620			
100061938	JACKSONVILLE	FL		07/01/2021		82,791		219			219		(11,212)	(11,212)			
100061943	ARLINGTON	TX		07/01/2021		78,719		(19)			(19)		349	349			
100061944	POUGHKEEPSIE	NY		07/01/2021		103,444		3			3		186	186			
100061954	HOT SPRINGS	SD		07/01/2021		93,739		45			45		493	493			
100061956	SLIDELL	LA		07/01/2021		124,552		(33)			(33)		844	844			
100061959	SLIDELL	LA		07/01/2021		100,731		(15)			(15)		768	768			
100061961	ALTOONA	PA		07/01/2021		102,237		(22)			(22)		815	815			
100061962	BUTLER	PA		07/01/2021		94,072		(4)			(4)		621	621			
100061968	INDIAN LAND	SC		07/01/2021		147,810		5			5		1,236	1,236			
100061970	HUBER HEIGHTS	OH		07/01/2021		92,360		(12)			(12)		412	412			
100061972	CHICAGO	IL		07/01/2021		94,628		(35)			(35)		469	469			
100061976	COXS CREEK	KY		07/01/2021		145,981		(38)			(38)		5,194	5,194			
100061977	HOUSTON	TX		07/01/2021		189,716		(39)			(39)		1,253	1,253			

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100061982	SAN ANTONIO	TX		07/01/2021		144,896		(29)			(29)		592	592			
100061986	NORTH LAUDERDALE	FL		07/01/2021		167,322		(46)			(46)		537	537			
100061987	ELKO NEW MARKET	MN		07/01/2021		271,533		(35)			(35)		1,735	1,735			
100061988	WASHINGTON	DC		07/01/2021		211,478		(27)			(27)		1,046	1,046			
100061989	VALLEY STREAM	NY		07/01/2021		265,953		(25)			(25)		1,872	1,872			
100061995	SAN ANTONIO	TX		07/01/2021		154,439		5			5		1,428	1,428			
100061997	VERO BEACH	FL		07/01/2021		150,512		(17)			(17)		941	941			
100061999	LADSON	SC		07/01/2021		144,401		(19)			(19)		756	756			
100062000	HAMPTON	GA		07/01/2021		151,033		(25)			(25)		1,170	1,170			
100062002	OLD HICKORY	TN		07/01/2021		188,869		(5)			(5)		1,132	1,132			
100062003	PHILADELPHIA	PA		07/01/2021		153,686		(24)			(24)		1,001	1,001			
100062004	MOBILE	AL		07/01/2021		119,406		(14)			(14)		1,358	1,358			
100062008	SUNLAND PARK	NM		07/01/2021		131,162		(92)			(92)		6,773	6,773			
100062009	FAYETTEVILLE	NC		07/01/2021		70,980		2			2		484	484			
100062010	BARTLETT	TN		07/01/2021		83,694		(11)			(11)		531	531			
100062013	MILWAUKEE	WI		07/01/2021		124,919		(10)			(10)		736	736			
100062019	LEXINGTON	KY		07/01/2021		90,649		(14)			(14)		549	549			
100062020	DALLAS	GA		07/01/2021		337,101		(22)			(22)		2,930	2,930			
100062024	MOBILE	AL		07/01/2021		90,270		(3)			(3)		276	276			
100062025	PORT WENTWORTH	GA		07/01/2021		133,420		10			10		1,150	1,150			
100062026	MOUNT IDA	AR		07/01/2021		100,059		(26)			(26)		700	700			
100062028	LUCEDALE	MS		07/01/2021		91,566		(19)			(19)		633	633			
100062035	MOBILE	AL		07/01/2021		171,679		4			4		617	617			
100062038	LEXINGTON	KY		07/01/2021		108,834		(11)			(11)		860	860			
100062039	MARIETTA	GA		07/01/2021		323,901		(20)			(20)		664	664			
100062041	HINESVILLE	GA		07/01/2021		135,671		(21)			(21)		402	402			
100062042	HINESVILLE	GA		07/01/2021		257,768		(23)			(23)		1,688	1,688			
100062043	KILLEEN	TX		07/01/2021		96,164		(4)			(4)		368	368			
100062044	CANTON	GA		07/01/2021		113,918		(19)			(19)		682	682			
100062049	RICHLAND	MO		07/01/2021		64,621		(9)			(9)		258	258			
100062051	WATERFORD	MI		07/01/2021		132,217		(14)			(14)		927	927			
100062054	HAMDEN	CT		07/01/2021		177,141		(54)			(54)		1,171	1,171			
100062055	CLATSKANIE	OR		07/01/2021		155,385		(7)			(7)		1,020	1,020			
100062056	FORT WORTH	TX		07/01/2021		123,876		(13)			(13)		1,008	1,008			
100062057	DAYTON	OH		07/01/2021		131,293		(31)			(31)		812	812			
100062060	CARENCRO	LA		07/01/2021		168,273		(13)			(13)		741	741			
100062061	KNOXVILLE	TN		07/01/2021		112,502		(1)			(1)		496	496			
100062065	KENNER	LA		07/01/2021		135,551		(19)			(19)		649	649			
100062066	CANTON	MS		07/01/2021		184,866		(22)			(22)		1,489	1,489			
100062070	EAST HAMPTON	CT		07/01/2021		223,532		(44)			(44)		1,082	1,082			
100062071	LOVELAND	CO		07/01/2021		190,510		(19)			(19)		852	852			
100062074	DADE CITY	FL		07/01/2021		151,210		(25)			(25)		925	925			
100062075	MIDDLETOWN	DE		07/01/2021		387,454		(54)			(54)		2,269	2,269			
100062078	OCEAN SPRINGS	MS		07/01/2021		119,588		(8)			(8)		777	777			
100062082	VALDOSTA	GA		07/01/2021		102,462		(55)			(55)		4,536	4,536			
100062089	AZLE	TX		07/01/2021		127,282		(26)			(26)		1,256	1,256			
100062090	TUSCALOOSA	AL		07/01/2021		105,159		(12)			(12)		528	528			
100062091	LOUISBURG	NC		07/01/2021		128,666		304			304		(16,174)	(16,174)			
100062095	ALTAMONT	NY		07/01/2021		191,787		(35)			(35)		2,191	2,191			
100062098	NEWNAN	GA		07/01/2021		100,117		(25)			(25)		1,098	1,098			
100062099	ROANOKE	VA		07/01/2021		98,273		(13)			(13)		549	549			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062100	HARVARD	IL		07/01/2021		102,791		(11)			(11)		729	729			
100062103	ELIZABETHTOWN	KY		07/01/2021		75,488		(2)			(2)		323	323			
100062105	CONWAY	SC		07/01/2021		86,803		(20)			(20)		422	422			
100062108	GRIFFITH	IN		07/01/2021		114,244		(14)			(14)		682	682			
100062109	KATY	TX		07/01/2021		163,349		(10)			(10)		941	941			
100062110	THOMASVILLE	NC		07/01/2021		68,226		1			1		626	626			
100062113	LEXINGTON	SC		07/01/2021		103,192		(16)			(16)		666	666			
100062115	DU BOIS	PA		07/01/2021		110,852		4			4		821	821			
100062119	SAVANNA	IL		07/01/2021		62,966							431	431			
100062124	SCHENECTADY	NY		07/01/2021		99,517							1,318	1,318			
100062131	ELMONT	NY		07/01/2021		314,616		(101)			(101)		2,366	2,366			
100062136	MILWAUKEE	WI		07/01/2021		168,162		(21)			(21)		511	511			
100062138	KEYPORT	NJ		07/01/2021		193,820		(32)			(32)		659	659			
100062139	WEST BABYLON	NY		07/01/2021		349,033		(56)			(56)		2,117	2,117			
100062142	CHULA VISTA	CA		07/01/2021		464,534		32			32		3,331	3,331			
100062143	NORTH VERSAILLES	PA		07/01/2021		66,841		(5)			(5)		339	339			
100062144	EAST SYRACUSE	NY		07/01/2021		67,735		5			5		362	362			
100062145	WOODBRIDGE	VA		07/01/2021		390,438		(10)			(10)		856	856			
100062147	AMSTON	CT		07/01/2021		128,962		9			9		915	915			
100062152	ISLIP TERRACE	NY		07/01/2021		149,599		(23)			(23)		1,179	1,179			
100062158	GUSTON	KY		07/01/2021		125,773		(34)			(34)		665	665			
100062160	MARLTON	NJ		07/01/2021		265,780							1,851	1,851			
100062162	SAN ANTONIO	TX		07/01/2021		129,640		(17)			(17)		879	879			
100062165	HUNTSVILLE	AR		07/01/2021		98,132		(14)			(14)		1,435	1,435			
100062167	DAMASCUS	MD		07/01/2021		253,733		(50)			(50)		1,941	1,941			
100062170	BRISTOL	PA		07/01/2021		205,963		(24)			(24)		743	743			
100062171	TULSA	OK		07/01/2021		177,272		(26)			(26)		1,463	1,463			
100062176	DULUTH	MN		07/01/2021		104,710		(18)			(18)		711	711			
100062177	DELMAR	DE		07/01/2021		294,828		(36)			(36)		476	476			
100062178	DULUTH	MN		07/01/2021		99,980		(10)			(10)		687	687			
100062180	ANNISTON	AL		07/01/2021		121,052		(18)			(18)		786	786			
100062185	SCHENECTADY	NY		07/01/2021		147,238		(15)			(15)		842	842			
100062188	MATTESON	IL		07/01/2021		124,869		(31)			(31)		1,737	1,737			
100062189	STOCKBRIDGE	GA		07/01/2021		308,526		(41)			(41)		909	909			
100062191	PENNSAUKEN	NJ		07/01/2021		189,707		6			6		1,295	1,295			
100062193	SAN ANTONIO	TX		07/01/2021		123,617		(16)			(16)		804	804			
100062203	LEWISTON	ID		07/01/2021		131,555		(17)			(17)		701	701			
100062206	KULA	HI		07/01/2021		334,576		19			19		1,748	1,748			
100062207	HAPPY VALLEY	OR		07/01/2021		368,914		(41)			(41)		2,276	2,276			
100062214	MAITLAND	FL		07/01/2021		214,601		(41)			(41)		1,528	1,528			
100062217	EL PASO	TX		07/01/2021		109,152		(22)			(22)		1,192	1,192			
100062218	SAINT CLOUD	FL		07/01/2021		198,566		(32)			(32)		873	873			
100062221	NORTH HARTLAND	VT		07/01/2021		169,336		(6)			(6)		1,534	1,534			
100062222	DELTONA	FL		07/01/2021		136,878		(4)			(4)		926	926			
100062223	ADDISON	IL		07/01/2021		195,155		12			12		1,366	1,366			
100062224	APOPKA	FL		07/01/2021		101,073		5			5		705	705			
100062226	PALM BAY	FL		07/01/2021		117,016		9			9		1,096	1,096			
100062228	FAYETTEVILLE	GA		07/01/2021		116,296		8			8		795	795			
100062229	ATLANTA	GA		07/01/2021		146,635							983	983			
100062231	LAKE CITY	FL		07/01/2021		113,043		(8)			(8)		475	475			
100062238	DAHLONEGA	GA		07/01/2021		177,290		(2)			(2)		353	353			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062242	HAINES CITY	FL		07/01/2021		201,480		(28)			(28)		1,021	1,021			
100062243	GROVEPORT	OH		07/01/2021		213,726		(14)			(14)		1,488	1,488			
100062245	LEHIGH ACRES	FL		07/01/2021		142,771		(4)			(4)		766	766			
100062249	WARREN	MI		07/01/2021		148,542		(2)			(2)		544	544			
100062250	FINLEYVILLE	PA		07/01/2021		117,106		(1)			(1)		442	442			
100062251	PORT MONMOUTH	NJ		07/01/2021		284,819		32			32		2,084	2,084			
100062252	YORK	PA		07/01/2021		48,908		2			2		439	439			
100062255	FISHERS	IN		07/01/2021		134,746		(5)			(5)		749	749			
100062263	DEATSVILLE	AL		07/01/2021		190,540		(25)			(25)		1,339	1,339			
100062268	WATFORD CITY	ND		07/01/2021		230,666		(19)			(19)		1,088	1,088			
100062273	MILWAUKEE	WI		07/01/2021		153,446		(7)			(7)		1,445	1,445			
100062274	PARIS	KY		07/01/2021		170,320		(25)			(25)		1,157	1,157			
100062275	BEULAH	MI		07/01/2021		164,765		(14)			(14)		488	488			
100062276	LANSING	IL		07/01/2021		108,065		3			3		746	746			
100062277	MARSHALL	IL		07/01/2021		16,445		(1,054)			(1,054)		16,356	16,356			
100062278	DUBLIN	VA		07/01/2021		157,713		(3)			(3)		3,265	3,265			
100062279	WARREN	PA		07/01/2021		116,921		1			1		550	550			
100062282	DENHAM SPRINGS	LA		07/01/2021		181,853		(212)			(212)		25,990	25,990			
100062284	PICKERINGTON	OH		07/01/2021		195,652		(18)			(18)		1,334	1,334			
100062288	BALTIMORE	MD		07/01/2021		129,931		(22)			(22)		1,897	1,897			
100062289	FAYETTEVILLE	NC		07/01/2021		139,960		(13)			(13)		1,023	1,023			
100062290	NEWPORT	NC		07/01/2021		152,774		5			5		1,064	1,064			
100062292	SEVERN	MD		07/01/2021		394,950		(31)			(31)		1,266	1,266			
100062294	LAKE ELSINORE	CA		07/01/2021		299,799		(29)			(29)		1,925	1,925			
100062296	MONTGOMERY	AL		07/01/2021		102,297		(11)			(11)		454	454			
100062297	HUNTSVILLE	AL		07/01/2021		205,799		14			14		1,434	1,434			
100062299	LAWRENCEVILLE	GA		07/01/2021		201,948		(26)			(26)		1,303	1,303			
100062300	SPRING CREEK	NV		07/01/2021		27,251		(490)			(490)		26,794	26,794			
100062301	COLUMBUS	GA		07/01/2021		131,015							476	476			
100062303	PALM COAST	FL		07/01/2021		156,745		(20)			(20)		786	786			
100062304	WORCESTER	MA		07/01/2021		206,451		77			77		204,926	204,926			
100062305	WASHINGTON	DC		07/01/2021		263,782		(5)			(5)		1,428	1,428			
100062306	AUSTIN	TX		07/01/2021		165,215		(6)			(6)		886	886			
100062313	WEST PALM BEACH	FL		07/01/2021		191,291		(26)			(26)		1,181	1,181			
100062317	COSBY	TN		07/01/2021		155,261		1			1		925	925			
100062319	MOOSUP	CT		07/01/2021		204,972		(52)			(52)		1,021	1,021			
100062320	BILLINGS	MT		07/01/2021		210,854		(21)			(21)		1,866	1,866			
100062322	SAGINAW	TX		07/01/2021		174,068							781	781			
100062325	MILLBROOK	AL		07/01/2021		93,046		1			1		1,576	1,576			
100062326	NORTH LAS VEGAS	NV		07/01/2021		236,772		(25)			(25)		1,310	1,310			
100062327	VERSAILLES	KY		07/01/2021		178,119		5			5		1,758	1,758			
100062328	MURFREESBORO	TN		07/01/2021		262,224		(17)			(17)		866	866			
100062329	GRANTSVILLE	UT		07/01/2021		308,870		(6)			(6)		1,001	1,001			
100062330	TRENTON	NJ		07/01/2021		193,952		(26)			(26)		1,304	1,304			
100062333	PADUCAH	KY		07/01/2021		191,782		(24)			(24)		3,344	3,344			
100062336	CALVERT CITY	KY		07/01/2021		284,486		(60)			(60)		1,531	1,531			
100062338	ERDA	UT		07/01/2021		423,512		236			236		(30,989)	(30,989)			
100062339	HAMPTON	VA		07/01/2021		175,883		(25)			(25)		780	780			
100062343	STOCKBRIDGE	GA		07/01/2021		275,697		(7)			(7)		1,026	1,026			
100062344	PAWTUCKET	RI		07/01/2021		168,239		(18)			(18)		590	590			
100062350	APACHE JUNCTION	AZ		07/01/2021		220,231		(38)			(38)		1,966	1,966			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062353	ROSELLE	NJ		07/01/2021		210,101							1,189	1,189			
100062368	PARMA	OH		07/01/2021		191,078		(5)			(5)		988	988			
100062383	SEGUIN	TX		07/01/2021		99,281							577	577			
100062385	ARLINGTON	VA		07/01/2021		92,682		(11)			(11)		787	787			
100062392	TUSCALOOSA	AL		07/01/2021		117,564		2			2		1,025	1,025			
100062397	EL PASO	TX		07/01/2021		80,931							690	690			
100062398	WILLIAMSTOWN	NJ		07/01/2021		106,258		(5)			(5)		1,127	1,127			
100062404	LANSDOWNE	PA		07/01/2021		131,154		4			4		850	850			
100062411	JACKSON	TN		07/01/2021		72,156		(13)			(13)		333	333			
100062419	EL PASO	TX		07/01/2021		127,660		(14)			(14)		1,061	1,061			
100062424	PLEASUREVILLE	KY		07/01/2021		74,631							612	612			
100062426	PIEDMONT	OK		07/01/2021		123,917							656	656			
100062435	MIDLAND	NC		07/01/2021		157,179		(19)			(19)		550	550			
100062443	KILLEN	AL		07/01/2021		93,523		(29)			(29)		305	305			
100062445	AKRON	OH		07/01/2021		44,691		(13)			(13)		428	428			
100062446	ALPHARETTA	GA		07/01/2021		123,202		(20)			(20)		963	963			
100062450	SAN ANTONIO	TX		07/01/2021		241,311		(21)			(21)		1,287	1,287			
100062452	MOORHEAD	MN		07/01/2021		71,980		(22)			(22)		520	520			
100062456	MIDWEST CITY	OK		07/01/2021		90,130		603			603		(14,572)	(14,572)			
100062464	SAN ANTONIO	TX		07/01/2021		112,520		(19)			(19)		561	561			
100062466	CHEYENNE	WY		07/01/2021		320,488		(3)			(3)		509	509			
100062468	FINCHVILLE	KY		07/01/2021		219,325		(35)			(35)		1,646	1,646			
100062469	PLATTE CITY	MO		07/01/2021		84,837		(18)			(18)		412	412			
100062470	DES PLAINES	IL		07/01/2021		226,725		(30)			(30)		1,470	1,470			
100062474	DAVENPORT	IA		07/01/2021		91,973		(5)			(5)		210	210			
100062480	APPLETON	WI		07/01/2021		96,157		(27)			(27)		1,236	1,236			
100062482	MONROE	LA		07/01/2021		131,852		(26)			(26)		1,249	1,249			
100062484	PORTSMOUTH	VA		07/01/2021		177,754		(31)			(31)		877	877			
100062492	MOUNT JULIET	TN		07/01/2021		116,870		(15)			(15)		517	517			
100062494	MORROW	GA		07/01/2021		83,043		(20)			(20)		674	674			
100062504	MESQUITE	TX		07/01/2021		140,908		(24)			(24)		926	926			
100062508	MONTGOMERY	AL		07/01/2021		86,766		(24)			(24)		590	590			
100062511	RUSSELL SPRINGS	KY		07/01/2021		118,159		(14)			(14)		1,165	1,165			
100062512	TUPELO	MS		07/01/2021		79,596		(24)			(24)		537	537			
100062515	VICTORIA	TX		07/01/2021		100,779		(40)			(40)		889	889			
100062517	NORTH BEACH	MD		07/01/2021		319,225		(32)			(32)		2,099	2,099			
100062523	STARKE	FL		07/01/2021		91,168		(16)			(16)		311	311			
100062525	SPARTA	NY		07/01/2021		158,325		(16)			(16)		1,218	1,218			
100062527	PATASKALA	OH		07/01/2021		231,240		(24)			(24)		373	373			
100062528	MILLSTADT	IL		07/01/2021		129,640		(21)			(21)		901	901			
100062536	ACCOKEEK	MD		07/01/2021		465,548		(92)			(92)		2,470	2,470			
100062537	SHAKOPEE	MN		07/01/2021		188,864		14			14		1,443	1,443			
100062538	CORNELIUS	NC		07/01/2021		139,428		(14)			(14)		984	984			
100062545	MT VERNON	NY		07/01/2021		423,015		1			1		3,146	3,146			
100062547	NILES	IL		07/01/2021		197,815		(27)			(27)		1,418	1,418			
100062549	MIDDLEFIELD	OH		07/01/2021		162,036		(2)			(2)		348	348			
100062557	WILLINGBORO	NJ		07/01/2021		160,711		(8)			(8)		380	380			
100062559	POWDER SPRINGS	GA		07/01/2021		156,041		399			399		10,289	10,289			
100062562	KINGWOOD	TX		07/01/2021		259,590		(41)			(41)		3,432	3,432			
100062570	BRIDGEPORT	CT		07/01/2021		152,909		(25)			(25)		1,044	1,044			
100062574	WOODBRIDGE	NJ		07/01/2021		193,302		(64)			(64)		1,082	1,082			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062575	AMHERST	OH		07/01/2021		168,351		(27)			(27)		1,150	1,150			
100062578	HIALEAH	FL		07/01/2021		181,461		(64)			(64)		1,202	1,202			
100062583	ALBUQUERQUE	NM		07/01/2021		59,701		(5)			(5)		298	298			
100062590	LEAGUE CITY	TX		07/01/2021		172,077		(27)			(27)		1,274	1,274			
100062595	UPPER MARLBORO	MD		07/01/2021		125,325		(45)			(45)		939	939			
100062600	ROCHESTER	NY		07/01/2021		49,223		(8)			(8)		262	262			
100062601	WOODBRIDGE	VA		07/01/2021		220,274		(29)			(29)		1,542	1,542			
100062605	PHILADELPHIA	PA		07/01/2021		136,495		4			4		572	572			
100062607	MACON	GA		07/01/2021		74,122		(14)			(14)		518	518			
100062611	SIERRA VISTA	AZ		07/01/2021		74,453		(9)			(9)		564	564			
100062612	KILLEEN	TX		07/01/2021		95,746		(15)			(15)		780	780			
100062616	EDENTON	NC		07/01/2021		138,341		(22)			(22)		746	746			
100062617	MANDEVILLE	LA		07/01/2021		88,070		(651)			(651)		76,894	76,894			
100062618	BANKSTON	AL		07/01/2021		42,961		(6)			(6)		295	295			
100062620	CEDARTOWN	GA		07/01/2021		67,861		(9)			(9)		355	355			
100062623	MERRILLVILLE	IN		07/01/2021		97,042		(32)			(32)		903	903			
100062625	SUMMERFIELD	FL		07/01/2021		296,795		22			22		2,932	2,932			
100062627	DANVILLE	VA		07/01/2021		126,442		(20)			(20)		846	846			
100062629	COLUMBIA	MO		07/01/2021		103,246		(15)			(15)		713	713			
100062632	SILVER SPRING	MD		07/01/2021		268,420		(27)			(27)		1,912	1,912			
100062634	BLOOMFIELD	NJ		07/01/2021		337,553		(11)			(11)		2,435	2,435			
100062639	INWOOD	WV		07/01/2021		115,198		(89)			(89)		6,257	6,257			
100062640	STOCKTON	CA		07/01/2021		425,100		(6)			(6)		615	615			
100062644	LINCOLN	CA		07/01/2021		309,414		(42)			(42)		2,131	2,131			
100062645	TEHACHAPI	CA		07/01/2021		252,189		(19)			(19)		1,279	1,279			
100062652	PROSPECT PARK	PA		07/01/2021		165,026		(7)			(7)		614	614			
100062653	TUCSON	AZ		07/01/2021		114,027		(17)			(17)		793	793			
100062658	VACHERIE	LA		07/01/2021		269,513		(38)			(38)		1,318	1,318			
100062659	LAWRENCEBURG	TN		07/01/2021		136,220		(14)			(14)		882	882			
100062661	BUTLER	PA		07/01/2021		79,294		60			60		184	184			
100062662	TEMPLETON	MA		07/01/2021		192,445		(30)			(30)		869	869			
100062668	SAVANNAH	TN		07/01/2021		107,927		(7)			(7)		557	557			
100062669	LAS VEGAS	NV		07/01/2021		173,547		(36)			(36)		2,402	2,402			
100062671	NASHVILLE	IN		07/01/2021		187,780		(3)			(3)		1,589	1,589			
100062672	LAREDO	TX		07/01/2021		122,356		(9)			(9)		207	207			
100062677	CHESAPEAKE	VA		07/01/2021		314,359		(69)			(69)		2,096	2,096			
100062680	OPP	AL		07/01/2021		56,342		1,624			1,624		57,002	57,002			
100062683	ROANOKE	VA		07/01/2021		116,172		(15)			(15)		1,303	1,303			
100062691	EMPORIA	KS		07/01/2021		81,862		(6)			(6)		347	347			
100062697	LINCOLN	ND		07/01/2021		160,724		(29)			(29)		1,088	1,088			
100062699	COLUMBUS	GA		07/01/2021		150,496		(14)			(14)		677	677			
100062701	DECATUR	GA		07/01/2021		154,074		(30)			(30)		460	460			
100062702	HOUSTON	TX		07/01/2021		142,712		(14)			(14)		981	981			
100062704	COVINGTON	TN		07/01/2021		42,128		(1)			(1)		267	267			
100062705	KISSIMMEE	FL		07/01/2021		178,720		(53)			(53)		874	874			
100062706	COLORADO SPRINGS	CO		07/01/2021		174,985		(15)			(15)		1,088	1,088			
100062712	KATY	TX		07/01/2021		214,839		(26)			(26)		1,122	1,122			
100062713	BLYTHE	CA		07/01/2021		67,348		(11)			(11)		446	446			
100062716	GLENROCK	WY		07/01/2021		130,627							1,252	1,252			
100062721	CORPUS CHRISTI	TX		07/01/2021		195,789		(16)			(16)		878	878			
100062722	MANASSAS	VA		07/01/2021		222,682		(55)			(55)		1,457	1,457			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062724	LUTHERVILLE TIMONIUM	MD		07/01/2021		220,590		(21)			(21)		1,504	1,504			
100062728	ASHLAND	NE		07/01/2021		105,332		(3)			(3)		731	731			
100062729	HANFORD	CA		07/01/2021		217,911		(46)			(46)		1,931	1,931			
100062732	BRIDGEPORT	CT		07/01/2021		176,218		(37)			(37)		1,154	1,154			
100062733	BELCAMP	MD		07/01/2021		211,689		(50)			(50)		695	695			
100062736	PACKWOOD	IA		07/01/2021		84,393		(14)			(14)		564	564			
100062737	SUNBURY	PA		07/01/2021		90,381		(10)			(10)		482	482			
100062738	MIDLAND	TX		07/01/2021		171,312		(36)			(36)		1,133	1,133			
100062741	SAN ANTONIO	TX		07/01/2021		118,863		(5)			(5)		375	375			
100062745	CORAOPOLIS	PA		07/01/2021		133,752		(1)			(1)		629	629			
100062752	FORNEY	TX		07/01/2021		213,012		(27)			(27)		1,432	1,432			
100062755	ROANOKE	VA		07/01/2021		90,066		(11)			(11)		595	595			
100062756	LEMOORE	CA		07/01/2021		195,701		(5)			(5)		1,340	1,340			
100062763	LOUISVILLE	KY		07/01/2021		51,638		(14)			(14)		316	316			
100062766	MARLTON	NJ		07/01/2021		174,215		(2)			(2)		366	366			
100062767	LANCASTER	KY		07/01/2021		75,860		(6)			(6)		692	692			
100062771	PONCA CITY	OK		07/01/2021		77,571		(14)			(14)		524	524			
100062772	AUSTELL	GA		07/01/2021		100,025		(19)			(19)		868	868			
100062773	VIRGINIA BEACH	VA		07/01/2021		216,340		(20)			(20)		1,455	1,455			
100062775	WESTFIELD	MA		07/01/2021		138,805		(30)			(30)		1,175	1,175			
100062777	YORK	PA		07/01/2021		148,954		(23)			(23)		1,001	1,001			
100062781	FRESNO	CA		07/01/2021		178,723		(51)			(51)		861	861			
100062782	NORTH BROOKFIELD	MA		07/01/2021		140,139		(25)			(25)		669	669			
100062785	PITTSVIEW	AL		07/01/2021		175,379		(23)			(23)		1,131	1,131			
100062786	BENTON	LA		07/01/2021		148,765		(36)			(36)		5,331	5,331			
100062787	GRAND RIDGE	IL		07/01/2021		62,312		(15)			(15)		501	501			
100062789	ELDRIDGE	IA		07/01/2021		163,182		(27)			(27)		783	783			
100062790	MAYLENE	AL		07/01/2021		180,968		(28)			(28)		1,184	1,184			
100062795	SAINT LOUIS	MO		07/01/2021		59,929		2,454			2,454		59,712	59,712			
100062800	WALDORF	MD		07/01/2021		247,297		(38)			(38)		1,601	1,601			
100062801	KERNERSVILLE	NC		07/01/2021		152,783		(22)			(22)		955	955			
100062802	CONCHO	AZ		07/01/2021		79,836		(3)			(3)		532	532			
100062805	ANCHORAGE	AK		07/01/2021		279,361		(1)			(1)		1,344	1,344			
100062806	NEW HAVEN	CT		07/01/2021		173,382							385	385			
100062810	ELK GROVE	CA		07/01/2021		306,836		1			1		2,109	2,109			
100062815	JANESVILLE	WI		07/01/2021		101,300		(29)			(29)		702	702			
100062816	KNOXVILLE	MD		07/01/2021		201,533		(35)			(35)		1,754	1,754			
100062818	BALTIMORE	MD		07/01/2021		149,116		(15)			(15)		1,000	1,000			
100062821	BROOKLYN PARK	MN		07/01/2021		158,533		(24)			(24)		2,432	2,432			
100062823	MCKEESPORT	PA		07/01/2021		53,669							2,090	2,090			
100062824	EUFAULA	AL		07/01/2021		87,320		(16)			(16)		512	512			
100062825	CLARKSVILLE	TN		07/01/2021		198,524		(25)			(25)		1,311	1,311			
100062826	LAGRANGE	GA		07/01/2021		92,800		(8)			(8)		384	384			
100062828	EL PASO	TX		07/01/2021		81,394		(23)			(23)		333	333			
100062829	SAN ANTONIO	TX		07/01/2021		172,579		(10)			(10)		302	302			
100062832	MECHANICSVILLE	VA		07/01/2021		225,732		(7)			(7)		446	446			
100062833	DAVIE	FL		07/01/2021		189,674		(23)			(23)		1,328	1,328			
100062835	BALTIMORE	MD		07/01/2021		115,390		3			3		796	796			
100062836	LOVELAND	OH		07/01/2021		175,711							1,589	1,589			
100062837	PORTSMOUTH	VA		07/01/2021		79,268		(14)			(14)		533	533			
100062838	LENOX	GA		07/01/2021		76,526		3			3		711	711			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062840	CHRISTIANSBURG	VA		07/01/2021		192,996		(36)			(36)		1,385	1,385			
100062841	SAN ANTONIO	TX		07/01/2021		154,376		(19)			(19)		1,011	1,011			
100062842	PALMDALE	CA		07/01/2021		412,005		(8)			(8)		612	612			
100062845	OAK RIDGE	TN		07/01/2021		82,843		(7)			(7)		467	467			
100062846	MANLEY	NE		07/01/2021		115,241		(15)			(15)		754	754			
100062847	HAVERHILL	MA		07/01/2021		253,310		1			1		576	576			
100062848	BARBERTON	OH		07/01/2021		66,214		2			2		471	471			
100062849	MARIETTA	OH		07/01/2021		111,898		(20)			(20)		364	364			
100062851	LOGANVILLE	GA		07/01/2021		141,685		(6)			(6)		306	306			
100062854	WYNNE	AR		07/01/2021		77,411		(9)			(9)		869	869			
100062855	SACO	ME		07/01/2021		125,701							668	668			
100062856	PEARLAND	TX		07/01/2021		204,155		(10)			(10)		1,311	1,311			
100062860	ANTIOCH	TN		07/01/2021		140,555		(14)			(14)		310	310			
100062863	GREECE	NY		07/01/2021		139,608		(12)			(12)		300	300			
100062870	CHICAGO	IL		07/01/2021		157,474		(16)			(16)		1,941	1,941			
100062872	GRAND RAPIDS	MI		07/01/2021		119,414		1			1		829	829			
100062873	ATLANTA	GA		07/01/2021		126,245		(26)			(26)		800	800			
100062875	JONESBORO	GA		07/01/2021		193,319		(3)			(3)		354	354			
100062876	MILWAUKEE	WI		07/01/2021		135,500		(14)			(14)		963	963			
100062879	EPHRATA	PA		07/01/2021		150,196		(14)			(14)		1,005	1,005			
100062880	ABERDEEN	MD		07/01/2021		131,134		(33)			(33)		885	885			
100062883	COLUMBUS	GA		07/01/2021		254,985		(6)			(6)		932	932			
100062889	ABINGDON	MD		07/01/2021		197,272		(2)			(2)		1,166	1,166			
100062894	WEST SENECA	NY		07/01/2021		107,890							477	477			
100062897	DUMFRIES	VA		07/01/2021		279,812		(25)			(25)		1,346	1,346			
100062900	WARNER ROBINS	GA		07/01/2021		74,795		(3)			(3)		722	722			
100062901	GRESHAM	OR		07/01/2021		228,235		(21)			(21)		1,495	1,495			
100062902	TOLEDO	OH		07/01/2021		54,269		(4)			(4)		221	221			
100062903	SUMTER	SC		07/01/2021		67,483		(620)			(620)		40,167	40,167			
100062906	FOUNTAIN	NC		07/01/2021		60,427		(3)			(3)		528	528			
100062908	RAPID CITY	SD		07/01/2021		233,499		(6)			(6)		1,020	1,020			
100062909	FAYETTEVILLE	NC		07/01/2021		139,932		(797)			(797)		139,273	139,273			
100062913	TUSCALOOSA	AL		07/01/2021		114,296		(10)			(10)		749	749			
100062915	SPRING	TX		07/01/2021		175,003		(16)			(16)		1,140	1,140			
100062916	HOUSTON	TX		07/01/2021		133,462		(23)			(23)		908	908			
100062917	HAMILTON	NJ		07/01/2021		141,603		4			4		692	692			
100062920	LAS CRUCES	NM		07/01/2021		195,385		(22)			(22)		1,880	1,880			
100062921	NORTHPORT	AL		07/01/2021		168,588		14			14		1,966	1,966			
100062923	HUMMELSTOWN	PA		07/01/2021		166,983		(20)			(20)		1,065	1,065			
100062924	CRESTWOOD	KY		07/01/2021		80,742		3			3		285	285			
100062925	SAINT LOUIS	MO		07/01/2021		92,550		(8)			(8)		538	538			
100062926	BELLEVILLE	IL		07/01/2021		75,578		1			1		532	532			
100062927	ASHVILLE	OH		07/01/2021		126,243		(17)			(17)		861	861			
100062929	ROCK ISLAND	IL		07/01/2021		134,932							912	912			
100062930	COATESVILLE	PA		07/01/2021		180,284		(19)			(19)		787	787			
100062931	NORTH AUGUSTA	SC		07/01/2021		110,397		(3)			(3)		749	749			
100062932	REYNOLDSBURG	OH		07/01/2021		83,091		(1)			(1)		719	719			
100062933	HIXSON	TN		07/01/2021		101,080		(16)			(16)		528	528			
100062935	PINE	CO		07/01/2021		269,017		(37)			(37)		1,749	1,749			
100062936	ROBESONIA	PA		07/01/2021		136,045		(18)			(18)		1,010	1,010			
100062938	COHUTTA	GA		07/01/2021		68,541		3			3		468	468			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062939	HOOVER	AL		07/01/2021		170,943		374			374		168,014	168,014			
100062940	TOMS RIVER	NJ		07/01/2021		156,417		(16)			(16)		1,343	1,343			
100062941	MONTICELLO	GA		07/01/2021		87,739		(2)			(2)		598	598			
100062942	NEENAH	WI		07/01/2021		114,691		(14)			(14)		1,241	1,241			
100062950	LAFAYETTE	GA		07/01/2021		107,146		(8)			(8)		674	674			
100062951	OMAHA	NE		07/01/2021		158,581		(23)			(23)		1,349	1,349			
100062952	ELIZABETH	CO		07/01/2021		351,070		(29)			(29)		1,543	1,543			
100062953	MARRERO	LA		07/01/2021		101,993		(4)			(4)		321	321			
100062960	HAMILTON	NJ		07/01/2021		129,369		1			1		917	917			
100062961	ROUND ROCK	TX		07/01/2021		249,507		(30)			(30)		2,506	2,506			
100062964	MIDLOTHIAN	VA		07/01/2021		276,998		(11)			(11)		1,767	1,767			
100062965	LAREDO	TX		07/01/2021		139,599		(10)			(10)		715	715			
100062966	WEST YARMOUTH	MA		07/01/2021		205,615		(26)			(26)		1,072	1,072			
100062967	CORRYTON	TN		07/01/2021		131,182							1,466	1,466			
100062968	PHILADELPHIA	PA		07/01/2021		106,590		(1)			(1)		226	226			
100062969	VICTORVILLE	CA		07/01/2021		184,105		1			1		837	837			
100062971	LITTLEROCK	CA		07/01/2021		176,351		(22)			(22)		1,120	1,120			
100062973	VERNON	NJ		07/01/2021		191,356		(13)			(13)		900	900			
100062976	BOYERTOWN	PA		07/01/2021		206,634		(13)			(13)		631	631			
100062977	VIRGINIA BEACH	VA		07/01/2021		296,312		64			64		12,941	12,941			
100062980	BALTIMORE	MD		07/01/2021		123,830							580	580			
100062981	ST CLOUD	FL		07/01/2021		211,811		(20)			(20)		676	676			
100062982	CLARKSVILLE	TN		07/01/2021		112,906							758	758			
100062983	BLOOMFIELD	NJ		07/01/2021		264,447		1			1		1,807	1,807			
100062984	ATHENS	TN		07/01/2021		52,144		(2)			(2)		332	332			
100062987	KNOXVILLE	TN		07/01/2021		145,319		9			9		674	674			
100062989	HAMILTON	GA		07/01/2021		173,631		(20)			(20)		893	893			
100062990	ASHFORD	AL		07/01/2021		209,065		(1)			(1)		453	453			
100062992	ZION	IL		07/01/2021		144,101		(18)			(18)		934	934			
100062993	PITTSBURGH	PA		07/01/2021		120,632							1,074	1,074			
100062994	ATLANTA	GA		07/01/2021		252,111		(26)			(26)		1,305	1,305			
100062997	BRISTOL	PA		07/01/2021		116,543							580	580			
100062998	COLLEGE PARK	GA		07/01/2021		128,987		(23)			(23)		848	848			
100063001	MADISON	AL		07/01/2021		151,192		6			6		1,063	1,063			
100063006	ORLANDO	FL		07/01/2021		190,170		9			9		1,312	1,312			
100063007	MEDFORD LAKES	NJ		07/01/2021		221,071		15			15		1,562	1,562			
100063009	COVINGTON	GA		07/01/2021		113,324		(8)			(8)		391	391			
100063010	WARWICK	RI		07/01/2021		143,504		(14)			(14)		996	996			
100063012	REDDING	CA		07/01/2021		171,843		1			1		770	770			
100063013	NEW CASTLE	DE		07/01/2021		108,948		(14)			(14)		454	454			
100063015	SAPULPA	OK		07/01/2021		180,392		(35)			(35)		855	855			
100063022	ABILENE	TX		07/01/2021		164,264		(12)			(12)		834	834			
100063025	YUMA	AZ		07/01/2021		81,674		(12)			(12)		612	612			
100063034	LAWRENCE	MA		07/01/2021		232,135		2			2		1,037	1,037			
100063035	GRETNA	LA		07/01/2021		114,918		(32)			(32)		675	675			
100063036	INDIANAPOLIS	IN		07/01/2021		104,757		4			4		710	710			
100063037	SYRACUSE	NY		07/01/2021		58,620		(10)			(10)		378	378			
100063040	MADERA	PA		07/01/2021		47,178		(1)			(1)		100	100			
100063042	SODUS	NY		07/01/2021		46,389		3			3		154	154			
100063044	HOOVER	AL		07/01/2021		154,248		(1)			(1)		214	214			
100063046	PHILADELPHIA	PA		07/01/2021		117,572		(11)			(11)		761	761			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063047	BALDWIN	NY		07/01/2021		328,830		(37)			(37)		1,460	1,460			
100063049	GOODRICH	TX		07/01/2021		97,051		(14)			(14)		473	473			
100063051	LOUISVILLE	KY		07/01/2021		89,072		(36)			(36)		2,614	2,614			
100063052	COATESVILLE	PA		07/01/2021		104,101		4			4		483	483			
100063054	TRENTON	NJ		07/01/2021		109,027		8			8		2,218	2,218			
100063055	BEEVILLE	TX		07/01/2021		108,469		(14)			(14)		909	909			
100063059	HAZARD	KY		07/01/2021		155,936		1			1		1,386	1,386			
100063060	MANDEVILLE	LA		07/01/2021		154,228		(2)			(2)		1,046	1,046			
100063062	OWINGS MILLS	MD		07/01/2021		316,389		(10)			(10)		2,099	2,099			
100063063	BROWNSVILLE	TN		07/01/2021		93,265		2			2		420	420			
100063064	HAMILTON	OH		07/01/2021		87,303							586	586			
100063066	WALDORF	MD		07/01/2021		182,386		(17)			(17)		1,170	1,170			
100063069	BROWN DEER	WI		07/01/2021		180,606							1,201	1,201			
100063070	COVINGTON	GA		07/01/2021		174,433		6			6		1,196	1,196			
100063071	SUMTER	SC		07/01/2021		160,801		(28)			(28)		1,052	1,052			
100063072	MIDDLETOWN	DE		07/01/2021		162,359		1			1		1,121	1,121			
100063077	NUNDA	NY		07/01/2021		98,764							650	650			
100063079	DUNCAN	SC		07/01/2021		258,440		(73)			(73)		1,511	1,511			
100063080	AVONDALE	LA		07/01/2021		95,180		(1)			(1)		161	161			
100063085	SWAINSBORO	GA		07/01/2021		91,190		(8)			(8)		406	406			
100063086	UNION	KY		07/01/2021		295,567		(50)			(50)		1,967	1,967			
100063087	DESOTO	TX		07/01/2021		279,845		(24)			(24)		1,292	1,292			
100063089	DENHAM SPRINGS	LA		07/01/2021		136,432							1,512	1,512			
100063090	MILLER PLACE	NY		07/01/2021		264,101		6			6		14,010	14,010			
100063091	COOKEVILLE	TN		07/01/2021		166,233		7			7		1,490	1,490			
100063092	CLAY	NY		07/01/2021		121,454		9			9		903	903			
100063094	SPRINGFIELD	MA		07/01/2021		115,112		1			1		514	514			
100063097	MONTGOMERY	AL		07/01/2021		82,279		(1)			(1)		767	767			
100063098	SEVEN VALLEYS	PA		07/01/2021		244,729		(54)			(54)		1,335	1,335			
100063099	BOURBONNAIS	IL		07/01/2021		125,986		4			4		878	878			
100063100	PLANO	IL		07/01/2021		173,477							747	747			
100063101	FREDERICKSBURG	VA		07/01/2021		276,255		(44)			(44)		1,964	1,964			
100063103	LEAGUE CITY	TX		07/01/2021		311,655		3			3		6,608	6,608			
100063104	STOCKBRIDGE	GA		07/01/2021		148,537							787	787			
100063105	FAIRBURN	GA		07/01/2021		139,363		(21)			(21)		721	721			
100063107	PITTSBURGH	PA		07/01/2021		144,371		(4)			(4)		647	647			
100063108	LEWISTON	NY		07/01/2021		104,092		5			5		725	725			
100063109	MONTGOMERY	AL		07/01/2021		221,921		(38)			(38)		1,205	1,205			
100063113	LINCOLN	NE		07/01/2021		89,177		5			5		1,354	1,354			
100063114	JACKSON	GA		07/01/2021		146,607		(4)			(4)		1,000	1,000			
100063115	PLYMOUTH	MN		07/01/2021		93,033		4			4		666	666			
100063119	EL DORADO	KS		07/01/2021		62,008		(10)			(10)		388	388			
100063121	BLAINE	MN		07/01/2021		156,279		(15)			(15)		1,019	1,019			
100063122	MONROE	GA		07/01/2021		206,051		(3)			(3)		3,138	3,138			
100063123	ANDERSON	SC		07/01/2021		87,523		(12)			(12)		725	725			
100063125	WINCHESTER	VA		07/01/2021		148,769		10			10		1,012	1,012			
100063128	BALTIMORE	MD		07/01/2021		128,835		(23)			(23)		591	591			
100063131	GLENN HEIGHTS	TX		07/01/2021		219,143							1,478	1,478			
100063132	SACRAMENTO	CA		07/01/2021		194,022							1,273	1,273			
100063133	ANDOVER	NY		07/01/2021		59,146		1			1		405	405			
100063143	EAST GARRISON	CA		07/01/2021		456,828		(22)			(22)		1,889	1,889			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063144	GARLAND	TX		07/01/2021		109,865		(9)			(9)		461	461			
100063145	HAVERHILL	MA		07/01/2021		196,243		8			8		1,338	1,338			
100063146	BLOOMSBURG	PA		07/01/2021		111,273		5			5		1,256	1,256			
100063147	GARDENDALE	AL		07/01/2021		115,088		2			2		555	555			
100063150	CAPE MAY COURT HOUSE	NJ		07/01/2021		182,765		(53)			(53)		918	918			
100063153	PUYALLUP	WA		07/01/2021		202,305		8			8		1,823	1,823			
100063154	LANSING	IL		07/01/2021		114,823		1			1		480	480			
100063156	WESTLAKE	LA		07/01/2021		87,555		(32)			(32)		920	920			
100063158	HOUSTON	TX		07/01/2021		172,819		(53)			(53)		1,008	1,008			
100063160	CINCINNATI	OH		07/01/2021		111,223		7			7		510	510			
100063163	CARLOS	MN		07/01/2021		121,579		(19)			(19)		741	741			
100063169	KATY	TX		07/01/2021		167,955		(3)			(3)		343	343			
100063172	RAFFORD	NC		07/01/2021		145,898		(13)			(13)		503	503			
100063174	NORTH CHESTERFIELD	VA		07/01/2021		246,389		(14)			(14)		1,393	1,393			
100063177	PHENIX CITY	AL		07/01/2021		165,825		(18)			(18)		1,022	1,022			
100063184	STATESBORO	GA		07/01/2021		82,923		(11)			(11)		441	441			
100063185	JEFFERSON CITY	TN		07/01/2021		108,312		(16)			(16)		677	677			
100063190	BRISTOL	PA		07/01/2021		125,174		(22)			(22)		423	423			
100063191	SAVANNAH	GA		07/01/2021		243,970		(15)			(15)		1,953	1,953			
100063192	YUBA CITY	CA		07/01/2021		176,011		(18)			(18)		724	724			
100063193	COPPERAS COVE	TX		07/01/2021		101,241		(32)			(32)		465	465			
100063197	WALLINGFORD	PA		07/01/2021		195,873		1			1		1,040	1,040			
100063200	HUTCHINSON	MN		07/01/2021		103,370		(26)			(26)		611	611			
100063203	FLORENCE	SC		07/01/2021		156,935		(39)			(39)		743	743			
100063205	MONTGOMERY	AL		07/01/2021		86,567		(9)			(9)		360	360			
100063206	ABSECON	NJ		07/01/2021		131,519		1			1		469	469			
100063210	DECATUR	GA		07/01/2021		152,599		(18)			(18)		960	960			
100063217	NORTH CHESTERFIELD	VA		07/01/2021		198,925		(46)			(46)		1,129	1,129			
100063225	GREECE	NY		07/01/2021		73,108		(6)			(6)		246	246			
100063232	LEXINGTON	KY		07/01/2021		179,199		(26)			(26)		743	743			
100063236	ASHBURN	VA		07/01/2021		131,952		(18)			(18)		866	866			
100063237	WILMINGTON	NC		07/01/2021		171,170		(17)			(17)		694	694			
100063245	MANOR	TX		07/01/2021		147,742		(38)			(38)		878	878			
100063249	ASHLAND	KY		07/01/2021		69,393		(14)			(14)		924	924			
100063252	SANTA FE	TX		07/01/2021		239,544		(22)			(22)		958	958			
100063255	CATAULA	GA		07/01/2021		57,514		(4)			(4)		111	111			
100063256	HAVELOCK	NC		07/01/2021		144,804		(14)			(14)		1,196	1,196			
100063258	LANHAM	MD		07/01/2021		231,426		(57)			(57)		1,375	1,375			
100063263	MARIETTA	OK		07/01/2021		119,447		(1,437)			(1,437)		83,700	83,700			
100063264	NEWARK	DE		07/01/2021		155,424		(43)			(43)		745	745			
100063265	ESPERANCE	NY		07/01/2021		69,100		(10)			(10)		415	415			
100063267	CARROLLTON	GA		07/01/2021		109,612		(16)			(16)		574	574			
100063269	SAN ANTONIO	TX		07/01/2021		175,893		(46)			(46)		977	977			
100063271	LOUISVILLE	KY		07/01/2021		166,083		(14)			(14)		707	707			
100063272	LEXINGTON	KY		07/01/2021		143,640		(8)			(8)		467	467			
100063273	MARTHASVILLE	MO		07/01/2021		158,788		(10)			(10)		706	706			
100063274	OCALA	FL		07/01/2021		103,663		(12)			(12)		624	624			
100063276	FORT WORTH	TX		07/01/2021		155,599		(19)			(19)		693	693			
100063280	HUFFMAN	TX		07/01/2021		171,558		(35)			(35)		1,260	1,260			
100063283	CONYERS	GA		07/01/2021		102,965		(21)			(21)		361	361			
100063284	HAMMONTON	NJ		07/01/2021		182,402		(38)			(38)		1,202	1,202			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063287	GRAND RAPIDS	MN		07/01/2021		139,931		(31)			(31)		786	786			
100063288	TUCSON	AZ		07/01/2021		161,285		(12)			(12)		880	880			
100063290	SPRING	TX		07/01/2021		170,159		(14)			(14)		1,017	1,017			
100063293	MIDLOTHIAN	VA		07/01/2021		175,863		(48)			(48)		2,638	2,638			
100063297	LONGWOOD	FL		07/01/2021		222,855		(68)			(68)		1,634	1,634			
100063299	PHILADELPHIA	PA		07/01/2021		278,886		(67)			(67)		2,689	2,689			
100063303	SELMA	AL		07/01/2021		156,517		(22)			(22)		919	919			
100063305	BEL ALTON	MD		07/01/2021		292,312		201			201		972	972			
100063306	BOWIE	MD		07/01/2021		264,570		(22)			(22)		915	915			
100063308	ENTERPRISE	AL		07/01/2021		165,961		(18)			(18)		661	661			
100063309	LENEXA	KS		07/01/2021		142,435		(35)			(35)		516	516			
100063311	SENECA	SC		07/01/2021		214,834		(29)			(29)		1,803	1,803			
100063312	UTICA	NY		07/01/2021		91,072		(13)			(13)		534	534			
100063314	ELBERTON	GA		07/01/2021		124,027		(14)			(14)		756	756			
100063315	ABERDEEN	MD		07/01/2021		102,956		(18)			(18)		1,188	1,188			
100063321	FORNEY	TX		07/01/2021		249,686		9			9		2,663	2,663			
100063323	CHICAGO	IL		07/01/2021		76,740		(24)			(24)		249	249			
100063326	LAWTON	OK		07/01/2021		33,436		(314)			(314)		32,948	32,948			
100063327	DANVILLE	VA		07/01/2021		152,093		69			69		(8,141)	(8,141)			
100063328	LITTLE ELM	TX		07/01/2021		176,738		(23)			(23)		1,560	1,560			
100063330	LOUISVILLE	KY		07/01/2021		104,507		(12)			(12)		666	666			
100063332	FORT WAYNE	IN		07/01/2021		135,397		(19)			(19)		513	513			
100063334	SODUS	NY		07/01/2021		99,205		(12)			(12)		498	498			
100063336	HENDERSON	KY		07/01/2021		91,407		(21)			(21)		523	523			
100063339	PORT CHARLOTTE	FL		07/01/2021		192,285		(30)			(30)		2,536	2,536			
100063341	WARNER ROBINS	GA		07/01/2021		57,241		(3)			(3)		356	356			
100063342	WAGENER	SC		07/01/2021		145,942		(26)			(26)		615	615			
100063346	OMAHA	NE		07/01/2021		113,920		(7)			(7)		669	669			
100063350	SPRINGFIELD	MA		07/01/2021		144,530		(14)			(14)		475	475			
100063352	ROBBINSVILLE	NJ		07/01/2021		195,716		(65)			(65)		945	945			
100063353	WHITE MARSH	MD		07/01/2021		513,715		(146)			(146)		2,693	2,693			
100063354	PINSON	AL		07/01/2021		187,083		(34)			(34)		798	798			
100063356	SEMMES	AL		07/01/2021		147,858		(11)			(11)		776	776			
100063358	BUFFALO	NY		07/01/2021		59,160		(9)			(9)		498	498			
100063362	SAN ANTONIO	TX		07/01/2021		208,610		(35)			(35)		1,001	1,001			
100063366	BESSEMER	AL		07/01/2021		115,103		(29)			(29)		610	610			
100063367	CONWAY	AR		07/01/2021		98,653		(25)			(25)		629	629			
100063368	SICKLERVILLE	NJ		07/01/2021		131,690		(23)			(23)		765	765			
100063369	FRONT ROYAL	VA		07/01/2021		385,080		(42)			(42)		2,260	2,260			
100063371	LAKE PLACID	FL		07/01/2021		105,170		(1)			(1)		176	176			
100063375	SOUTH MILWAUKEE	WI		07/01/2021		150,698		(24)			(24)		1,745	1,745			
100063379	SAINT LOUIS	MO		07/01/2021		119,330		(13)			(13)		1,364	1,364			
100063380	BONIFAY	FL		07/01/2021		99,701		(12)			(12)		599	599			
100063383	ROCK SPRING	GA		07/01/2021		292,928		(329)			(329)		52,897	52,897			
100063384	COVINGTON	GA		07/01/2021		81,189		(19)			(19)		307	307			
100063385	MASTIC BEACH	NY		07/01/2021		230,794		(31)			(31)		418	418			
100063390	OPELIKA	AL		07/01/2021		122,924							770	770			
100063392	NORTH RICHLAND HILLS	TX		07/01/2021		154,468		(14)			(14)		916	916			
100063393	GEORGETOWN	TX		07/01/2021		228,075		(19)			(19)		1,438	1,438			
100063397	GODDARD	KS		07/01/2021		68,509		(10)			(10)		262	262			
100063401	SCOTIA	NY		07/01/2021		71,961		(12)			(12)		547	547			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063405	HOUSTON	TX		07/01/2021		183,983		(29)			(29)		1,096	1,096			
100063408	WATERVILLE	NY		07/01/2021		150,914		(41)			(41)		547	547			
100063410	PORTSMOUTH	VA		07/01/2021		202,830		(20)			(20)		1,228	1,228			
100063411	BLUFF CITY	TN		07/01/2021		134,371		(38)			(38)		717	717			
100063412	SUMRALL	MS		07/01/2021		164,585		(17)			(17)		840	840			
100063413	MULLICA HILL	NJ		07/01/2021		114,308		(15)			(15)		446	446			
100063414	KING GEORGE	VA		07/01/2021		209,389		(17)			(17)		1,246	1,246			
100063416	RAWLINS	WY		07/01/2021		141,836		(20)			(20)		1,342	1,342			
100063417	DAPHNE	AL		07/01/2021		222,983		(35)			(35)		1,274	1,274			
100063418	HOUSTON	TX		07/01/2021		139,799		(32)			(32)		770	770			
100063422	WESTLAKE	LA		07/01/2021		174,691		(11)			(11)		565	565			
100063424	DAYTON	KY		07/01/2021		85,478		(54)			(54)		4,395	4,395			
100063425	CANDOR	NY		07/01/2021		80,356		(3)			(3)		316	316			
100063426	APOPKA	FL		07/01/2021		137,082		(11)			(11)		224	224			
100063430	HUMBLE	TX		07/01/2021		164,946		(28)			(28)		857	857			
100063431	ORRTANNA	PA		07/01/2021		146,707		(15)			(15)		1,150	1,150			
100063432	WARSAW	IN		07/01/2021		260,501		(71)			(71)		1,382	1,382			
100063434	ATHENS	GA		07/01/2021		103,076		(17)			(17)		394	394			
100063444	MCDONOUGH	GA		07/01/2021		291,601		(82)			(82)		1,279	1,279			
100063445	BELLEVUE	NE		07/01/2021		122,010		(3)			(3)		311	311			
100063447	BRIDGEPORT	CT		07/01/2021		221,382		(36)			(36)		1,308	1,308			
100063449	HAMBURG	NY		07/01/2021		117,488		(13)			(13)		688	688			
100063453	TUCSON	AZ		07/01/2021		159,721		(4)			(4)		213	213			
100063455	BALTIMORE	MD		07/01/2021		203,188		1			1		1,390	1,390			
100063459	LEHI	UT		07/01/2021		287,892		(19)			(19)		1,001	1,001			
100063462	COOKEVILLE	TN		07/01/2021		187,932		(25)			(25)		2,840	2,840			
100063463	NORTH LAUDERDALE	FL		07/01/2021		145,896		(50)			(50)		435	435			
100063465	ENDICOTT	NY		07/01/2021		47,533		(9)			(9)		333	333			
100063472	FERNANDINA BEACH	FL		07/01/2021		274,449		(6)			(6)		478	478			
100063473	RICHTON	MS		07/01/2021		73,276		(15)			(15)		380	380			
100063483	HOPE MILLS	NC		07/01/2021		166,993		(30)			(30)		811	811			
100063484	STATESVILLE	NC		07/01/2021		155,539		(33)			(33)		543	543			
100063488	WEST SPRINGFIELD	MA		07/01/2021		197,760		(34)			(34)		1,562	1,562			
100063493	PORT SAINT LUCIE	FL		07/01/2021		125,990		(18)			(18)		628	628			
100063497	DES MOINES	IA		07/01/2021		114,995		(28)			(28)		422	422			
100063500	CLERMONT	FL		07/01/2021		240,059		434			434		(22,662)	(22,662)			
100063502	VIENNA	GA		07/01/2021		47,001		(22)			(22)		243	243			
100063506	DOUGLASVILLE	GA		07/01/2021		181,039		(50)			(50)		6,935	6,935			
100063508	DEARBORN	MI		07/01/2021		132,562		(36)			(36)		724	724			
100063511	ARLINGTON	TN		07/01/2021		252,354		(24)			(24)		2,451	2,451			
100063513	WINSTON	GA		07/01/2021		148,188		(66)			(66)		767	767			
100063514	JONESBORO	GA		07/01/2021		126,065		(19)			(19)		852	852			
100063516	PINSON	AL		07/01/2021		164,551		(14)			(14)		565	565			
100063518	STATESVILLE	NC		07/01/2021		97,968		(17)			(17)		587	587			
100063519	VANCOUVER	WA		07/01/2021		182,283		(16)			(16)		711	711			
100063520	CHEEKTOWAGA	NY		07/01/2021		135,734		(6)			(6)		210	210			
100063532	HAMPTON	GA		07/01/2021		117,580		(27)			(27)		2,035	2,035			
100063533	FOSTER	WV		07/01/2021		96,988		(11)			(11)		404	404			
100063535	LANOKA HARBOR	NJ		07/01/2021		245,756		(23)			(23)		1,068	1,068			
100063536	ROCHESTER	NY		07/01/2021		99,180		(31)			(31)		165	165			
100063550	INDIANAPOLIS	IN		07/01/2021		143,046		(57)			(57)		829	829			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063562	PERRYVILLE	KY		07/01/2021		122,049		(13)			(13)		591	591			
100063566	HOMESTEAD	FL		07/01/2021		328,035		(33)			(33)		1,883	1,883			
100063567	LITHONIA	GA		07/01/2021		145,769		(40)			(40)		696	696			
100063576	BOWLING GREEN	KY		07/01/2021		182,745		(18)			(18)		988	988			
100063579	LAKE CHARLES	LA		07/01/2021		184,435		(25)			(25)		1,148	1,148			
100063582	FLAGLER BEACH	FL		07/01/2021		218,093		(51)			(51)		697	697			
100063588	BRISTOL	VA		07/01/2021		133,537		(13)			(13)		720	720			
100063590	ALBUQUERQUE	NM		07/01/2021		202,685							1,955	1,955			
100063599	MIDDLEVILLE	MI		07/01/2021		240,374		(9)			(9)		850	850			
100063601	ROCHESTER	MN		07/01/2021		135,467		(31)			(31)		673	673			
100063607	BARNESVILLE	GA		07/01/2021		90,311		(16)			(16)		439	439			
100063611	NEWPORT	TN		07/01/2021		43,439		(10)			(10)		127	127			
100063613	BARRE	MA		07/01/2021		239,223		(28)			(28)		1,261	1,261			
100063628	JACKSON	NJ		07/01/2021		475,779		(10)			(10)		2,678	2,678			
100063631	ROTTERDAM JUNCTION	NY		07/01/2021		229,666		(16)			(16)		1,883	1,883			
100063634	SIERRA VISTA	AZ		07/01/2021		154,394		(24)			(24)		925	925			
100063636	GATES	NY		07/01/2021		106,810		(3)			(3)		934	934			
100063638	LITHONIA	GA		07/01/2021		111,732		(29)			(29)		521	521			
100063644	ELMONT	NY		07/01/2021		463,701		(62)			(62)		2,351	2,351			
100063646	SLINGERLANDS	NY		07/01/2021		299,416							1,132	1,132			
100063651	LAKEVIEW	NY		07/01/2021		254,427		11			11		4,855	4,855			
100063654	ROCHESTER	NY		07/01/2021		219,467		(17)			(17)		1,435	1,435			
100063661	SICKLERVILLE	NJ		07/01/2021		186,933							1,043	1,043			
100063664	POMPANO BEACH	FL		07/01/2021		209,041		(40)			(40)		1,057	1,057			
100063666	WIMAUMA	FL		07/01/2021		197,658		(49)			(49)		587	587			
100063667	NORTH BELLMORE	NY		07/01/2021		385,886		(27)			(27)		3,115	3,115			
100063673	COLUMBUS	OH		07/01/2021		163,361		(22)			(22)		1,120	1,120			
100063680	WADENA	MN		07/01/2021		87,827		(9)			(9)		315	315			
100063683	TEMPLE	GA		07/01/2021		133,788		(17)			(17)		642	642			
100063687	OCEAN VIEW	DE		07/01/2021		309,870		(25)			(25)		3,245	3,245			
100063693	MOBILE	AL		07/01/2021		198,600		(30)			(30)		1,246	1,246			
100063695	GRAND ISLAND	NY		07/01/2021		152,768		(1)			(1)		7,242	7,242			
100063696	SICKLERVILLE	NJ		07/01/2021		200,740							751	751			
100063697	LAWRENCEVILLE	GA		07/01/2021		154,271		(43)			(43)		807	807			
100063698	RUSSELLVILLE	AL		07/01/2021		152,856		(22)			(22)		871	871			
100063704	RAHWAY	NJ		07/01/2021		281,420		(6)			(6)		1,014	1,014			
100063706	ELLENWOOD	GA		07/01/2021		155,545		(12)			(12)		831	831			
100063708	DETROIT	MI		07/01/2021		67,592		(10)			(10)		366	366			
100063713	ATLANTIC CITY	NJ		07/01/2021		76,661		(5)			(5)		289	289			
100063716	PINE HILL	NJ		07/01/2021		144,770		(4)			(4)		1,037	1,037			
100063721	TAYLORVILLE	IL		07/01/2021		158,046		(22)			(22)		859	859			
100063722	CLARKSVILLE	TN		07/01/2021		128,404							953	953			
100063730	DOVER	DE		07/01/2021		266,494		(7)			(7)		1,721	1,721			
100063739	CLAY	NY		07/01/2021		120,886		(9)			(9)		641	641			
100063741	LUFKIN	TX		07/01/2021		119,963		(26)			(26)		554	554			
100063747	OMAHA	NE		07/01/2021		114,375		(9)			(9)		605	605			
100063748	CHARLESTON	SC		07/01/2021		322,429		(49)			(49)		2,103	2,103			
100063751	DECATUR	AL		07/01/2021		163,741		(20)			(20)		871	871			
100063752	SUMMERVILLE	SC		07/01/2021		190,847		(2)			(2)		322	322			
100063757	PENSACOLA	FL		07/01/2021		74,442		(8)			(8)		264	264			
100063759	WESLEY CHAPEL	FL		07/01/2021		213,476		(12)			(12)		1,150	1,150			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063760	TOMS RIVER	NJ		07/01/2021		238,018		(7)			(7)		1,201	1,201			
100063770	BRIDGEPORT	CT		07/01/2021		196,001		(21)			(21)		1,332	1,332			
100063771	KENDALL	NY		07/01/2021		107,520		(2)			(2)		394	394			
100063772	SYRACUSE	NY		07/01/2021		95,669		(3)			(3)		517	517			
100063775	KANSAS CITY	KS		07/01/2021		109,868		69			69		784	784			
100063783	FREDERICKTOWN	OH		07/01/2021		128,856		(13)			(13)		694	694			
100063784	MASSILLON	OH		07/01/2021		85,800		(11)			(11)		462	462			
100063785	ATLANTA	GA		07/01/2021		231,058		(1)			(1)		1,247	1,247			
100063789	FISHERTOWN	PA		07/01/2021		126,394		4			4		712	712			
100063793	PLEASANT VALLEY	MO		07/01/2021		134,230		7			7		761	761			
100063796	LAWRENCEVILLE	GA		07/01/2021		147,320		(11)			(11)		775	775			
100063805	CRUM LYNNE	PA		07/01/2021		84,678		(3)			(3)		459	459			
100063811	PENSACOLA	FL		07/01/2021		118,542		(23)			(23)		566	566			
100063818	RAYTOWN	MO		07/01/2021		102,542		(12)			(12)		619	619			
100063820	SICKLERVILLE	NJ		07/01/2021		243,689		11			11		1,277	1,277			
100063822	SPRING	TX		07/01/2021		162,560		7			7		610	610			
100063828	SHOEMAKERSVILLE	PA		07/01/2021		168,228		(17)			(17)		1,466	1,466			
100063831	PARSONS	KS		07/01/2021		60,752		(1)			(1)		327	327			
100063834	STOCKTON	CA		07/01/2021		308,609		36			36		1,228	1,228			
100063835	CAMBRIDGE	MN		07/01/2021		238,024		(29)			(29)		1,242	1,242			
100063837	TAMPA	FL		07/01/2021		157,002		10			10		1,372	1,372			
100063839	PINGREE GROVE	IL		07/01/2021		136,774		8			8		683	683			
100063847	ALPHARETTA	GA		07/01/2021		290,585		(2)			(2)		1,437	1,437			
100063852	THORNTON	CO		07/01/2021		309,907		(1)			(1)		1,713	1,713			
100063859	VINELAND	NJ		07/01/2021		150,704		(16)			(16)		516	516			
100063863	GROVELAND	FL		07/01/2021		191,537							950	950			
100063875	SURPRISE	AZ		07/01/2021		267,658		(23)			(23)		1,862	1,862			
100063879	TUCSON	AZ		07/01/2021		119,598		(3)			(3)		637	637			
100063889	CLAYTON	DE		07/01/2021		262,777		(10)			(10)		2,172	2,172			
100063894	SURPRISE	AZ		07/01/2021		260,708		(7)			(7)		1,389	1,389			
100063897	GLENDALE	AZ		07/01/2021		236,940		(5)			(5)		808	808			
100063898	SARASOTA	FL		07/01/2021		191,241		10			10		1,068	1,068			
100063904	CLEVELAND	TN		07/01/2021		157,218		21			21		1,211	1,211			
100063912	INDIANAPOLIS	IN		07/01/2021		299,498		(40)			(40)		1,462	1,462			
100063920	EUNICE	LA		07/01/2021		189,358		(1,119)			(1,119)		181,548	181,548			
100063923	ELK GROVE	CA		07/01/2021		358,749		(12)			(12)		1,886	1,886			
100063939	HASBROUCK HEIGHTS	NJ		07/01/2021		406,913		(14)			(14)		2,169	2,169			
100063944	OCALA	FL		07/01/2021		85,029							153	153			
100063949	WILLIMANTIC	CT		07/01/2021		239,061		(87)			(87)		1,374	1,374			
100063964	HARVEST	AL		07/01/2021		136,458		6			6		509	509			
100063966	SICKLERVILLE	NJ		07/01/2021		232,356							1,241	1,241			
100063968	GLOBE	AZ		07/01/2021		116,345		(3)			(3)		622	622			
100063980	TEMECULA	CA		07/01/2021		317,078		(10)			(10)		1,667	1,667			
100064026	SHERWOOD	AR		07/01/2021		86,149		(1)			(1)		137	137			
100064029	MARLBORO	NJ		07/01/2021		568,435		(75)			(75)		1,179	1,179			
100064037	LAKEWOOD	NJ		07/01/2021		100,532		(1,969)			(1,969)		100,652	100,652			
100064038	HATTIESBURG	MS		07/01/2021		118,092		(245)			(245)		3,239	3,239			
100064042	PHILADELPHIA	PA		07/01/2021		156,184		(27)			(27)		1,032	1,032			
100064044	SATSUMA	AL		07/01/2021		133,583		(29)			(29)		1,007	1,007			
100064045	MARION	IN		07/01/2021		56,301		51			51		387	387			
100064046	COVE CITY	NC		07/01/2021		49,840		(13)			(13)		423	423			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064057	PLEASANT VALLEY	NY		07/01/2021		156,687		(24)			(24)		853	853			
100064067	PASADENA	TX		07/01/2021		91,077							752	752			
100064077	MECHANICSBURG	PA		07/01/2021		111,772		14			14		161	161			
100064078	FORT WASHINGTON	MD		07/01/2021		187,183		(51)			(51)		946	946			
100064092	NEW EGYPT	NJ		07/01/2021		257,188		(32)			(32)		1,684	1,684			
100064108	LAWRENCE	KS		07/01/2021		139,588		(39)			(39)		1,296	1,296			
100064111	MONTGOMERY	AL		07/01/2021		103,358		(14)			(14)		368	368			
100064114	SOUTH HOLLAND	IL		07/01/2021		184,007		(14)			(14)		304	304			
100064118	BALTIMORE	MD		07/01/2021		113,797		(4)			(4)		688	688			
100064119	RICHMOND	TX		07/01/2021		117,522							700	700			
100064121	FAIRHOPE	AL		07/01/2021		314,801		(18)			(18)		714	714			
100064136	CRANBERRY TOWNSHIP	PA		07/01/2021		205,846		(11)			(11)		1,832	1,832			
100064137	SAN ANTONIO	TX		07/01/2021		114,769		(12)			(12)		937	937			
100064141	COUNTRY CLUB	MO		07/01/2021		124,778		(8)			(8)		1,026	1,026			
100064147	FAR ROCKAWAY	NY		07/01/2021		307,325		(76)			(76)		1,734	1,734			
100064148	LIVERPOOL	NY		07/01/2021		139,210		(16)			(16)		82	82			
100064151	MANDAN	ND		07/01/2021		152,705		(19)			(19)		446	446			
100064153	PITTSBURGH	PA		07/01/2021		76,427		(5)			(5)		498	498			
100064154	HAMDEN	CT		07/01/2021		182,534							1,348	1,348			
100064156	PEKIN	IL		07/01/2021		85,628		(4)			(4)		706	706			
100064158	CHILI	NY		07/01/2021		111,525		(25)			(25)		1,068	1,068			
100064167	GRANDVIEW	MO		07/01/2021		107,173		(2)			(2)		858	858			
100064173	MURFREESBORO	TN		07/01/2021		152,541		(16)			(16)		1,252	1,252			
100064176	LEWISVILLE	NC		07/01/2021		123,666		(4)			(4)		585	585			
100064182	PFLUGERVILLE	TX		07/01/2021		208,595		10			10		2,491	2,491			
100064184	BETHLEHEM	PA		07/01/2021		207,090		(23)			(23)		1,124	1,124			
100064185	JAMAICA	NY		07/01/2021		282,541		9			9		2,485	2,485			
100064191	BOARDMAN	OH		07/01/2021		60,449		(2)			(2)		444	444			
100064193	FREDONIA	NY		07/01/2021		81,104							1,295	1,295			
100064207	TUCKER	GA		07/01/2021		193,430		(53)			(53)		1,020	1,020			
100064209	SANFORD	FL		07/01/2021		174,063		(29)			(29)		889	889			
100064210	BETHLEHEM	GA		07/01/2021		164,178		(63)			(63)		843	843			
100064216	PORT SAINT LUCIE	FL		07/01/2021		257,084		(32)			(32)		922	922			
100064232	KISSIMMEE	FL		07/01/2021		66,857		(72)			(72)		2,787	2,787			
100064234	ORLANDO	FL		07/01/2021		215,123		(42)			(42)		1,536	1,536			
100064235	LAKE WORTH	FL		07/01/2021		173,506		(46)			(46)		1,179	1,179			
100064236	CALUMET CITY	IL		07/01/2021		100,275		(7)			(7)		422	422			
100064237	ORLANDO	FL		07/01/2021		167,471		(17)			(17)		1,515	1,515			
100064240	WINTER GARDEN	FL		07/01/2021		189,978		(29)			(29)		1,361	1,361			
100064242	GROVELAND	FL		07/01/2021		229,201		(53)			(53)		1,354	1,354			
100064246	TAMARAC	FL		07/01/2021		209,896		(32)			(32)		1,412	1,412			
100064248	ALTAMONTE SPRINGS	FL		07/01/2021		150,062		(23)			(23)		1,080	1,080			
100064249	JACKSON	NJ		07/01/2021		223,505		1			1		4,176	4,176			
100064250	NEPTUNE	NJ		07/01/2021		194,782		(28)			(28)		998	998			
100064251	OCEAN	NJ		07/01/2021		275,963		16			16		1,017	1,017			
100064254	PITTSBURGH	PA		07/01/2021		128,968		(10)			(10)		585	585			
100064256	WINTER HAVEN	FL		07/01/2021		123,332		(3)			(3)		855	855			
100064258	KISSIMMEE	FL		07/01/2021		152,842		(29)			(29)		1,065	1,065			
100064272	ORLANDO	FL		07/01/2021		224,848		(34)			(34)		1,229	1,229			
100064281	WINTER HAVEN	FL		07/01/2021		154,469		(83)			(83)		1,851	1,851			
100064289	ORLANDO	FL		07/01/2021		275,295		(19)			(19)		1,561	1,561			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064291	ORLANDO	FL		07/01/2021		125,818		(14)			(14)		775	775			
100064303	WESTLAKE	FL		07/01/2021		331,245		(48)			(48)		1,753	1,753			
100064305	LAS VEGAS	NV		07/01/2021		220,748		(2,546)			(2,546)		229,161	229,161			
100064320	BALTIMORE	MD		07/01/2021		115,729		(34)			(34)		810	810			
100064321	CREVE COEUR	IL		07/01/2021		76,403		(20)			(20)		425	425			
100064324	WETUMPKA	AL		07/01/2021		183,743		(34)			(34)		15,220	15,220			
100064329	PERRIS	CA		07/01/2021		267,572		5			5		274,350	274,350			
100064333	HAMPTON	GA		07/01/2021		178,568		(15)			(15)		875	875			
100064352	PEORIA	IL		07/01/2021		81,478		(10)			(10)		413	413			
100064355	INDEPENDENCE	KY		07/01/2021		133,931		5			5		1,145	1,145			
100064356	LEAGUE CITY	TX		07/01/2021		87,352							976	976			
100064363	YORKTOWN HEIGHTS	NY		07/01/2021		431,188		(52)			(52)		2,825	2,825			
100064373	WINDERMERE	FL		07/01/2021		256,716		(31)			(31)		1,890	1,890			
100064375	CHICKASAW	AL		07/01/2021		59,978		(14)			(14)		330	330			
100064376	BRIDGETON	NJ		07/01/2021		107,960		(14)			(14)		207	207			
100064394	BALTIMORE	MD		07/01/2021		68,618		(12)			(12)		318	318			
100064397	OLNEY	MD		07/01/2021		432,026		(168)			(168)		1,967	1,967			
100064398	DES MOINES	IA		07/01/2021		77,250		(13)			(13)		420	420			
100064399	DES PLAINES	IL		07/01/2021		188,905		137			137		1,696	1,696			
100064402	HAMMOND	IN		07/01/2021		54,101		(6)			(6)		345	345			
100064403	MILWAUKEE	WI		07/01/2021		147,757		(17)			(17)		707	707			
100064407	MT EPHRAIM	NJ		07/01/2021		94,417		(6)			(6)		508	508			
100064412	BALTIMORE	MD		07/01/2021		117,596		(11)			(11)		568	568			
100064413	COVINGTON	VA		07/01/2021		54,112		(915)			(915)		56,243	56,243			
100064417	DOTHAN	AL		07/01/2021		119,346		(39)			(39)		1,033	1,033			
100064418	NORTH CHESTERFIELD	VA		07/01/2021		157,391		(7)			(7)		704	704			
100064420	MOODY	AL		07/01/2021		73,311		(25)			(25)		711	711			
100064421	PITTSBURGH	PA		07/01/2021		67,429		(1)			(1)		133	133			
100064422	NORTH DANSVILLE	NY		07/01/2021		128,297		(2)			(2)		231	231			
100064423	LEWIS	NY		07/01/2021		118,115		(24)			(24)		877	877			
100064425	WEST COVINA	CA		07/01/2021		405,931		(41)			(41)		2,866	2,866			
100064433	NEW BEDFORD	MA		07/01/2021		167,697		(1)			(1)		372	372			
100064435	SARANAC	NY		07/01/2021		77,636		(21)			(21)		1,132	1,132			
100064438	FOREST CITY	PA		07/01/2021		67,947		(26)			(26)		328	328			
100064444	BRIGHTON	NY		07/01/2021		199,319		(29)			(29)		1,358	1,358			
100064447	HAMPSHIRE	IL		07/01/2021		155,077		193			193		1,081	1,081			
100064456	BUHLER	KS		07/01/2021		100,097		(607)			(607)		103,539	103,539			
100064458	LITTLETON	CO		07/01/2021		184,585		(4)			(4)		751	751			
100064460	TWINSBURG	OH		07/01/2021		181,340		(13)			(13)		1,561	1,561			
100064462	RUSKIN	FL		07/01/2021		223,595		(35)			(35)		2,581	2,581			
100064468	PACE	FL		07/01/2021		147,093		1			1		1,041	1,041			
100064470	CONYERS	GA		07/01/2021		147,279							1,336	1,336			
100064471	TINLEY PARK	IL		07/01/2021		178,256		(1)			(1)		2,027	2,027			
100064472	WEST PORTSMOUTH	OH		07/01/2021		50,466		(5)			(5)		93	93			
100064473	JURUPA VALLEY	CA		07/01/2021		273,774		17			17		1,587	1,587			
100064477	GARFIELD HEIGHTS	OH		07/01/2021		70,295		(7)			(7)		1,054	1,054			
100064480	ROUND LAKE BEACH	IL		07/01/2021		120,778		(16)			(16)		1,506	1,506			
100064482	EUTAW	AL		07/01/2021		106,517		(12)			(12)		573	573			
100064486	GRANBY	NY		07/01/2021		85,982		(5)			(5)		731	731			
100064487	GREEN BAY	WI		07/01/2021		81,060		(4)			(4)		706	706			
100064490	ANN ARBOR	MI		07/01/2021		177,653		(11)			(11)		1,056	1,056			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064492	BELLA VISTA	AR		07/01/2021		108,293		8			8		111,309	111,309			
100064493	DENTON	TX		07/01/2021		110,585		(45)			(45)		712	712			
100064495	CADIZ	KY		07/01/2021		117,113		(49)			(49)		4,975	4,975			
100064496	PEEKSKILL	NY		07/01/2021		298,574		(57)			(57)		898	898			
100064500	OAKBORO	NC		07/01/2021		126,458		(6)			(6)		657	657			
100064503	WICHITA	KS		07/01/2021		129,044		(2)			(2)		219	219			
100064504	AKRON	OH		07/01/2021		80,976		4,340			4,340		84,885	84,885			
100064505	CITRUS SPRINGS	FL		07/01/2021		86,677		(29)			(29)		319	319			
100064507	SUFFOLK	VA		07/01/2021		134,100		4,886			4,886		130,096	130,096			
100064511	WADSWORTH	IL		07/01/2021		119,717		9,861			9,861		126,377	126,377			
100064513	FREEDOM	PA		07/01/2021		180,792		(19)			(19)		1,062	1,062			
100064514	FOLCROFT	PA		07/01/2021		112,108		(14)			(14)		725	725			
100064515	HIGH RIDGE	MO		07/01/2021		146,264		(19)			(19)		992	992			
100064520	GRANDVIEW	MO		07/01/2021		117,387		(4)			(4)		229	229			
100064521	MIDDLETOWN	NY		07/01/2021		221,307		(49)			(49)		1,178	1,178			
100064529	AURORA	CO		07/01/2021		363,689		(33)			(33)		572	572			
100064532	REMSEN	NY		07/01/2021		71,498		(1)			(1)		153	153			
100064537	CLIFTON	NJ		07/01/2021		223,080		(26)			(26)		1,343	1,343			
100064538	PLYMOUTH	MA		07/01/2021		277,880		(34)			(34)		1,729	1,729			
100064540	CINCINNATI	OH		07/01/2021		104,762		(29)			(29)		612	612			
100064542	CHILLICOTHE	OH		07/01/2021		115,524		(2,440)			(2,440)		120,144	120,144			
100064546	ACCOKEEK	MD		07/01/2021		406,865		(60)			(60)		2,203	2,203			
100064551	LOCKPORT	LA		07/01/2021		105,220		(2,048)			(2,048)		108,610	108,610			
100064554	JACKSONVILLE	FL		07/01/2021		155,718		(10)			(10)		302	302			
100064560	JAFFREY	NH		07/01/2021		28,608		(474)			(474)		29,794	29,794			
100064562	KEARNEY	NE		07/01/2021		119,513		(3,359)			(3,359)		119,039	119,039			
100064564	ADELANTO	CA		07/01/2021		200,934		(61)			(61)		667	667			
100064568	SOUTH HOLLAND	IL		07/01/2021		132,708		(59)			(59)		687	687			
100064577	CINCINNATI	OH		07/01/2021		125,002		(4)			(4)		126	126			
100064581	DECATUR	AL		07/01/2021		78,579		(14)			(14)		346	346			
100064583	SAINT CLOUD	FL		07/01/2021		232,981		(83)			(83)		1,111	1,111			
100064584	WINTON	CA		07/01/2021		221,194		(28)			(28)		1,111	1,111			
100064595	MIAMI	FL		07/01/2021		318,125		(28)			(28)		1,559	1,559			
100064604	LAKELAND	FL		07/01/2021		284,580		(39)			(39)		2,086	2,086			
100064607	NEWPORT	ME		07/01/2021		121,815		(36)			(36)		746	746			
100064616	NORTH MIAMI	FL		07/01/2021		254,356		(35)			(35)		1,407	1,407			
100064617	LILBURN	GA		07/01/2021		202,461		(35)			(35)		356	356			
100064619	REYNOLDSVILLE	PA		07/01/2021		138,251		(23)			(23)		966	966			
100064620	AMHERST	NY		07/01/2021		147,785		(1)			(1)		1,050	1,050			
100064623	CLIFTON HEIGHTS	PA		07/01/2021		143,715		(15)			(15)		764	764			
100064624	JACKSONVILLE	FL		07/01/2021		147,711		(12)			(12)		814	814			
100064625	CANBRIA	NY		07/01/2021		130,171		4			4		771	771			
100064632	LAS VEGAS	NV		07/01/2021		196,970		(1,179)			(1,179)		202,029	202,029			
100064637	STOCKTON	CA		07/01/2021		359,326		(30)			(30)		1,967	1,967			
100064648	HOUMA	LA		07/01/2021		270,652		(65)			(65)		1,486	1,486			
100064651	BRIDGEPORT	CT		07/01/2021		262,176		(86)			(86)		2,891	2,891			
100064658	SCHENECTADY	NY		07/01/2021		74,559		1			1		437	437			
100064661	BLANDFORD	MA		07/01/2021		145,379		(24)			(24)		1,299	1,299			
100064662	RUSKIN	FL		07/01/2021		155,080		(4)			(4)		864	864			
100064665	ASTON	PA		07/01/2021		164,934		(36)			(36)		519	519			
100064671	MIAMI	FL		07/01/2021		208,296		5			5		1,203	1,203			

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100064672	HIALEAH	FL		07/14/2021		119,026		(37)			(37)		482	482			
100064673	LYNCHBURG	VA		07/14/2021		85,697		(27)			(27)		346	346			
100064675	PENSACOLA	FL		07/14/2021		76,638		(24)			(24)		315	315			
100064676	REDDING	CA		07/14/2021		59,625		(42)			(42)		879	879			
100064677	LAS VEGAS	NV		07/14/2021		87,794		(30)			(30)		362	362			
100064679	HUDSON	FL		07/14/2021		86,733		(30)			(30)		357	357			
100064680	STRONGSVILLE	OH		07/14/2021		86,846		(30)			(30)		358	358			
100064681	GLOUCESTER CITY	NJ		07/14/2021		78,610		(25)			(25)		310	310			
100064682	BALTIMORE	MD		07/14/2021		55,083		(18)			(18)		225	225			
100064683	JACKSONVILLE	FL		07/14/2021		63,017		(1,350)			(1,350)		40,899	40,899			
100064684	READING	PA		07/14/2021		69,176		(22)			(22)		273	273			
100064685	FORT WORTH	TX		07/14/2021		100,129		(35)			(35)		415	415			
100064686	FLOWER MOUND	TX		07/14/2021		87,027		(60)			(60)		833	833			
100064687	CONVERSE	TX		07/14/2021		127,137		(42)			(42)		524	524			
100064688	CLARKSTON	GA		07/14/2021		93,342		(35)			(35)		466	466			
100064689	JACKSONVILLE	FL		07/14/2021		98,606		(31)			(31)		383	383			
100064690	LAS VEGAS	NV		07/14/2021		125,131		(49)			(49)		714	714			
100064691	BRIGANTINE	NJ		07/14/2021		80,256		(36)			(36)		503	503			
100064696	LADSON	SC		07/14/2021		58,615		(20)			(20)		238	238			
100064697	MULBERRY	FL		07/14/2021		164,463		(76)			(76)		1,311	1,311			
100064698	WILMINGTON	DE		07/14/2021		97,247		(35)			(35)		414	414			
100064699	SAN ANTONIO	TX		07/14/2021		106,964		(31)			(31)		285	285			
100064700	WICHITA	KS		07/14/2021		50,610		(17)			(17)		210	210			
100064702	NORTH LITTLE ROCK	AR		07/14/2021		66,295		(22)			(22)		283	283			
100064703	HAGERSTOWN	MD		07/14/2021		55,874		(18)			(18)		233	233			
100064704	UPPER MARLBORO	MD		07/14/2021		73,795		(27)			(27)		314	314			
100064705	ELKHART	IN		07/14/2021		78,464		(33)			(33)		489	489			
100064706	BALTIMORE	MD		07/14/2021		77,807		(28)			(28)		330	330			
100064707	COLUMBIA	SC		07/14/2021		75,473		(25)			(25)		320	320			
100064708	PETERSBURG	VA		07/14/2021		91,009		(46)			(46)		812	812			
100064709	PETERSBURG	VA		07/14/2021		93,218		(32)			(32)		444	444			
100064710	MABLETON	GA		07/14/2021		92,603		(30)			(30)		385	385			
100064711	JEFFERSON	GA		07/14/2021		55,235		(134)			(134)		3,676	3,676			
100064712	HOUSTON	TX		07/14/2021		123,737		(44)			(44)		598	598			
100064713	NEW PORT RICHEY	FL		07/14/2021		90,061		(31)			(31)		375	375			
100064714	WICKLIFFE	OH		07/14/2021		89,936		(42)			(42)		695	695			
100064715	UNION CITY	GA		07/14/2021		120,151		(38)			(38)		470	470			
100064716	MOORE	OH		07/14/2021		83,560		(28)			(28)		293	293			
100064717	MILWAUKEE	WI		07/14/2021		51,876		(17)			(17)		222	222			
100064718	BRIGANTINE	NJ		07/14/2021		83,759		(86)			(86)		1,925	1,925			
100064719	DAYTONA BEACH	FL		07/14/2021		100,298		(32)			(32)		392	392			
100064720	SAVANNAH	GA		07/14/2021		106,693		(42)			(42)		604	604			
100064721	MIAMI	FL		07/14/2021		107,659		(37)			(37)		480	480			
100064722	BRADLEY	ME		07/14/2021		103,024		(35)			(35)		439	439			
100064723	BROKEN ARROW	OK		07/14/2021		98,397		(139)			(139)		3,787	3,787			
100064724	EGG HARBOR TOWNSHIP	NJ		07/14/2021		136,150		(59)			(59)		896	896			
100064725	BIRMINGHAM	AL		07/14/2021		88,350		(31)			(31)		377	377			
100064726	BROWNSVILLE	TX		07/14/2021		111,647		(39)			(39)		466	466			
100064727	BALTIMORE	MD		07/14/2021		60,981		(21)			(21)		271	271			
100064728	YORK	PA		07/14/2021		83,675		(30)			(30)		359	359			
100064729	MAHNOMEN	MN		07/14/2021		56,882		(19)			(19)		239	239			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064730	SANTA ANA	CA		07/14/2021		108,678		(37)			(37)		476	476			
100064731	SOUTH DAYTONA	FL		07/14/2021		160,031		(1,732)			(1,732)		50,912	50,912			
100064732	SEGUIN	TX		07/14/2021		103,327		(33)			(33)		423	423			
100064733	REYNOLDSBURG	OH		07/14/2021		91,395		(42)			(42)		583	583			
100064734	RITZVILLE	WA		07/14/2021		97,954		(32)			(32)		401	401			
100064735	IONE	WA		07/14/2021		107,460		(35)			(35)		439	439			
100064736	PAW PAW	MI		07/14/2021		88,726		(34)			(34)		387	387			
100064737	FAYETTEVILLE	NC		07/14/2021		81,587		(28)			(28)		356	356			
100064738	CLEVELAND	OH		07/14/2021		95,003		(31)			(31)		389	389			
100064740	HOUSTON	TX		07/14/2021		208,839		(67)			(67)		864	864			
100064741	MONTGOMERY	AL		07/14/2021		92,788		(36)			(36)		405	405			
100064743	CHARLOTTE	NC		07/14/2021		115,353		(45)			(45)		655	655			
100064744	CROSS JUNCTION	VA		07/14/2021		162,166		(113)			(113)		2,555	2,555			
100064745	SAN ANTONIO	TX		07/14/2021		128,378		(43)			(43)		554	554			
100064746	COVINGTON	GA		07/14/2021		119,752		(40)			(40)		512	512			
100064747	REX	GA		07/14/2021		123,615		(42)			(42)		529	529			
100064748	CAPE CORAL	FL		07/14/2021		165,779		(289)			(289)		8,328	8,328			
100064749	ORLANDO	FL		07/14/2021		168,437		(63)			(63)		779	779			
100064750	COLUMBIA	MO		07/14/2021		104,113		(35)			(35)		448	448			
100064751	LAUREL	DE		07/14/2021		128,714		(45)			(45)		550	550			
100064752	GLOUCESTER CITY	NJ		07/14/2021		109,677		(37)			(37)		469	469			
100064753	VACAVILLE	CA		07/14/2021		102,826		(36)			(36)		459	459			
100064754	LISLE	IL		07/14/2021		74,205		(87)			(87)		2,255	2,255			
100064755	BESSEMER	AL		07/14/2021		65,773		(24)			(24)		283	283			
100064756	CEDAR BLUFF	AL		07/14/2021		68,240		(22)			(22)		195	195			
100064757	SEMINOLE	FL		07/14/2021		202,543		(65)			(65)		853	853			
100064758	HUMBLE	TX		07/14/2021		161,403		(53)			(53)		676	676			
100064759	CENTRAL CITY	SD		07/14/2021		90,313		(45)			(45)		860	860			
100064763	CLARKSVILLE	TN		07/14/2021		92,346		(33)			(33)		414	414			
100064765	SURFSIDE BEACH	SC		07/14/2021		145,874		(59)			(59)		817	817			
100064766	CHATTANOOGA	TN		07/14/2021		96,601		(34)			(34)		431	431			
100064767	ALBANY	NY		07/14/2021		102,867		(34)			(34)		440	440			
100064768	READING	PA		07/14/2021		76,994		(29)			(29)		337	337			
100064769	CHAMBERSBURG	PA		07/14/2021		127,425		(42)			(42)		512	512			
100064770	GULF BREEZE	FL		07/14/2021		171,484		(61)			(61)		796	796			
100064771	TEXARKANA	TX		07/14/2021		78,681		(25)			(25)		330	330			
100064772	ALPHARETTA	GA		07/14/2021		185,002		(71)			(71)		793	793			
100064773	CHATTANOOGA	TN		07/14/2021		126,038		(42)			(42)		518	518			
100064774	GRAND PRAIRIE	TX		07/14/2021		135,636		(44)			(44)		557	557			
100064775	GEORGETOWN	SC		07/14/2021		168,568		(63)			(63)		723	723			
100064776	AVENAL	CA		07/14/2021		151,334		(115)			(115)		2,710	2,710			
100064778	OAK PARK	MI		07/14/2021		144,215		(53)			(53)		622	622			
100064779	TAMPA	FL		07/14/2021		143,791		(47)			(47)		582	582			
100064780	HIXSON	TN		07/14/2021		108,128		(59)			(59)		1,080	1,080			
100064781	ORLANDO	FL		07/14/2021		161,865		(52)			(52)		666	666			
100064782	MEMPHIS	TN		07/14/2021		138,512		(47)			(47)		607	607			
100064784	CANTONMENT	FL		07/14/2021		138,395		(49)			(49)		608	608			
100064785	WICHITA FALLS	TX		07/14/2021		91,276		(44)			(44)		696	696			
100064786	HARTFORD	WI		07/14/2021		80,886		(36)			(36)		564	564			
100064787	TUCSON	AZ		07/14/2021		172,549		(55)			(55)		710	710			
100064788	PINEHURST	TX		07/14/2021		140,187		(56)			(56)		656	656			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064790	OCALA	FL		07/14/2021		138,556		(45)			(45)		583	583			
100064791	JACKSONVILLE	FL		07/14/2021		111,377		(2,801)			(2,801)		79,180	79,180		(101)	(101)
100064792	TULARE	CA		07/14/2021		153,906		(51)			(51)		661	661			
100064793	SCOTTSDALE	AZ		07/14/2021		188,621		(66)			(66)		776	776			
100064794	GLENSIDE	PA		07/14/2021		143,601		(50)			(50)		617	617			
100064796	JACKSONVILLE	NC		07/14/2021		114,767		(44)			(44)		568	568			
100064797	JACKSONVILLE	FL		07/14/2021		77,906		(26)			(26)		328	328			
100064798	LOS BANOS	CA		07/14/2021		125,604		(40)			(40)		528	528			
100064799	PENSACOLA	FL		07/14/2021		114,729		(37)			(37)		485	485			
100064800	WAVERLY	IA		07/14/2021		106,456		(41)			(41)		614	614			
100064801	HOUSTON	TX		07/14/2021		123,105		(43)			(43)		518	518			
100064802	JERSEY CITY	NJ		07/14/2021		115,358		(43)			(43)		524	524			
100064803	FLORISSANT	MO		07/14/2021		100,872		(37)			(37)		439	439			
100064804	DES MOINES	IA		07/14/2021		96,365		(36)			(36)		414	414			
100064805	ST. JOHNS	FL		07/14/2021		34,444		(120)			(120)		2,512	2,512			
100064806	TALLAHASSEE	FL		07/14/2021		109,897		(38)			(38)		472	472			
100064807	KATY	TX		07/14/2021		199,167		(170)			(170)		4,119	4,119			
100064808	WEST DEPTFORD	NJ		07/14/2021		160,577		(56)			(56)		745	745			
100064809	BENSENVILLE	IL		07/14/2021		134,871		(49)			(49)		590	590			
100064810	EASLEY	SC		07/14/2021		143,295		(47)			(47)		593	593			
100064812	JACKSON	TN		07/14/2021		106,584		(36)			(36)		458	458			
100064814	JONESBOROUGH	TN		07/14/2021		120,902		(1,189)			(1,189)		33,505	33,505			
100064815	MERRILLVILLE	IN		07/14/2021		131,241		(44)			(44)		541	541			
100064816	DES MOINES	IA		07/14/2021		108,876		(36)			(36)		458	458			
100064817	INDIANAPOLIS	IN		07/14/2021		102,525		(49)			(49)		762	762			
100064818	DAVID CITY	NE		07/14/2021		77,777		(28)			(28)		342	342			
100064820	SEBRING	FL		07/14/2021		106,703		(37)			(37)		469	469			
100064821	ORLANDO	FL		07/14/2021		176,100		(57)			(57)		742	742			
100064822	GARFIELD HEIGHTS	OH		07/14/2021		107,437		(40)			(40)		455	455			
100064823	LONG BEACH	CA		07/14/2021		186,338		(68)			(68)		785	785			
100064824	SAVANNAH	GA		07/14/2021		158,373		(52)			(52)		687	687			
100064825	PLEASANT GROVE	AL		07/14/2021		119,736		(43)			(43)		507	507			
100064827	AUBURN	CA		07/14/2021		184,236		(65)			(65)		777	777			
100064828	BELTON	SC		07/14/2021		127,822		(45)			(45)		577	577			
100064829	LAFAYETTE	LA		07/14/2021		96,039		(36)			(36)		404	404			
100064830	TEMPE	AZ		07/14/2021		101,992		(219)			(219)		5,839	5,839		(14)	(14)
100064831	CLINTON	TN		07/14/2021		161,347		(54)			(54)		652	652			
100064832	CHICAGO	IL		07/14/2021		109,932		(42)			(42)		480	480			
100064833	HAZELWOOD	MO		07/14/2021		103,305		(39)			(39)		445	445			
100064834	SCRANTON	PA		07/14/2021		53,647		(22)			(22)		241	241			
100064835	WICHITA	KS		07/14/2021		132,092		(39)			(39)		381	381			
100064836	NAVARRE	FL		07/14/2021		141,720		(51)			(51)		637	637			
100064837	FORNEY	TX		07/14/2021		213,531		(83)			(83)		1,124	1,124			
100064838	PANAMA CITY BEACH	FL		07/14/2021		229,126		(85)			(85)		1,008	1,008			
100064839	BRAWLEY	CA		07/14/2021		121,648		(65)			(65)		749	749			
100064842	SOUTHGATE	KY		07/14/2021		149,825		(52)			(52)		616	616			
100064843	SACRAMENTO	CA		07/14/2021		170,261		(88)			(88)		1,219	1,219			
100064845	SOUTHAMPTON	NJ		07/14/2021		134,506		(51)			(51)		758	758			
100064846	TOWSON	MD		07/14/2021		152,439		(52)			(52)		657	657			
100064848	DAVIDSON	NC		07/14/2021		157,318		(53)			(53)		599	599			
100064849	EDEN	ID		07/14/2021		143,049		(47)			(47)		604	604			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064850	FORT WORTH	TX		07/14/2021		169,820		(62)			(62)		772	772			
100064851	FOUNTAIN HILLS	AZ		07/14/2021		141,518		(47)			(47)		611	611			
100064853	HARVEY	LA		07/14/2021		119,848		(49)			(49)		610	610			
100064854	PATERSON	NJ		07/14/2021		82,485		(29)			(29)		348	348			
100064855	CLINTON	IL		07/14/2021		105,162		(39)			(39)		474	474			
100064856	RICHMOND HEIGHTS	MO		07/14/2021		114,130		(45)			(45)		666	666			
100064857	CLINTON	IL		07/14/2021		105,162		(39)			(39)		474	474			
100064858	CLINTON	IL		07/14/2021		105,162		(39)			(39)		474	474			
100064859	KENOSHA	WI		07/14/2021		93,795		(37)			(37)		422	422			
100064860	CLINTON	IL		07/14/2021		105,162		(39)			(39)		474	474			
100064861	CLINTON	IL		07/14/2021		105,162		(39)			(39)		474	474			
100064864	CAPE CORAL	FL		07/14/2021		183,158		(67)			(67)		831	831			
100064866	BALTIMORE	MD		07/14/2021		95,272		(33)			(33)		413	413			
100064867	FT WORTH	TX		07/14/2021		179,279		(67)			(67)		811	811			
100064868	CHOCTAW	OK		07/14/2021		142,814		(48)			(48)		597	597			
100064869	LAS VEGAS	NV		07/14/2021		234,117		(75)			(75)		980	980			
100064870	DENVER	PA		07/14/2021		175,569		(61)			(61)		727	727			
100064871	TULARE	CA		07/14/2021		164,742		(72)			(72)		1,037	1,037			
100064872	STOW	OH		07/14/2021		146,384		(46)			(46)		581	581			
100064873	MODESTO	CA		07/14/2021		206,749		(70)			(70)		856	856			
100064874	SUMMERVILLE	SC		07/14/2021		175,384		(61)			(61)		743	743			
100064875	CLAWSON	MI		07/14/2021		154,471		(56)			(56)		667	667			
100064876	MURRELLS INLET	SC		07/14/2021		167,399		(78)			(78)		1,376	1,376			
100064877	EVANS	GA		07/14/2021		167,693		(61)			(61)		818	818			
100064878	PHOENIX	AZ		07/14/2021		157,115		(57)			(57)		822	822			
100064879	FRESNO	CA		07/14/2021		171,595		(60)			(60)		669	669			
100064881	KAUFMAN	TX		07/14/2021		228,159		(68)			(68)		749	749			
100064882	NORTH LAS VEGAS	NV		07/14/2021		122,353		(46)			(46)		529	529			
100064884	SHERMAN	TX		07/14/2021		143,145		(50)			(50)		593	593			
100064887	PORT ORANGE	FL		07/14/2021		161,258		(62)			(62)		764	764			
100064888	GREER	SC		07/14/2021		107,069		(39)			(39)		475	475			
100064889	LAS VEGAS	NV		07/14/2021		125,231		(144)			(144)		2,213	2,213			
100064891	CLINTON TOWNSHIP	MI		07/14/2021		168,184		(62)			(62)		727	727			
100064892	PORTERVILLE	CA		07/14/2021		124,442		(46)			(46)		561	561			
100064893	GRAPEVINE	TX		07/14/2021		168,949		(58)			(58)		730	730			
100064894	CASA GRANDE	AZ		07/14/2021		118,010		(45)			(45)		513	513			
100064895	COVINGTON	GA		07/14/2021		175,523		(64)			(64)		759	759			
100064896	HANAHAN	SC		07/14/2021		203,394		(77)			(77)		902	902			
100064897	OCEAN RIDGE	FL		07/14/2021		219,958		(78)			(78)		668	668			
100064898	RIO RANCHO	NM		07/14/2021		150,125		(62)			(62)		838	838			
100064899	SUWANEE	GA		07/14/2021		209,912		(78)			(78)		947	947			
100064900	WHITING	IN		07/14/2021		95,959		(39)			(39)		442	442			
100064901	SAN ANTONIO	FL		07/14/2021		233,187		(85)			(85)		1,051	1,051			
100064902	PRESCOTT VALLEY	AZ		07/14/2021		301,125		(104)			(104)		1,254	1,254			
100064903	SAN BERNARDINO	CA		07/14/2021		406,799		(143)			(143)		1,687	1,687			
100064904	TWIN FALLS	ID		07/14/2021		152,058		(56)			(56)		683	683			
100064905	GAINESVILLE	FL		07/14/2021		265,179		(86)			(86)		1,076	1,076			
100064906	COLUMBIA	SC		07/14/2021		123,929		(44)			(44)		525	525			
100064907	MAYS LANDING	NJ		07/14/2021		109,960		(38)			(38)		476	476			
100064908	REYNOLDSBURG	OH		07/14/2021		139,695		(73)			(73)		1,037	1,037			
100064909	HIALEAH	FL		07/14/2021		127,057		(59)			(59)		746	746			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064910	HUNTSVILLE	AL		07/14/2021		71,081		(93)			(93)		302	302			
100064912	JACKSONVILLE	FL		07/14/2021		188,601		(71)			(71)		827	827			
100064913	QUINLAN	TX		07/14/2021		142,409		(50)			(50)		616	616			
100064914	ROCKLIN	CA		07/14/2021		305,270		(111)			(111)		1,321	1,321			
100064915	GARLAND	TX		07/14/2021		138,347		(53)			(53)		599	599			
100064916	SOUTH WINDSOR	CT		07/14/2021		179,445		(58)			(58)		717	717			
100064917	DALLAS	TX		07/14/2021		228,952		(84)			(84)		991	991			
100064918	NORTH BEACH	MD		07/14/2021		185,486		(77)			(77)		1,203	1,203			
100064919	BALTIMORE	MD		07/14/2021		170,703		(57)			(57)		530	530			
100064920	DALLAS	TX		07/14/2021		216,742		(69)			(69)		624	624			
100064921	STOCKTON	CA		07/14/2021		244,216		(92)			(92)		1,057	1,057			
100064922	DURHAM	NC		07/14/2021		152,517		(55)			(55)		674	674			
100064923	DAYTON	OH		07/14/2021		101,391		(42)			(42)		458	458			
100064924	LAS VEGAS	NV		07/14/2021		210,492		(91)			(91)		956	956			
100064925	SHERWOOD	AR		07/14/2021		98,513		(37)			(37)		418	418			
100064926	GLENVIEW	IL		07/14/2021		132,462		(41)			(41)		507	507			
100064927	BOSTON	MA		07/14/2021		180,135		(60)			(60)		748	748			
100064928	DEERFIELD BEACH	FL		07/14/2021		238,256		(96)			(96)		1,076	1,076			
100064930	MIAMI	FL		07/14/2021		313,829		(113)			(113)		1,732	1,732			
100064931	KATY	TX		07/14/2021		200,907		(89)			(89)		1,253	1,253			
100064932	PEACHTREE CTY	GA		07/14/2021		189,647		(73)			(73)		884	884			
100064933	BAY VILLAGE	OH		07/14/2021		130,800		(47)			(47)		582	582			
100064934	HOLLYWOOD	FL		07/14/2021		155,585		(85)			(85)		1,471	1,471			
100064936	KATY	TX		07/14/2021		167,559		(96)			(96)		1,425	1,425			
100064937	DALLAS	GA		07/14/2021		145,471		(52)			(52)		644	644			
100064938	BENTONVILLE	AR		07/14/2021		159,276		(55)			(55)		691	691			
100064939	KANSAS CITY	MO		07/14/2021		123,579		(46)			(46)		573	573			
100064940	POMPANO BEACH	FL		07/14/2021		181,362		(74)			(74)		846	846			
100064941	CHICOPEE	MA		07/14/2021		163,656		(59)			(59)		725	725			
100064942	ABILENE	TX		07/14/2021		77,051		(31)			(31)		356	356			
100064943	COLUMBIA	NJ		07/14/2021		146,825		(66)			(66)		681	681			
100064944	OVIEDO	FL		07/14/2021		75,355		(59)			(59)		1,275	1,275			
100064945	LAKELAND	FL		07/14/2021		135,119		(47)			(47)		574	574			
100064946	SAINT PETERSBURG	FL		07/14/2021		101,653		(41)			(41)		482	482			
100064947	LAKEWOOD	NJ		07/14/2021		162,065		(70)			(70)		738	738			
100064948	FORT WORTH	TX		07/14/2021		110,178		(49)			(49)		520	520			
100064949	FORT WALTON BEACH	FL		07/14/2021		188,402		(68)			(68)		800	800			
100064950	MEBANE	NC		07/14/2021		119,877		(47)			(47)		557	557			
100064951	CAPE CORAL	FL		07/14/2021		212,364		(88)			(88)		986	986			
100064952	VERMILLION	SD		07/14/2021		117,601		(46)			(46)		546	546			
100064954	RED OAK	TX		07/14/2021		167,541		(74)			(74)		842	842			
100064955	RALEIGH	NC		07/14/2021		123,669		(52)			(52)		574	574			
100064956	CHICAGO	IL		07/14/2021		147,592		(90)			(90)		1,321	1,321			
100064957	GREENFIELD	WI		07/14/2021		189,807		(73)			(73)		846	846			
100064958	DUNELLEN	NJ		07/14/2021		195,403		(132)			(132)		2,191	2,191			
100064959	TAYLORS	SC		07/14/2021		154,363		(57)			(57)		717	717			
100064960	BLUE RIVER	CO		07/14/2021		160,551		(65)			(65)		736	736			
100064962	LITTLE RIVER	SC		07/14/2021		427,138		(150)			(150)		1,827	1,827			
100064963	REDDING	CA		07/14/2021		213,478		(68)			(68)		843	843			
100064964	ONALASKA	WI		07/14/2021		110,161		(59)			(59)		697	697			
100064965	KISSIMMEE	FL		07/14/2021		227,816		(91)			(91)		1,033	1,033			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064966	COVINGTON	WA		07/14/2021		204,035		(95)			(95)		1,280	1,280			
100064967	KNOXVILLE	TN		07/14/2021		146,709		(55)			(55)		679	679			
100064968	KNOXVILLE	TN		07/14/2021		136,650		(51)			(51)		620	620			
100064969	COLUMBUS	OH		07/14/2021		148,563		(55)			(55)		677	677			
100064970	NEW PRAGUE	MN		07/14/2021		134,373		(50)			(50)		609	609			
100064972	NEWMAN	CA		07/14/2021		196,182		(67)			(67)		822	822			
100064973	GERMANTOWN	MD		07/14/2021		182,707		(76)			(76)		828	828			
100064974	DENVER	CO		07/14/2021		315,178		(119)			(119)		1,503	1,503			
100064975	LOS ANGELES	CA		07/14/2021		170,621		(78)			(78)		1,012	1,012			
100064976	HAZLET	NJ		07/14/2021		221,990		(78)			(78)		945	945			
100064977	RICHWOOD	OH		07/14/2021		97,497		(44)			(44)		460	460			
100064978	DENVER	CO		07/14/2021		265,884		(99)			(99)		1,156	1,156			
100064979	RAVENNA	OH		07/14/2021		106,034		(43)			(43)		473	473			
100064980	IRVINGTON	NJ		07/14/2021		220,075		(72)			(72)		898	898			
100064981	TRUTH OR CONSEQUENCES	NM		07/14/2021		62,365		(41)			(41)		620	620			
100064982	BANGOR	PA		07/14/2021		243,807		(116)			(116)		1,768	1,768			
100064983	JONESBORO	AR		07/14/2021		141,680		(57)			(57)		629	629			
100064984	IDAHO FALLS	ID		07/14/2021		158,973		(129)			(129)		2,636	2,636			
100064985	SHARPSBURG	GA		07/14/2021		152,142		(62)			(62)		705	705			
100064987	MARYSVILLE	WA		07/14/2021		591,886		(223)			(223)		2,577	2,577			
100064988	KILL DEVIL HILLS	NC		07/14/2021		356,333		(128)			(128)		1,608	1,608			
100064989	PITTSBURG	CA		07/14/2021		232,079		(108)			(108)		1,596	1,596			
100064990	RANSON	WV		07/14/2021		151,048		(186)			(186)		3,759	3,759			
100064993	RANCHO CUCAMONGA	CA		07/14/2021		386,291		(137)			(137)		1,718	1,718			
100064994	COLUMBIA	MD		07/14/2021		183,826		(70)			(70)		857	857			
100064995	CORDOVA	TN		07/14/2021		195,508		(78)			(78)		911	911			
100064996	SAN ANTONIO	TX		07/14/2021		215,898		(84)			(84)		960	960			
100064997	AUBURN	AL		07/14/2021		186,821		(77)			(77)		982	982			
100064998	MIAMI BEACH	FL		07/14/2021		176,437		(85)			(85)		1,307	1,307			
100064999	OVIEDO	FL		07/14/2021		180,920		(76)			(76)		919	919			
100065000	LEXINGTON	KY		07/14/2021		173,918		(69)			(69)		811	811			
100065001	LEBANON	NJ		07/14/2021		196,097		(81)			(81)		933	933			
100065002	CHARLOTTE	NC		07/14/2021		173,741		(76)			(76)		811	811			
100065003	OMAHA	NE		07/14/2021		179,204		(78)			(78)		1,216	1,216			
100065004	BATON ROUGE	LA		07/14/2021		194,053		(73)			(73)		845	845			
100065005	BALTIMORE	MD		07/14/2021		174,182		(65)			(65)		808	808			
100065006	TELFORD	PA		07/14/2021		135,777		(48)			(48)		592	592			
100065009	LOS BANOS	CA		07/14/2021		201,814		(75)			(75)		937	937			
100065010	LOS BANOS	CA		07/14/2021		201,814		(75)			(75)		937	937			
100065011	LOS BANOS	CA		07/14/2021		201,356		(76)			(76)		941	941			
100065012	MIAMI	FL		07/14/2021		205,014		(121)			(121)		1,778	1,778			
100065013	DEARBORN	MI		07/14/2021		83,767		(34)			(34)		399	399			
100065014	IRVINE	CA		07/14/2021		241,436		(91)			(91)		1,116	1,116			
100065015	ABERDEEN	WA		07/14/2021		164,181		(59)			(59)		701	701			
100065016	GLEN BURNIE	MD		07/14/2021		196,634		(108)			(108)		1,487	1,487			
100065017	SARTELL	MN		07/14/2021		215,363		(96)			(96)		1,028	1,028			
100065018	FORT WORTH	TX		07/14/2021		170,635		(67)			(67)		809	809			
100065019	CLARKSVILLE	TN		07/14/2021		122,206		(60)			(60)		880	880			
100065020	PHILADELPHIA	PA		07/14/2021		624,164		(236)			(236)		2,842	2,842			
100065021	HANAHAN	SC		07/14/2021		201,818		(73)			(73)		903	903			
100065022	NEW SMYRNA BEACH	FL		07/14/2021		241,857		(104)			(104)		1,147	1,147			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065023	SOMERSWORTH	NH		07/14/2021		309,679		(115)			(115)		1,418	1,418			
100065024	CEDAR CITY	UT		07/14/2021		181,375		(66)			(66)		812	812			
100065025	CITRUS HEIGHTS	CA		07/14/2021		291,042		(112)			(112)		1,459	1,459			
100065026	DONNELLY	ID		07/14/2021		202,634		(69)			(69)		897	897			
100065027	MODESTO	CA		07/14/2021		221,558		(82)			(82)		1,015	1,015			
100065028	PHOENIX	AZ		07/14/2021		234,177		(86)			(86)		1,022	1,022			
100065029	CANDLER	NC		07/14/2021		213,989		(80)			(80)		934	934			
100065030	PHOENIX	AZ		07/14/2021		274,552		(103)			(103)		1,198	1,198			
100065031	CONYERS	GA		07/14/2021		205,834		(73)			(73)		865	865			
100065032	HERCULES	CA		07/14/2021		359,939		(163)			(163)		1,774	1,774			
100065034	ORLANDO	FL		07/14/2021		197,554		(89)			(89)		942	942			
100065035	FORT WORTH	TX		07/14/2021		191,030		(76)			(76)		838	838			
100065036	SILVER SPRING	MD		07/14/2021		222,377		(72)			(72)		892	892			
100065037	GILBERT	AZ		07/14/2021		262,629		(94)			(94)		1,202	1,202			
100065039	LOUISVILLE	CO		07/14/2021		235,894		(106)			(106)		1,259	1,259			
100065040	SAN JACINTO	CA		07/14/2021		141,662		222			222		(6,805)	(6,805)		6,805	6,805
100065041	SAN BERNARDINO	CA		07/14/2021		181,160		(82)			(82)		860	860			
100065042	CARY	NC		07/14/2021		299,658		(121)			(121)		1,365	1,365			
100065043	LAKEWOOD	NJ		07/14/2021		218,574		(90)			(90)		996	996			
100065045	SUNRISE	FL		07/14/2021		204,923		(325)			(325)		7,755	7,755			
100065046	BATON ROUGE	LA		07/14/2021		128,391		(56)			(56)		782	782			
100065047	PHILADELPHIA	PA		07/14/2021		201,584		(69)			(69)		863	863			
100065048	MCCLOUD	CA		07/14/2021		135,791		(58)			(58)		645	645			
100065049	JACKSONVILLE	FL		07/14/2021		158,737		(59)			(59)		735	735			
100065050	LANCASTER	PA		07/14/2021		127,915		(54)			(54)		584	584			
100065051	HIALEAH	FL		07/14/2021		149,383		(69)			(69)		717	717			
100065052	KATY	TX		07/14/2021		193,953		(96)			(96)		1,016	1,016			
100065053	OCEAN ISLE BEACH	NC		07/14/2021		156,017		(72)			(72)		1,005	1,005			
100065054	RICHARDSON	TX		07/14/2021		222,480		(103)			(103)		1,057	1,057			
100065055	CLARKSVILLE	TN		07/14/2021		133,805		(52)			(52)		623	623			
100065056	BALTIMORE	MD		07/14/2021		173,878		(76)			(76)		830	830			
100065057	DURHAM	NC		07/14/2021		140,737		(64)			(64)		669	669			
100065058	LOS ANGELES	CA		07/14/2021		409,549		(144)			(144)		1,762	1,762			
100065059	GLENDALE	AZ		07/14/2021		132,201		(53)			(53)		602	602			
100065060	ASBURY PARK	NJ		07/14/2021		339,104		(145)			(145)		1,557	1,557			
100065061	SAINT LOUIS	MO		07/14/2021		100,497		(43)			(43)		478	478			
100065062	PHILADELPHIA	PA		07/14/2021		160,847		(69)			(69)		796	796			
100065063	MOUNTAIN HOME	ID		07/14/2021		225,814		(79)			(79)		947	947			
100065064	ELGIN	IL		07/14/2021		219,032		(84)			(84)		958	958			
100065066	ATLANTA	GA		07/14/2021		213,716		(96)			(96)		1,542	1,542			
100065067	NORTH WALES	PA		07/14/2021		158,079		(64)			(64)		740	740			
100065069	IRVING	TX		07/14/2021		228,697		(92)			(92)		1,185	1,185			
100065071	MAPLETON	MN		07/14/2021		116,298		(48)			(48)		560	560			
100065072	NORTH CHARLESTON	SC		07/14/2021		112,994		(46)			(46)		538	538			
100065073	BRIGHTON	CO		07/14/2021		237,265		(96)			(96)		1,083	1,083			
100065074	MELBOURNE	FL		07/14/2021		216,775		(82)			(82)		1,042	1,042			
100065075	WATERLOO	IA		07/14/2021		66,552		(29)			(29)		317	317			
100065076	TOMS RIVER	NJ		07/14/2021		392,317		(148)			(148)		1,674	1,674			
100065078	OXON HILL	MD		07/14/2021		188,791		(79)			(79)		881	881			
100065079	TAMPA	FL		07/14/2021		914,764		(388)			(388)		4,271	4,271			
100065080	STOCKTON	CA		07/14/2021		177,004		(84)			(84)		1,212	1,212			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065081	FRUITLAND	ID		07/14/2021		375,716		(148)			(148)		1,753	1,753			
100065082	HIXSON	TN		07/14/2021		111,736		(48)			(48)		521	521			
100065083	YUCAIPA	CA		07/14/2021		392,035		(166)			(166)		2,207	2,207			
100065084	LAS VEGAS	NV		07/14/2021		226,322		(85)			(85)		820	820			
100065085	PHILADELPHIA	PA		07/14/2021		451,656		(166)			(166)		2,054	2,054			
100065086	SURPRISE	AZ		07/14/2021		247,470		(91)			(91)		1,131	1,131			
100065087	MILWAUKEE	WI		07/14/2021		109,038		(49)			(49)		530	530			
100065088	NEWPORT NEWS	VA		07/14/2021		213,121		(81)			(81)		983	983			
100065089	NORTH PALM BEACH	FL		07/14/2021		372,511		(155)			(155)		1,804	1,804			
100065090	STATESVILLE	NC		07/14/2021		140,146		(57)			(57)		659	659			
100065091	GRANTS PASS	OR		07/14/2021		255,046		(106)			(106)		1,166	1,166			
100065092	BLUE ISLAND	IL		07/14/2021		137,725		(57)			(57)		676	676			
100065094	MESA	AZ		07/14/2021		295,314		(117)			(117)		1,322	1,322			
100065095	SACRAMENTO	CA		07/14/2021		245,593		(102)			(102)		1,130	1,130			
100065097	MCKINNEY	TX		07/14/2021		300,884		(118)			(118)		1,405	1,405			
100065098	MAPLEWOOD	NJ		07/14/2021		401,295		(142)			(142)		1,686	1,686			
100065099	PITTSBORO	NC		07/14/2021		229,379		(89)			(89)		1,071	1,071			
100065100	WILTON	NH		07/14/2021		251,964		(101)			(101)		1,177	1,177			
100065101	FAIRFAX	VA		07/14/2021		421,155		(164)			(164)		1,967	1,967			
100065102	PITTSBURG	CA		07/14/2021		278,263		(107)			(107)		1,300	1,300			
100065103	ERIE	CO		07/14/2021		250,688		(103)			(103)		1,171	1,171			
100065105	SOUTH LAKE TAHOE	CA		07/14/2021		326,430		(135)			(135)		1,489	1,489			
100065106	CLEVELAND	OH		07/14/2021		55,910		(27)			(27)		308	308			
100065107	BENTONVILLE	AR		07/14/2021		203,340		(78)			(78)		951	951			
100065108	CENTRAL FALLS	RI		07/14/2021		209,389		(76)			(76)		1,021	1,021			
100065109	TEMECULA	CA		07/14/2021		550,046		(210)			(210)		2,560	2,560			
100065110	MEDINA	MN		07/14/2021		263,360		(114)			(114)		1,225	1,225			
100065111	BOULDER CITY	NV		07/14/2021		163,101		(73)			(73)		972	972			
100065112	SPANAWAY	WA		07/14/2021		202,320		(87)			(87)		946	946			
100065113	WINCHESTER	CA		07/14/2021		344,933		(166)			(166)		2,254	2,254			
100065114	LOVELAND	CO		07/14/2021		213,882		(246)			(246)		4,803	4,803			
100065115	MILILANI	HI		07/14/2021		360,129		(156)			(156)		1,745	1,745			
100065117	PHOENIX	AZ		07/14/2021		155,970		(71)			(71)		763	763			
100065118	HUNTERSVILLE	NC		07/14/2021		179,965		(88)			(88)		880	880			
100065119	WELLINGTON	FL		07/14/2021		428,130		(321)			(321)		5,453	5,453			
100065120	NASHVILLE	TN		07/14/2021		216,679		(104)			(104)		1,060	1,060			
100065121	FOUNTAIN INN	SC		07/14/2021		173,265		(86)			(86)		850	850			
100065122	YUCAIPA	CA		07/14/2021		321,333		(137)			(137)		1,475	1,475			
100065123	WIMBERLEY	TX		07/14/2021		340,565		(148)			(148)		1,563	1,563			
100065124	HAZEL CREST	IL		07/14/2021		142,684		(64)			(64)		667	667			
100065126	KALAMAZOO	MI		07/14/2021		175,494		(96)			(96)		1,170	1,170			
100065127	WESTMINSTER	CA		07/14/2021		449,527		(186)			(186)		2,202	2,202			
100065128	SAN JOSE	CA		07/14/2021		449,390		(183)			(183)		2,201	2,201			
100065129	ROCKVILLE	MD		07/14/2021		246,077		(105)			(105)		1,200	1,200			
100065131	SUGARLOAF	CA		07/14/2021		154,548		(65)			(65)		753	753			
100065132	SAN DIEGO	CA		07/14/2021		320,100		(154)			(154)		1,561	1,561			
100065133	SUN VALLEY	CA		07/14/2021		386,784		(342)			(342)		4,765	4,765			
100065134	PLANO	TX		07/14/2021		362,546		(234)			(234)		3,933	3,933			
100065135	SAN DIEGO	CA		07/14/2021		199,963		(97)			(97)		975	975			
100065136	CROSBY	TX		07/14/2021		158,957		(68)			(68)		760	760			
100065137	STERLING	VA		07/14/2021		347,888		(167)			(167)		1,726	1,726			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065138	ALBANY	OR		07/14/2021		266,617		(111)			(111)		1,300	1,300			
100065139	BATON ROUGE	LA		07/14/2021		148,424		(143)			(143)		2,090	2,090			
100065140	RIVERSIDE	CA		07/14/2021		223,987		(109)			(109)		1,093	1,093			
100065141	WILLIAMSBURG	VA		07/14/2021		95,658		(44)			(44)		486	486			
100065142	COLORADO SPRINGS	CO		07/14/2021		278,330		(171)			(171)		1,819	1,819			
100065143	NORFOLK	VA		07/14/2021		209,012		(89)			(89)		1,010	1,010			
100065144	WARNER ROBINS	GA		07/14/2021		105,212		(51)			(51)		517	517			
100065145	WEST HARTFORD	CT		07/14/2021		335,518		(154)			(154)		1,606	1,606			
100065146	OAKLAND	CA		07/14/2021		399,600		(170)			(170)		1,951	1,951			
100065147	COLUMBUS	OH		07/14/2021		288,222		(200)			(200)		2,654	2,654			
100065148	SAN DIEGO	CA		07/14/2021		284,711		(121)			(121)		1,391	1,391			
100065149	WALDORF	MD		07/14/2021		206,022		(85)			(85)		929	929			
100065150	LAKE VILLA	IL		07/14/2021		134,647		(63)			(63)		648	648			
100065153	TEMPE	AZ		07/14/2021		354,869		(149)			(149)		1,783	1,783			
100065154	PALMETTO	FL		07/14/2021		126,574		(59)			(59)		609	609			
100065155	EAST WENATCHEE	WA		07/14/2021		266,601		(98)			(98)		1,226	1,226			
100065156	CLERMONT	FL		07/14/2021		223,749		(111)			(111)		1,117	1,117			
100065157	GRESHAM	OR		07/14/2021		193,664		(102)			(102)		1,076	1,076			
100065158	SANTA CLARITA	CA		07/14/2021		406,243		(156)			(156)		1,303	1,303			
100065159	WEST NEW YORK	NJ		07/14/2021		173,526		(69)			(69)		807	807			
100065160	BATON ROUGE	LA		07/14/2021		66,914		(94)			(94)		1,562	1,562			
100065161	RIVERSIDE	CA		07/14/2021		359,915		(144)			(144)		1,621	1,621			
100065162	LAKEWOOD	OH		07/14/2021		201,210		(76)			(76)		930	930			
100065163	RIVERSIDE	CA		07/14/2021		352,904		(141)			(141)		1,590	1,590			
100065165	SAINT PAUL	MN		07/14/2021		125,763		(56)			(56)		618	618			
100065166	ALPHARETTA	GA		07/14/2021		280,754		(126)			(126)		1,314	1,314			
100065167	INDEPENDENCE	MO		07/14/2021		85,341		(44)			(44)		422	422			
100065168	FRESNO	CA		07/14/2021		306,012		(135)			(135)		1,504	1,504			
100065169	DALLAS	TX		07/14/2021		194,317		(89)			(89)		952	952			
100065170	UNIVERSITY PLACE	WA		07/14/2021		404,857		(150)			(150)		1,864	1,864			
100065171	WEST WILDWOOD	NJ		07/14/2021		196,879		(112)			(112)		1,582	1,582			
100065172	KENILWORTH	NJ		07/14/2021		335,511		(125)			(125)		1,101	1,101			
100065173	TACOMA	WA		07/14/2021		288,330		(117)			(117)		1,273	1,273			
100065174	MCKINNEY	TX		07/14/2021		231,037		(112)			(112)		1,117	1,117			
100065175	MISSION VIEJO	CA		07/14/2021		402,245		(166)			(166)		1,970	1,970			
100065176	DEPTFORD	NJ		07/14/2021		139,634		(66)			(66)		721	721			
100065177	MISSION VIEJO	CA		07/14/2021		303,675		(125)			(125)		1,487	1,487			
100065178	COLORADO SPGS	CO		07/14/2021		190,736		(84)			(84)		930	930			
100065179	COLORADO SPRINGS	CO		07/14/2021		213,175		(93)			(93)		1,039	1,039			
100065180	PHOENIX	AZ		07/14/2021		303,675		(133)			(133)		1,487	1,487			
100065181	MCKINNEY	TX		07/14/2021		286,749		(126)			(126)		1,405	1,405			
100065182	NEW MARKET	MD		07/14/2021		362,170		(162)			(162)		1,774	1,774			
100065183	TEMPE	AZ		07/14/2021		282,268		(124)			(124)		1,383	1,383			
100065184	GERMANTOWN	MD		07/14/2021		218,329		(177)			(177)		2,051	2,051			
100065186	PRINEVILLE	OR		07/14/2021		236,162		(110)			(110)		1,194	1,194			
100065187	SAN LEANDRO	CA		07/14/2021		544,981		(268)			(268)		2,672	2,672			
100065188	LUBBOCK	TX		07/14/2021		223,686		(110)			(110)		1,097	1,097			
100065190	WEST SACRAMENTO	CA		07/14/2021		178,155		(87)			(87)		1,025	1,025			
100065191	GILROY	CA		07/14/2021		521,545		(187)			(187)		1,637	1,637			
100065192	NEW ORLEANS	LA		07/14/2021		257,104		(104)			(104)		406	406			
100065193	COLLEGE PLACE	WA		07/14/2021		283,952		(129)			(129)		1,430	1,430			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065194	SAN JOSE	CA		07/14/2021		625,479		(271)			(271)		3,011	3,011			
100065195	HAMPTON	NH		07/14/2021		344,159		(164)			(164)		1,907	1,907			
100065196	ORLANDO	FL		07/14/2021		146,164		(94)			(94)		1,111	1,111			
100065197	HARRISBURG	NC		07/14/2021		346,483		(213)			(213)		2,088	2,088			
100065198	COMMERCE CITY	CO		07/14/2021		380,044		(177)			(177)		1,907	1,907			
100065199	FORT WORTH	TX		07/14/2021		271,852		(135)			(135)		1,336	1,336			
100065200	OAKLAND	CA		07/14/2021		393,455		(205)			(205)		2,405	2,405			
100065201	AMBLER	PA		07/14/2021		198,432		(99)			(99)		975	975			
100065202	MINNEAPOLIS	MN		07/14/2021		170,183		(76)			(76)		881	881			
100065203	MIAMI	FL		07/14/2021		208,735		(80)			(80)		960	960			
100065204	SANTA CLARA	CA		07/14/2021		798,168		(861)			(861)		14,065	14,065			
100065205	MINNEAPOLIIS	MN		07/14/2021		158,771		(72)			(72)		822	822			
100065206	MINNEAPOLIS	MN		07/14/2021		156,568		(71)			(71)		811	811			
100065207	EUGENE	OR		07/14/2021		338,927		(161)			(161)		1,693	1,693			
100065208	PHILADELPHIA	PA		07/14/2021		71,282		(37)			(37)		362	362			
100065209	SAN ANTONIO	TX		07/14/2021		85,486		(43)			(43)		430	430			
100065210	BEACH HAVEN	NJ		07/14/2021		800,892		(398)			(398)		3,983	3,983			
100065211	LOS ANGELES	CA		07/14/2021		791,910		(353)			(353)		3,920	3,920			
100065212	PHILADELPHIA	PA		07/14/2021		183,789		(95)			(95)		919	919			
100065213	PHILADELPHIA	PA		07/14/2021		186,773		(97)			(97)		934	934			
100065214	FRESNO	CA		07/14/2021		158,475		(77)			(77)		796	796			
100065215	CARY	NC		07/14/2021		155,593		(174)			(174)		2,948	2,948			
100065216	SALT LAKE CTY	UT		07/14/2021		282,185		(144)			(144)		1,418	1,418			
100065217	RALEIGH	NC		07/14/2021		160,400		(76)			(76)		806	806			
100065218	HOUSTON	TX		07/14/2021		148,771		(70)			(70)		744	744			
100065219	GLENN HEIGHTS	TX		07/14/2021		172,503		(86)			(86)		862	862			
100065220	INDIANAPOLIS	IN		07/14/2021		124,967		(57)			(57)		625	625			
100065222	LAFAYETTE	LA		07/14/2021		140,853		(67)			(67)		711	711			
100065224	MOBILE	AL		07/14/2021		50,377		(25)			(25)		254	254			
100065225	COLORADO SPRINGS	CO		07/14/2021		332,407		(148)			(148)		1,672	1,672			
100065226	RANDALLSTOWN	MD		07/14/2021		201,740		(117)			(117)		1,185	1,185			
100065227	SPRING LAKE HEIGHTS	NJ		07/14/2021		249,168		(208)			(208)		2,657	2,657			
100065228	LOS ANGELES	CA		07/14/2021		332,201		(156)			(156)		1,865	1,865			
100065229	SAN ANTONIO	TX		07/14/2021		170,359		(84)			(84)		876	876			
100065230	MORENO VALLEY	CA		07/14/2021		269,941		(123)			(123)		1,253	1,253			
100065232	OAKLAND	CA		07/14/2021		802,682		(314)			(314)		3,839	3,839			
100065233	HOUSTON	TX		07/14/2021		174,003		(85)			(85)		873	873			
100065234	EAST HAVEN	CT		07/14/2021		131,293		(69)			(69)		659	659			
100065235	LUBBOCK	TX		07/14/2021		142,217		(73)			(73)		714	714			
100065237	HUMBLE	TX		07/14/2021		152,746		(77)			(77)		830	830			
100065238	PHILADELPHIA	PA		07/14/2021		246,263		(131)			(131)		1,242	1,242			
100065239	GUNNISON	CO		07/14/2021		230,848		(159)			(159)		2,051	2,051			
100065240	LAS VEGAS	NV		07/14/2021		305,750		(151)			(151)		1,660	1,660			
100065241	CARY	NC		07/14/2021		240,759		(127)			(127)		1,247	1,247			
100065242	WINDER	GA		07/14/2021		148,443		(72)			(72)		734	734			
100065243	FARMINGTON	UT		07/14/2021		217,056		(111)			(111)		1,131	1,131			
100065244	LOS ANGELES	CA		07/14/2021		624,261		(500)			(500)		5,924	5,924			
100065246	FORT WORTH	TX		07/14/2021		188,546		(165)			(165)		1,815	1,815			
100065247	COSTA MESA	CA		07/14/2021		622,976		(312)			(312)		3,178	3,178			
100065248	WILMINGTON	NC		07/14/2021		279,591		(142)			(142)		1,419	1,419			
100065249	MIDLAND	GA		07/14/2021		170,023		(91)			(91)		862	862			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065250	LA MESA	CA		07/14/2021		360,019		(194)			(194)		1,844	1,844			
100065251	RAPID CITY	SD		07/14/2021		349,945		(350)			(350)		4,259	4,259			
100065252	BALTIMORE	MD		07/14/2021		165,945		(90)			(90)		853	853			
100065253	WARRENTON	VA		07/14/2021		230,990		(135)			(135)		1,376	1,376			
100065254	LAFAYETTE	LA		07/14/2021		145,042		(83)			(83)		776	776			
100065255	SPRING	TX		07/14/2021		143,736		(76)			(76)		763	763			
100065256	WASHINGTON	DC		07/14/2021		694,783		(318)			(318)		3,561	3,561			
100065257	FAIRBURN	GA		07/14/2021		207,718		(197)			(197)		2,058	2,058			
100065258	OAKLAND	CA		07/14/2021		511,229		(499)			(499)		5,471	5,471			
100065259	SPRINGFIELD	OR		07/14/2021		283,131		(159)			(159)		1,462	1,462			
100065260	PORT ORANGE	FL		07/14/2021		157,674		(89)			(89)		808	808			
100065261	PEORIA	AZ		07/28/2021		173,089		(113)			(113)		1,698	1,698			
100065262	CEDAR CITY	UT		07/28/2021		229,210		(133)			(133)		2,546	2,546			
100065263	SANDY HOOK	CT		07/28/2021		276,022		(89)			(89)		1,098	1,098			
100065264	PORTLAND	OR		07/28/2021		489,089		(187)			(187)		2,338	2,338			
100065265	PHILADELPHIA	PA		07/28/2021		402,495		(165)			(165)		2,320	2,320			
100065266	JEFFERSON	GA		07/28/2021		226,570		(75)			(75)		950	950			
100065267	GEORGETOWN	TX		07/28/2021		244,881		(91)			(91)		1,108	1,108			
100065268	PRESCOTT VALLEY	AZ		07/28/2021		238,967		(1,189)			(1,189)		34,818	34,818			
100065269	BASTROP	TX		07/28/2021		271,845		(95)			(95)		1,144	1,144			
100065271	HENDERSONVILLE	TN		07/28/2021		272,661		(109)			(109)		1,189	1,189			
100065273	TACOMA	WA		07/28/2021		292,876		(176)			(176)		2,387	2,387			
100065275	RIVERSIDE	CA		07/28/2021		341,796		(144)			(144)		1,620	1,620			
100065276	LOS ANGELES	CA		07/28/2021		247,656		(145)			(145)		1,614	1,614			
100065278	EUGENE	OR		07/28/2021		325,330		(109)			(109)		1,392	1,392			
100065279	DAYTONA BEACH SHORES	FL		07/28/2021		327,293		(126)			(126)		1,550	1,550			
100065283	BROOKLYN PARK	MN		07/28/2021		262,421		(89)			(89)		1,101	1,101			
100065284	APEX	NC		07/28/2021		231,175		(216)			(216)		4,152	4,152			
100065286	LAFAYETTE	LA		07/28/2021		137,477		(114)			(114)		1,298	1,298			
100065287	LOS ANGELES	CA		07/28/2021		606,631		(242)			(242)		2,790	2,790			
100065288	LOS ANGELES	CA		07/28/2021		606,631		(242)			(242)		2,790	2,790			
100065289	LOS ANGELES	CA		07/28/2021		924,889		(330)			(330)		4,221	4,221			
100065291	CAPE CORAL	FL		07/28/2021		296,395		(115)			(115)		1,388	1,388			
100065292	THOUSAND OAKS	CA		07/28/2021		399,253		(168)			(168)		1,960	1,960			
100065294	LAGUNA HILLS	CA		07/28/2021		481,573		(217)			(217)		2,403	2,403			
100065295	YUBA CITY	CA		07/28/2021		252,623		(101)			(101)		1,144	1,144			
100065296	AVON LAKE	OH		07/28/2021		242,251		(94)			(94)		1,111	1,111			
100065297	JURUPA VALLEY	CA		07/28/2021		469,356		(159)			(159)		1,929	1,929			
100065298	EAST BOSTON	MA		07/28/2021		291,021		(125)			(125)		1,379	1,379			
100065300	LEANDER	TX		07/28/2021		303,841		(109)			(109)		926	926			
100065302	JEFFERSON	OR		07/28/2021		314,714		(165)			(165)		1,685	1,685			
100065303	APPLE VALLEY	CA		07/28/2021		195,681		(184)			(184)		2,689	2,689			
100065304	MONTGOMERY	AL		07/28/2021		55,550		(10)			(10)		73	73			
100065305	SEBASTIAN	FL		07/28/2021		279,186		(105)			(105)		1,450	1,450			
100065306	MIAMI	FL		07/28/2021		347,821		(135)			(135)		1,543	1,543			
100065307	SAN DIEGO	CA		07/28/2021		646,457		(237)			(237)		2,768	2,768			
100065309	PORT ARANSAS	TX		07/28/2021		270,946		(104)			(104)		1,180	1,180			
100065310	MARICOPA	AZ		07/28/2021		217,116		(81)			(81)		951	951			
100065312	REDMOND	OR		07/28/2021		263,415		(123)			(123)		1,435	1,435			
100065314	ATLANTA	GA		07/28/2021		204,096		(70)			(70)		853	853			
100065315	RICHLAND	WA		07/28/2021		228,754		(136)			(136)		1,919	1,919			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065316	WINTER GARDEN	FL		07/28/2021		269,601		(110)			(110)		1,294	1,294			
100065317	BOISE	ID		07/28/2021		367,449		(117)			(117)		1,436	1,436			
100065319	WOODSTOCK	GA		07/28/2021		222,736		(78)			(78)		976	976			
100065324	LITTLE ROCK	AR		07/28/2021		71,853		(22)			(22)		273	273			
100065325	SEVIERVILLE	TN		07/28/2021		209,883		(72)			(72)		912	912			
100065327	MODESTO	CA		07/28/2021		523,800		(177)			(177)		2,173	2,173			
100065328	HUNTERSVILLE	NC		07/28/2021		281,755		(106)			(106)		1,435	1,435			
100065330	CHANDLER	AZ		07/28/2021		207,815		(76)			(76)		925	925			
100065333	CLIFTON	VA		07/28/2021		192,512		(209)			(209)		3,763	3,763			
100065334	PORTLAND	OR		07/28/2021		489,069		(186)			(186)		2,313	2,313			
100065335	COVINGTON	WA		07/28/2021		279,146		(170)			(170)		2,818	2,818			
100065336	MISSION HILLS	CA		07/28/2021		544,329		(197)			(197)		2,371	2,371			
100065337	SWANNANOA	NC		07/28/2021		339,735		(152)			(152)		1,639	1,639			
100065338	JACKSONVILLE BEACH	FL		07/28/2021		258,019		(85)			(85)		1,109	1,109			
100065339	BRAINTREE	MA		07/28/2021		385,393		(161)			(161)		1,773	1,773			
100065341	AUSTELL	GA		07/28/2021		237,220		(87)			(87)		1,040	1,040			
100065342	JERSEY CITY	NJ		07/28/2021		354,303		(134)			(134)		1,574	1,574			
100065343	ENGLEWOOD	NJ		07/28/2021		326,180		(141)			(141)		1,607	1,607			
100065344	BATON ROUGE	LA		07/28/2021		226,935		(81)			(81)		965	965			
100065346	SCOTTSDALE	AZ		07/28/2021		387,762		(153)			(153)		1,775	1,775			
100065350	RENO	NV		07/28/2021		265,909		(127)			(127)		1,293	1,293			
100065351	LAVEEN	AZ		07/28/2021		227,795		(111)			(111)		1,174	1,174			
100065352	BEAVERTON	OR		07/28/2021		410,254		(154)			(154)		1,876	1,876			
100065354	EVANSTON	IL		07/28/2021		378,311		(135)			(135)		1,686	1,686			
100065355	LAWRENCE	MA		07/28/2021		465,796		(170)			(170)		2,032	2,032			
100065357	ARLINGTON	TX		07/28/2021		179,514		(122)			(122)		1,652	1,652			
100065359	ROUND ROCK	TX		07/28/2021		325,999		(118)			(118)		1,390	1,390			
100065362	ROUND LAKE BEACH	IL		07/28/2021		104,213		(62)			(62)		1,238	1,238			
100065363	SURFSIDE BEACH	SC		07/28/2021		363,351		(137)			(137)		1,667	1,667			
100065364	FRESNO	CA		07/28/2021		106,225		(34)			(34)		417	417			
100065367	KEYPORT	NJ		07/28/2021		282,285		(108)			(108)		1,291	1,291			
100065369	PORTLAND	OR		07/28/2021		306,818		(109)			(109)		1,369	1,369			
100065371	ATLANTA	GA		07/28/2021		283,964		(110)			(110)		1,317	1,317			
100065372	HOUSTON	TX		07/28/2021		130,187		(41)			(41)		506	506			
100065373	HOUSTON	TX		07/28/2021		311,502		(149)			(149)		2,813	2,813			
100065374	THOMPSONS STATION	TN		07/28/2021		250,702		(83)			(83)		1,068	1,068			
100065375	OAKLAND	CA		07/28/2021		347,243		(152)			(152)		1,603	1,603			
100065376	LAKE WORTH	FL		07/28/2021		241,557		(212)			(212)		4,454	4,454			
100065377	PHILADELPHIA	PA		07/28/2021		242,015		(107)			(107)		1,460	1,460			
100065378	RALEIGH	NC		07/28/2021		229,189		(86)			(86)		1,040	1,040			
100065379	CAPE CORAL	FL		07/28/2021		295,139		(111)			(111)		1,284	1,284			
100065380	CAMAS	WA		07/28/2021		364,068		(159)			(159)		1,693	1,693			
100065382	COLTON	CA		07/28/2021		91,897		(96)			(96)		1,643	1,643			
100065384	NASHVILLE	TN		07/28/2021		213,987		(77)			(77)		915	915			
100065385	DENVER	CO		07/28/2021		425,406		(161)			(161)		1,948	1,948			
100065387	LUBBOCK	TX		07/28/2021		61,673		(20)			(20)		243	243			
100065388	ELKTON	MD		07/28/2021		230,881		(86)			(86)		1,041	1,041			
100065390	SPOKANE	WA		07/28/2021		252,515		(96)			(96)		1,155	1,155			
100065391	NEPTUNE	NJ		07/28/2021		232,450		(83)			(83)		1,057	1,057			
100065393	CHANDLER	AZ		07/28/2021		305,262		(118)			(118)		1,423	1,423			
100065394	ZEPHYRHILLS	FL		07/28/2021		208,605		(74)			(74)		872	872			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065395	CHARLOTTE	NC		07/28/2021		244,243		(106)			(106)		1,192	1,192			
100065396	MINNEAPOLIS	MN		07/28/2021		229,164		(108)			(108)		1,153	1,153			
100065397	SAN DIEGO	CA		07/28/2021		872,265		(691)			(691)		8,180	8,180			
100065399	LAKEWOOD	NJ		07/28/2021		237,482		(108)			(108)		1,172	1,172			
100065401	CARY	NC		07/28/2021		206,996		(110)			(110)		1,070	1,070			
100065402	EL PASO	TX		07/28/2021		221,244		(121)			(121)		1,142	1,142			
100065404	LOS ANGELES	CA		07/28/2021		606,631		(242)			(242)		2,790	2,790			
100065409	LAKEWOOD	WA		07/28/2021		493,794		(273)			(273)		2,543	2,543			
100065410	ATLANTA	GA		07/28/2021		267,947		(118)			(118)		1,218	1,218			
100065411	DOWNEY	CA		07/28/2021		1,265,870		(737)			(737)		7,285	7,285			
100065412	LAKEWOOD	WA		07/28/2021		475,369		(283)			(283)		2,948	2,948			
100065413	LAKEWOOD	WA		07/28/2021		467,999		(292)			(292)		3,218	3,218			
100065414	OLYMPIA	WA		07/28/2021		215,970		(114)			(114)		1,107	1,107			
100065415	WEST NEW YORK	NJ		07/28/2021		326,624		(166)			(166)		1,637	1,637			
100065416	SAN JOSE	CA		07/28/2021		248,189		(113)			(113)		1,244	1,244			
100065418	CLIFTON	NJ		07/28/2021		296,096		(152)			(152)		1,499	1,499			
100065419	LOS GATOS	CA		07/28/2021		738,232		(335)			(335)		3,732	3,732			
100065421	FRISCO	TX		07/28/2021		255,244		(101)			(101)		1,191	1,191			
100065422	LEADVILLE	CO		07/28/2021		257,329		(104)			(104)		1,205	1,205			
100065423	PLANO	TX		07/28/2021		245,485		(97)			(97)		1,145	1,145			
100065424	HOLLISTER	CA		07/28/2021		594,007		(291)			(291)		2,932	2,932			
100065425	GEORGETOWN	TX		07/28/2021		265,650		(134)			(134)		1,367	1,367			
100065428	MODESTO	CA		07/28/2021		227,169		(172)			(172)		1,438	1,438			
100065433	EDEN PRAIRIE	MN		07/28/2021		194,569		(203)			(203)		2,534	2,534			
100065434	CHESTER SPRINGS	PA		07/28/2021		211,563		(101)			(101)		1,061	1,061			
100065435	FRANKLIN CENTER	PA		07/28/2021		237,545		(114)			(114)		1,191	1,191			
100065436	MANASSAS	VA		07/28/2021		400,897		(153)			(153)		1,830	1,830			
100065439	CORDOVA	TN		07/28/2021		206,655		(105)			(105)		1,063	1,063			
100065440	BURLINGAME	CA		07/28/2021		670,061		(329)			(329)		3,503	3,503			
100065441	HANFORD	CA		07/28/2021		142,564		(133)			(133)		2,004	2,004			
100065442	VALRICO	FL		07/28/2021		263,829		(141)			(141)		1,404	1,404			
100065443	DARRINGTON	WA		07/28/2021		323,549		(169)			(169)		1,680	1,680			
100065444	TACOMA	WA		07/28/2021		244,082		(111)			(111)		1,225	1,225			
100065445	WORCESTER	MA		07/28/2021		225,590		(88)			(88)		723	723			
100065446	MEMPHIS	TN		07/28/2021		62,933		(20)			(20)		248	248			
100065447	FONTANA	CA		07/28/2021		466,042		(212)			(212)		2,445	2,445			
100065449	BALTIMORE	MD		07/28/2021		82,009		(72)			(72)		1,106	1,106			
100065450	RIDGECREST	CA		07/28/2021		208,505		(105)			(105)		1,135	1,135			
100065451	SACRAMENTO	CA		07/28/2021		523,099		(245)			(245)		2,640	2,640			
100065452	ARLINGTON	TN		07/28/2021		253,836		(129)			(129)		1,268	1,268			
100065455	BERWYN	PA		07/28/2021		201,588		(84)			(84)		977	977			
100065456	PORTLAND	OR		07/28/2021		295,347		(118)			(118)		1,445	1,445			
100065458	POCONO LAKE	PA		07/28/2021		292,655		(122)			(122)		1,336	1,336			
100065459	LOS ANGELES	CA		07/28/2021		252,583		(126)			(126)		1,241	1,241			
100065460	MEMPHIS	TN		07/28/2021		63,697		(20)			(20)		251	251			
100065462	MANCHESTER	NH		07/28/2021		331,077		(163)			(163)		1,765	1,765			
100065463	ATHENS	GA		07/28/2021		117,978		(43)			(43)		644	644			
100065464	HEMET	CA		07/28/2021		256,746		(93)			(93)		1,090	1,090			
100065465	AUSTIN	TX		07/28/2021		227,863		(91)			(91)		1,078	1,078			
100065467	DENVER	CO		07/28/2021		227,507		(127)			(127)		1,594	1,594			
100065468	TIGARD	OR		07/28/2021		423,481		(191)			(191)		2,043	2,043			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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100065469	LUTHERVILLE TIMONIUM	MD		07/28/2021		241,854		(90)			(90)		1,029	1,029			
100065470	MCKINNEY	TX		07/28/2021		296,934		(113)			(113)		1,377	1,377			
100065472	SAINT ROBERT	MO		07/28/2021		83,800		(26)			(26)		325	325			
100065473	LOVELAND	CO		07/28/2021		221,486		(126)			(126)		1,622	1,622			
100065474	COLUMBIA	MO		07/28/2021		63,244		(25)			(25)		395	395			
100065476	CLARKSVILLE	TN		07/28/2021		332,837		(121)			(121)		1,395	1,395			
100065478	SCOTTSDALE	AZ		07/28/2021		238,607		(166)			(166)		3,597	3,597			
100065480	ROCKWALL	TX		07/28/2021		247,508		(93)			(93)		1,116	1,116			
100065481	GILBERT	AZ		07/28/2021		294,228		(114)			(114)		1,373	1,373			
100065482	SANTA MARIA	CA		07/28/2021		372,615		(121)			(121)		1,546	1,546			
100065483	SIGNAL HILL	CA		07/28/2021		330,704		(170)			(170)		1,658	1,658			
100065484	LAS VEGAS	NV		07/28/2021		283,723		(96)			(96)		1,183	1,183			
100065485	JOSHUA TREE	CA		07/28/2021		262,144		(94)			(94)		1,122	1,122			
100065487	EUGENE	OR		07/28/2021		460,810		(189)			(189)		2,107	2,107			
100065489	BELLA VISTA	AR		07/28/2021		233,199		(90)			(90)		1,009	1,009			
100065490	TAMPA	FL		07/28/2021		340,356		(107)			(107)		1,347	1,347			
100065492	COPPERAS COVE	TX		07/28/2021		106,996		(37)			(37)		461	461			
100065493	CARROLLTON	TX		07/28/2021		240,239		(109)			(109)		1,138	1,138			
100065495	CHOWCHILLA	CA		07/28/2021		229,925		(114)			(114)		1,130	1,130			
100065496	HOUSTON	TX		07/28/2021		194,071		(402)			(402)		11,396	11,396		(31)	(31)
100065497	GRAND JUNCTION	CO		07/28/2021		261,429		(86)			(86)		1,090	1,090			
100065498	MOUNTAIN HOUSE	CA		07/28/2021		315,405		(128)			(128)		1,536	1,536			
100065499	GALVESTON	TX		07/28/2021		247,601		(79)			(79)		876	876			
100065500	SALT LAKE CITY	UT		07/28/2021		429,759		(149)			(149)		1,824	1,824			
100065501	CARY	NC		07/28/2021		267,674		(143)			(143)		2,138	2,138			
100065502	CUMBERLAND	MD		07/28/2021		84,453		(29)			(29)		436	436			
100065503	FREDERICKSBURG	VA		07/28/2021		279,973		(118)			(118)		1,340	1,340			
100065506	WINCHESTER	CA		07/28/2021		315,797		(157)			(157)		2,601	2,601			
100065507	LAS VEGAS	NV		07/28/2021		306,251		(143)			(143)		1,495	1,495			
100065508	PRESCOTT VALLEY	AZ		07/28/2021		260,211		(175)			(175)		2,349	2,349			
100065510	NAPA	CA		07/28/2021		511,246		(165)			(165)		2,134	2,134			
100065511	WASHINGTON	DC		07/28/2021		226,912		(175)			(175)		2,572	2,572			
100065512	SPARKS	NV		07/28/2021		366,972		(168)			(168)		1,841	1,841			
100065513	NORTH LAS VEGAS	NV		07/28/2021		225,638		(96)			(96)		1,096	1,096			
100065516	ROUND ROCK	TX		07/28/2021		254,870		(129)			(129)		1,240	1,240			
100065518	PORTLAND	OR		07/28/2021		410,239		(135)			(135)		1,747	1,747			
100065519	NEWARK	NJ		07/28/2021		314,936		(136)			(136)		1,588	1,588			
100065520	FORT WASHINGTON	MD		07/28/2021		224,175		(143)			(143)		1,768	1,768			
100065522	MARIETTA	GA		07/28/2021		254,517		(88)			(88)		1,111	1,111			
100065523	MEMPHIS	TN		07/28/2021		65,613		(21)			(21)		258	258			
100065524	AUSTIN	TX		07/28/2021		351,787		(174)			(174)		3,139	3,139			
100065525	BETTENDORF	IA		07/28/2021		311,684		(166)			(166)		1,572	1,572			
100065529	SKOKIE	IL		07/28/2021		142,427		(139)			(139)		1,426	1,426			
100065530	PORTLAND	OR		07/28/2021		148,679		(138)			(138)		2,025	2,025			
100065532	CENTREVILLE	VA		07/28/2021		255,518		(114)			(114)		1,233	1,233			
100065534	WESTERN SPRINGS	IL		07/28/2021		271,975		(116)			(116)		1,265	1,265			
100065535	HENRICO	VA		07/28/2021		220,774		(80)			(80)		964	964			
100065541	WASILLA	AK		07/28/2021		274,655		(91)			(91)		1,164	1,164			
100065542	FREDERICKSBURG	VA		07/28/2021		261,009		(367)			(367)		8,264	8,264			
100065543	PFLUGERVILLE	TX		07/28/2021		259,436		(125)			(125)		1,268	1,268			
100065544	MIAMI	FL		07/28/2021		288,801		(112)			(112)		1,346	1,346			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065546	RICHMOND	CA		07/28/2021		363,777		(131)			(131)		1,647	1,647			
100065548	LOS ANGELES	CA		07/28/2021		1,022,660		(445)			(445)		4,902	4,902			
100065552	SALT LAKE CITY	UT		07/28/2021		290,713		(137)			(137)		1,438	1,438			
100065556	ELIZABETHTOWN	KY		07/28/2021		235,072		(107)			(107)		1,149	1,149			
100065557	ANTIOCH	TN		07/28/2021		243,879		(93)			(93)		1,126	1,126			
100065558	ELIZABETH CITY	NC		07/28/2021		206,697		(114)			(114)		1,082	1,082			
100065559	SAVANNAH	GA		07/28/2021		217,202		(88)			(88)		1,352	1,352			
100065560	PFLUGERVILLE	TX		07/28/2021		228,552		(86)			(86)		1,065	1,065			
100065561	UNION CITY	CA		07/28/2021		321,428		(125)			(125)		1,529	1,529			
100065562	MIAMI	FL		07/28/2021		210,931		(74)			(74)		885	885			
100065563	SPARKS	NV		07/28/2021		270,718		(112)			(112)		1,295	1,295			
100065564	NASHVILLE	TN		07/28/2021		436,017		(180)			(180)		2,006	2,006			
100065565	RED BLUFF	CA		07/28/2021		240,181		(182)			(182)		3,292	3,292			
100065567	ANACORTES	WA		07/28/2021		352,637		(142)			(142)		1,674	1,674			
100065569	NILES	OH		07/28/2021		71,501		(86)			(86)		1,603	1,603			
100065571	FRESNO	CA		07/28/2021		205,259		(188)			(188)		2,815	2,815			
100065575	EVERETT	WA		07/28/2021		323,040		(122)			(122)		1,430	1,430			
100065578	FATE	TX		07/28/2021		244,460		(93)			(93)		1,134	1,134			
100065579	THORNTON	CO		07/28/2021		327,623		(138)			(138)		1,527	1,527			
100065581	ELK GROVE	CA		07/28/2021		224,332		(80)			(80)		929	929			
100065582	FULLERTON	CA		07/28/2021		447,534		(195)			(195)		2,091	2,091			
100065583	SAN TAN VALLEY	AZ		07/28/2021		273,090		(95)			(95)		1,169	1,169			
100065584	HOUSTON	TX		07/28/2021		142,990		(169)			(169)		3,300	3,300			
100065586	BIRMINGHAM	AL		07/28/2021		70,917		65			65		(2,641)	(2,641)		2,732	2,732
100065587	KYLE	TX		07/28/2021		295,316		(115)			(115)		1,370	1,370			
100065588	AUSTIN	TX		07/28/2021		206,958		(88)			(88)		1,238	1,238			
100065589	RIPON	CA		07/28/2021		279,308		(118)			(118)		1,726	1,726			
100065590	LEHI	UT		07/28/2021		276,642		(121)			(121)		1,323	1,323			
100065591	ALBUQUERQUE	NM		07/28/2021		96,569		(90)			(90)		1,315	1,315			
100065592	PHILADELPHIA	PA		07/28/2021		184,909		(128)			(128)		1,877	1,877			
100065593	SANTA FE	NM		07/28/2021		317,535		(120)			(120)		1,473	1,473			
100065595	LOS ANGELES	CA		07/28/2021		442,207		68			68		2,024	2,024			
100065596	WATSONVILLE	CA		07/28/2021		399,677		(208)			(208)		2,036	2,036			
100065597	SEGUIN	TX		07/28/2021		285,011		(112)			(112)		1,335	1,335			
100065598	MEMPHIS	TN		07/28/2021		208,442		(75)			(75)		908	908			
100065599	MALIN	OR		07/28/2021		449,441		(230)			(230)		2,873	2,873			
100065601	CHICAGO	IL		07/28/2021		106,081		(36)			(36)		503	503			
100065602	SALINAS	CA		07/28/2021		492,189		(243)			(243)		2,482	2,482			
100065605	COLUMBIA	MO		07/28/2021		63,249		(25)			(25)		391	391			
100065606	MILWAUKEE	WI		07/28/2021		54,511		(17)			(17)		210	210			
100065607	MORENO VALLEY	CA		07/28/2021		138,216		(44)			(44)		539	539			
100065608	LAS VEGAS	NV		07/28/2021		296,339		(112)			(112)		1,488	1,488			
100065609	HILLSBORO	OR		07/28/2021		231,879		(153)			(153)		2,034	2,034			
100065610	LONG BEACH	CA		07/28/2021		273,873		(121)			(121)		1,318	1,318			
100065611	CARPINTERIA	CA		07/28/2021		297,541		(146)			(146)		1,552	1,552			
100065613	CINCINNATI	OH		07/28/2021		256,136		(83)			(83)		1,058	1,058			
100065615	LAS VEGAS	NV		07/28/2021		230,464		(85)			(85)		1,013	1,013			
100065616	PHOENIX	AZ		07/28/2021		206,074		(71)			(71)		999	999			
100065617	CINCINNATI	OH		07/28/2021		253,829		(222)			(222)		3,386	3,386			
100065618	MODESTO	CA		07/28/2021		291,596		(99)			(99)		1,272	1,272			
100065620	PORT SAINT LUCIE	FL		07/28/2021		317,781		(106)			(106)		1,279	1,279			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065623	LAWRENCE	MA		07/28/2021		280,727		(104)			(104)		1,361	1,361			
100065626	GRAND JUNCTION	CO		07/28/2021		284,448		(98)			(98)		1,234	1,234			
100065628	WARWICK	RI		07/28/2021		254,135		(90)			(90)		1,129	1,129			
100065630	OAKLAND	CA		07/28/2021		483,094		(182)			(182)		2,138	2,138			
100065631	MEMPHIS	TN		07/28/2021		104,143		(32)			(32)		396	396			
100065633	GREEN BAY	WI		07/28/2021		119,265		(37)			(37)		459	459			
100065634	HOFFMAN ESTATES	IL		07/28/2021		101,901		(44)			(44)		768	768			
100065635	MAPLE SHADE	NJ		07/28/2021		198,588		(72)			(72)		861	861			
100065637	MONTGOMERY	TX		07/28/2021		109,819		(34)			(34)		428	428			
100065638	MOSCOW	ID		07/28/2021		380,412		(144)			(144)		1,739	1,739			
100065639	WEEHAWKEN	NJ		07/28/2021		651,267		(339)			(339)		3,297	3,297			
100065641	WASHINGTON	DC		07/28/2021		491,257		(185)			(185)		2,142	2,142			
100065642	THURMONT	MD		07/28/2021		394,617		(138)			(138)		1,721	1,721			
100065643	BROWNSVILLE	TX		07/28/2021		56,924		(114)			(114)		2,347	2,347			
100065644	TUCSON	AZ		07/28/2021		206,942		(68)			(68)		877	877			
100065645	ASHLAND	VA		07/28/2021		232,871		(132)			(132)		1,741	1,741			
100065648	NORTH RICHLAND HILLS	TX		07/28/2021		218,445		(69)			(69)		847	847			
100065649	DORCHESTER	MA		07/28/2021		229,638		(76)			(76)		928	928			
100065650	JACKSONVILLE	FL		07/28/2021		126,972		(42)			(42)		530	530			
100065651	ANCHORAGE	AK		07/28/2021		277,273		(111)			(111)		1,300	1,300			
100065653	BELCAMP	MD		07/28/2021		209,578		(89)			(89)		724	724			
100065654	COLUMBUS	GA		07/28/2021		56,850		(18)			(18)		226	226			
100065655	BIRDSBORO	PA		07/28/2021		101,518		(32)			(32)		404	404			
100065657	FORT LAUDERDALE	FL		07/28/2021		244,689		(96)			(96)		1,141	1,141			
100065658	MATTHEWS	NC		07/28/2021		239,156		(80)			(80)		738	738			
100065659	TAMPA	FL		07/28/2021		135,148		(76)			(76)		1,071	1,071			
100065660	LEANDER	TX		07/28/2021		233,951		(87)			(87)		1,054	1,054			
100065661	ALBUQUERQUE	NM		07/28/2021		243,359		(105)			(105)		1,273	1,273			
100065662	SILVER CITY	NM		07/28/2021		103,808		(43)			(43)		699	699			
100065663	TAUNTON	MA		07/28/2021		470,879		(174)			(174)		2,055	2,055			
100065668	ALBUQUERQUE	NM		07/28/2021		120,106		(41)			(41)		568	568			
100065669	CICERO	IL		07/28/2021		227,452		(76)			(76)		988	988			
100065670	MAITLAND	FL		07/28/2021		222,997		(85)			(85)		970	970			
100065672	SAINT LOUIS	MO		07/28/2021		210,235		(66)			(66)		833	833			
100065674	JOPLIN	MO		07/28/2021		146,357		(59)			(59)		766	766			
100065675	COLORADO SPRINGS	CO		07/28/2021		267,158		(99)			(99)		1,133	1,133			
100065677	CEDARPINES PK	CA		07/28/2021		339,847		(125)			(125)		1,547	1,547			
100065678	RICHFIELD	UT		07/28/2021		215,428		(73)			(73)		896	896			
100065680	HYATTSVILLE	MD		07/28/2021		257,969		(139)			(139)		1,841	1,841			
100065681	AUSTIN	TX		07/28/2021		235,244		(101)			(101)		1,133	1,133			
100065684	PHOENIX	AZ		07/28/2021		209,446		(93)			(93)		1,363	1,363			
100065686	SAN BERNARDINO	CA		07/28/2021		301,975		(134)			(134)		1,852	1,852			
100065688	JACKSON	CA		07/28/2021		275,680		(133)			(133)		1,865	1,865			
100065690	FORT COLLINS	CO		07/28/2021		209,813		(73)			(73)		897	897			
100065691	HAWTHORNE	CA		07/28/2021		780,521		(273)			(273)		3,262	3,262			
100065692	OVIEDO	FL		07/28/2021		325,853		(113)			(113)		1,368	1,368			
100065693	BRISTOL	CT		07/28/2021		114,217		(46)			(46)		774	774			
100065696	LODI	CA		07/28/2021		390,980		(135)			(135)		1,211	1,211			
100065697	VAIL	AZ		07/28/2021		290,510		(105)			(105)		1,243	1,243			
100065698	CHICOPEE	MA		07/28/2021		214,579		(71)			(71)		896	896			
100065703	METAIRIE	LA		07/28/2021		146,642		(168)			(168)		2,771	2,771			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065707	TARPON SPRINGS	FL		07/28/2021		207,820		(73)			(73)		925	925			
100065709	INDIALANTIC	FL		07/28/2021		229,314		(89)			(89)		1,017	1,017			
100065711	FERGUSON	NC		07/28/2021		381,184		(148)			(148)		1,709	1,709			
100065714	JACKSONVILLE	FL		07/28/2021		87,326		(27)			(27)		332	332			
100065715	MODESTO	CA		07/28/2021		155,193		(48)			(48)		595	595			
100065716	CITRUS HEIGHTS	CA		07/28/2021		246,518		(153)			(153)		3,138	3,138			
100065717	WEST MILTON	OH		07/28/2021		203,741		(71)			(71)		967	967			
100065720	CINCINNATI	OH		07/28/2021		229,092		(70)			(70)		885	885			
100065722	LONGWOOD	FL		07/28/2021		292,910		(105)			(105)		1,313	1,313			
100065724	NEWARK	NJ		07/28/2021		303,631		(119)			(119)		1,371	1,371			
100065725	PORTLAND	OR		07/28/2021		436,385		(198)			(198)		2,204	2,204			
100065729	PORTLAND	OR		07/28/2021		216,614		(91)			(91)		1,061	1,061			
100065731	NEW ORLEANS	LA		07/28/2021		180,318		(159)			(159)		2,026	2,026			
100065733	NEWARK	NJ		07/28/2021		257,525		(84)			(84)		1,029	1,029			
100065734	WASHINGTON	DC		07/28/2021		693,364		(396)			(396)		3,760	3,760			
100065735	MURFREESBORO	TN		07/28/2021		149,997		(145)			(145)		1,443	1,443			
100065738	IRVINE	CA		07/28/2021		284,392		(113)			(113)		1,404	1,404			
100065739	CHARLESTON	SC		07/28/2021		663,148		(251)			(251)		2,990	2,990			
100065741	DENVER	CO		07/28/2021		236,663		(86)			(86)		1,128	1,128			
100065742	ALBUQUERQUE	NM		07/28/2021		240,148		(123)			(123)		1,212	1,212			
100065743	SAN DIEGO	CA		07/28/2021		443,050		(182)			(182)		2,022	2,022			
100065746	FULLERTON	CA		07/28/2021		332,618		(124)			(124)		1,418	1,418			
100065747	ANAHEIM	CA		07/28/2021		460,623		(222)			(222)		2,397	2,397			
100065753	FRANKLINTON	NC		07/28/2021		212,052		(81)			(81)		1,231	1,231			
100065754	MEMPHIS	TN		07/28/2021		40,664		(18)			(18)		309	309			
100065755	SELBYVILLE	DE		07/28/2021		297,369		(109)			(109)		1,326	1,326			
100065756	SAN FRANCISCO	CA		07/28/2021		615,456		(350)			(350)		3,843	3,843			
100065757	WILKES BARRE	PA		07/28/2021		65,894		(21)			(21)		264	264			
100065760	KISSIMMEE	FL		07/28/2021		361,988		(156)			(156)		1,684	1,684			
100065761	KENNER	LA		07/28/2021		128,658		(126)			(126)		2,119	2,119			
100065762	ANN ARBOR	MI		07/28/2021		315,751		(137)			(137)		1,536	1,536			
100065764	BEAUMONT	CA		07/28/2021		322,772		(154)			(154)		1,629	1,629			
100065765	GLENDORA	CA		07/28/2021		627,423		(293)			(293)		3,087	3,087			
100065766	REDONDO BEACH	CA		07/28/2021		342,655		(141)			(141)		1,679	1,679			
100065767	BOTHELL	WA		07/28/2021		330,781		(128)			(128)		1,579	1,579			
100065768	KAHULUI	HI		07/28/2021		420,314		(184)			(184)		2,184	2,184			
100065770	MIRAMAR	FL		07/28/2021		322,757		(143)			(143)		1,662	1,662			
100065771	LEXINGTON PARK	MD		07/28/2021		264,527		(122)			(122)		1,315	1,315			
100065772	POPLAR BLUFF	MO		07/28/2021		28,533		(67)			(67)		1,617	1,617			
100065773	CHARLESTON	SC		07/28/2021		315,776		(125)			(125)		1,446	1,446			
100065776	SAN DIEGO	CA		07/28/2021		350,431		(136)			(136)		1,542	1,542			
100065777	BELLE CHASSE	LA		07/28/2021		241,219		(81)			(81)		1,053	1,053			
100065779	ANAHEIM	CA		07/28/2021		477,648		(230)			(230)		2,487	2,487			
100065781	BRIDGEPORT	CT		07/28/2021		161,335		(152)			(152)		2,269	2,269			
100065782	OXNARD	CA		07/28/2021		253,071		(122)			(122)		1,325	1,325			
100065783	BAKERSFIELD	CA		07/28/2021		259,194		(121)			(121)		1,467	1,467			
100065784	BURBANK	CA		07/28/2021		307,766		(110)			(110)		1,311	1,311			
100065785	PEORIA	AZ		07/28/2021		199,430		(62)			(62)		778	778			
100065788	GILBERT	AZ		07/28/2021		255,109		(95)			(95)		1,079	1,079			
100065790	BONITA SPRINGS	FL		07/28/2021		240,307		(84)			(84)		1,023	1,023			
100065793	SANFORD	FL		07/28/2021		122,540		(40)			(40)		502	502			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065794	FORT COLLINS	CO		07/28/2021		263,348		(90)			(90)		1,173	1,173			
100065797	KYLE	TX		07/28/2021		267,203		(93)			(93)		1,116	1,116			
100065798	ALLENTOWN	PA		07/28/2021		209,673		(77)			(77)		903	903			
100065799	LEICESTER	MA		07/28/2021		253,874		(107)			(107)		1,713	1,713			
100065806	TUCSON	AZ		07/28/2021		207,402		(68)			(68)		888	888			
100065807	PACE	FL		07/28/2021		211,735		(78)			(78)		925	925			
100065808	TAVARES	FL		07/28/2021		278,643		(107)			(107)		1,207	1,207			
100065810	GEARHART	OR		07/23/2021		674,545		(239)			(239)		2,740	2,740			
100065811	SAG HARBOR	NY		07/23/2021		1,708,925		(449)			(449)		2,462	2,462			
100065813	WAYNE	NJ		07/23/2021		624,922		(219)			(219)		2,497	2,497			
100065814	MAKAWAO	HI		07/23/2021		642,971		(259)			(259)		3,115	3,115			
100065815	OAKLAND	CA		07/23/2021		927,279		(330)			(330)		3,705	3,705			
100065816	NEWPORT BEACH	CA		07/23/2021		1,338,014		(674)			(674)		6,357	6,357			
100065817	JACKSONVILLE	FL		07/23/2021		84,426		(83)			(83)		1,014	1,014			
100065818	WALDORF	MD		07/23/2021		191,169		(368)			(368)		5,787	5,787			
100065819	WEST HOLLYWOOD	CA		07/23/2021		1,211,366		(791)			(791)		5,827	5,827			
100065820	GREENBELT	MD		07/23/2021		102,582		(30)			(30)		346	346			
100065821	SAN DIMAS	CA		07/23/2021		993,618		(783)			(783)		10,843	10,843			
100065823	HACKENSACK	NJ		07/23/2021		308,515		(101)			(101)		1,159	1,159			
100065825	ARCADIA	CA		07/23/2021		1,632,583		(713)			(713)		7,131	7,131			
100065826	EL CAJON	CA		07/23/2021		1,158,179		(675)			(675)		5,572	5,572			
100065828	LA CANADA FLINTRIDGE	CA		07/23/2021		1,863,161		(869)			(869)		10,225	10,225			
100065829	HAPPY VALLEY	OR		07/23/2021		400,891		1,619			1,619		1,233	1,233			
100065830	AGOURA HILLS	CA		07/23/2021		508,582		(213)			(213)		2,378	2,378			
100065831	MIAMI BEACH	FL		07/23/2021		955,246		(553)			(553)		4,764	4,764			
100065832	WARREN	NJ		07/23/2021		1,120,673		(406)			(406)		4,454	4,454			
100065833	ENCINO	CA		07/23/2021		1,458,539		(645)			(645)		6,479	6,479			
100065834	RICHMOND	TX		07/23/2021		213,319		(69)			(69)		777	777			
100065835	RANCHO MIRAGE	CA		07/23/2021		572,370		(224)			(224)		2,510	2,510			
100065836	PARKLAND	FL		07/23/2021		725,848		(864)			(864)		11,826	11,826			
100065837	CHATSWORTH	CA		07/23/2021		1,175,420		(369)			(369)		4,281	4,281			
100065838	NEWPORT BEACH	CA		07/23/2021		916,646		(460)			(460)		4,078	4,078			
100065839	SANTA ROSA	CA		07/23/2021		468,150		(206)			(206)		2,142	2,142			
100065840	LA CANADA FLINTRIDGE	CA		07/23/2021		1,984,717		(895)			(895)		9,098	9,098			
100065841	RICHMOND	TX		07/23/2021		875,160		(1,368)			(1,368)		30,493	30,493			
100065842	OLYMPIC VALLEY	CA		07/23/2021		333,061		(95)			(95)		1,184	1,184			
100065843	EASTON	PA		07/23/2021		341,444		(114)			(114)		1,393	1,393			
100065844	SAN ANTONIO	TX		07/23/2021		304,607		(105)			(105)		1,134	1,134			
100065845	OCALA	FL		07/23/2021		304,473		(100)			(100)		1,159	1,159			
100065846	BOCA RATON	FL		07/23/2021		623,369		(249)			(249)		2,609	2,609			
100065847	WEST LONG BRANCH	NJ		07/23/2021		458,211		(151)			(151)		1,798	1,798			
100065848	KINNELON	NJ		07/23/2021		1,800,745		(607)			(607)		6,953	6,953			
100065849	PHOENIX	AZ		07/23/2021		610,762		(253)			(253)		2,746	2,746			
100065851	LOS ANGELES	CA		07/27/2021		263,857		(147)			(147)		1,405	1,405			
100065854	LAHAINA	HI		07/27/2021		325,352		(88)			(88)		1,035	1,035			
100065855	WOODLAND HILLS	CA		07/27/2021		1,676,940		(748)			(748)		7,739	7,739			
100065856	MIAMI	FL		07/27/2021		219,901		(68)			(68)		849	849			
100065858	LITTLE ELM	TX		07/27/2021		312,284		(132)			(132)		1,671	1,671			
100065859	WESTLAKE VILLAGE	CA		07/27/2021		1,414,768		3,180			3,180		15,894	15,894			
100065860	ENCINO	CA		07/27/2021		782,139		(213)			(213)		1,000	1,000			
100065861	LOS ANGELES	CA		07/27/2021		1,318,566		(503)			(503)		5,807	5,807			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065862	MENLO PARK	CA		07/27/2021		1,940,372		(246)			(246)		1,500	1,500			
100065863	WEST HOLLYWOOD	CA		07/27/2021		1,102,396		(553)			(553)		1,931	1,931			
100065864	MIAMI	FL		07/27/2021		267,878		(84)			(84)		953	953			
100065876	Amsterdam	NLD		07/30/2021		15,089		(6)			(6)		361	361	(51)		(51)
100065882	Amsterdam	NLD		07/30/2021		97,883		(3)			(3)		863	863	(122)		(122)
100065888	Amsterdam	NLD		07/30/2021		9,431		(5)			(5)		226	226	(32)		(32)
100065900	Amsterdam	NLD		07/30/2021		7,167		2			2		172	172	(24)		(24)
100065903	Amsterdam	NLD		07/30/2021		6,192		3			3		121	121	(17)		(17)
100065906	Amsterdam	NLD		07/30/2021		12,771		6			6		249	249	(35)		(35)
100065924	Amsterdam	NLD		07/30/2021		38,643		27			27		763	763	(108)		(108)
100065930	Amsterdam	NLD		07/30/2021		39,122		29			29		762	762	(107)		(107)
100065933	Amsterdam	NLD		07/30/2021		12,637		6			6		303	303	(43)		(43)
100065939	Amsterdam	NLD		07/30/2021		55,546		26			26		1,330	1,330	(188)		(188)
100065942	Amsterdam	NLD		07/30/2021		13,549		(1)			(1)		263	263	(37)		(37)
100065951	Amsterdam	NLD		07/30/2021		138,068		(21)			(21)		17,666	17,666	(2,491)		(2,491)
100065960	Amsterdam	NLD		07/30/2021		14,688		10			10		294	294	(41)		(41)
100065968	BERKELEY HEIGHTS	NJ		08/02/2021		448,552		(69)			(69)		3,628	3,628			
100065969	PHILLIPSBURG	NJ		08/02/2021		183,389		(210)			(210)		9,337	9,337			
100065970	WILLINGBORO	NJ		08/02/2021		134,271		(20)			(20)		1,087	1,087			
100065971	WETUMPKA	AL		08/02/2021		84,185		(28)			(28)		455	455			
100065974	GREEN BAY	WI		08/02/2021		62,104		(20)			(20)		521	521			
100065983	MAINVILLE	OH		08/02/2021		92,847		(2)			(2)		805	805			
100065989	MACEDONIA	OH		08/02/2021		116,126		9			9		353	353			
100065990	FORT WORTH	TX		08/02/2021		159,796		6			6		1,415	1,415			
100065999	SAINT LEONARD	MD		08/02/2021		220,045		(1)			(1)		1,961	1,961			
100066001	HEBRON	IN		08/02/2021		141,089		6			6		1,687	1,687			
100066003	PORT SAINT LUCIE	FL		08/02/2021		68,396		6			6		443	443			
100066010	BROOKLYN	CT		08/02/2021		195,647		(50)			(50)		1,020	1,020			
100066017	EAST MEADOW	NY		08/02/2021		254,296		(9)			(9)		2,100	2,100			
100066024	BAY SHORE	NY		08/02/2021		107,223		(34)			(34)		797	797			
100066026	CARLYLE	IL		08/02/2021		88,355							1,025	1,025			
100066027	CENTENNIAL	CO		08/02/2021		200,961		(85)			(85)		2,405	2,405			
100066031	SPENCER	MA		08/02/2021		80,847		(16)			(16)		634	634			
100066038	ROSELLE	NJ		08/02/2021		96,169		(30)			(30)		531	531			
100066045	QUINCY	PA		08/02/2021		96,689		1			1		1,316	1,316			
100066047	HOUSTON	TX		08/02/2021		227,508		(9)			(9)		3,850	3,850			
100066052	SEAGOVILLE	TX		08/02/2021		108,609		(9)			(9)		307	307			
100066054	BROOMFIELD	CO		08/02/2021		255,813		2			2		1,355	1,355			
100066058	RUTHER GLEN	VA		08/02/2021		106,425		(10)			(10)		476	476			
100066068	OGDENSBURG	WI		08/02/2021		133,088		(22)			(22)		800	800			
100066074	MIDDLETOWN	DE		08/02/2021		103,013		(2)			(2)		165	165			
100066087	JACKSONVILLE	FL		08/02/2021		164,874		(16)			(16)		1,093	1,093			
100066089	BORDENTOWN	NJ		08/02/2021		191,345		(23)			(23)		1,267	1,267			
100066090	BROCKTON	MA		08/02/2021		130,579		(18)			(18)		923	923			
100066095	PLANTATION	FL		08/02/2021		313,455		9			9		1,971	1,971			
100066099	WICHITA	KS		08/02/2021		60,730		(5)			(5)		589	589			
100066106	ORLANDO	FL		08/02/2021		103,522		(20)			(20)		1,624	1,624			
100066107	MYSTIC	CT		08/02/2021		166,268		(19)			(19)		1,720	1,720			
100066115	BEMENT	IL		08/02/2021		133,488		(28)			(28)		862	862			
100066117	KOKOMO	IN		08/02/2021		83,489		3			3		575	575			
100066119	MORRISTOWN	NJ		08/02/2021		471,808		2			2		3,236	3,236			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066120	ACME	PA		08/02/2021		90,835		6			6		420	420			
100066132	SIOUX FALLS	SD		08/02/2021		122,562		1			1		1,559	1,559			
100066136	ELK GROVE	CA		08/02/2021		274,657		18			18		1,886	1,886			
100066138	BEREA	OH		08/02/2021		112,953		10			10		187	187			
100066142	REYNOLDSBURG	OH		08/02/2021		155,307		9			9		720	720			
100066143	NEWARK	OH		08/02/2021		94,951		8			8		832	832			
100066148	WEST CHESTER	OH		08/02/2021		69,791		(7)			(7)		340	340			
100066159	PISCATAWAY	NJ		08/02/2021		333,675		2			2		1,746	1,746			
100066161	TOLLAND	CT		08/02/2021		141,164		(20)			(20)		1,295	1,295			
100066166	DENVER	CO		08/02/2021		245,088		(51)			(51)		1,562	1,562			
100066168	THEODORE	AL		08/02/2021		130,074		(780)			(780)		129,192	129,192			
100066171	BANDERA	TX		08/02/2021		197,806		(27)			(27)		1,734	1,734			
100066176	ALTUS	OK		08/02/2021		182,674		(14)			(14)		688	688			
100066177	GRANDVIEW	MO		08/02/2021		124,753		(25)			(25)		668	668			
100066178	BEDFORD	OH		08/02/2021		90,843		(2)			(2)		608	608			
100066180	BUENA VISTA	VA		08/02/2021		73,111		(17)			(17)		454	454			
100066183	HOUSTON	TX		08/02/2021		132,191		(13)			(13)		927	927			
100066185	THEODORE	AL		08/02/2021		137,981		7			7		757	757			
100066190	LA VERNIA	TX		08/02/2021		275,952		(53)			(53)		1,731	1,731			
100066191	ZACHARY	LA		08/02/2021		91,142		(7)			(7)		469	469			
100066203	ELKRIDGE	MD		08/02/2021		306,810							2,171	2,171			
100066207	ANDOVER	KS		08/02/2021		114,509		(7)			(7)		1,123	1,123			
100066211	BLAIRSVILLE	PA		08/02/2021		58,348		(10)			(10)		406	406			
100066212	PALATINE	IL		08/02/2021		283,782		(28)			(28)		2,024	2,024			
100066214	BESSEMER	AL		08/02/2021		123,569		(1)			(1)		194	194			
100066239	LEVITOWN	NY		08/02/2021		275,127		(28)			(28)		1,895	1,895			
100066242	STOCKHOLM	NJ		08/02/2021		164,525		(29)			(29)		1,867	1,867			
100066254	MAKAWAO	HI		08/02/2021		368,860							1,941	1,941			
100066257	TRENTON	NJ		08/02/2021		133,963		(20)			(20)		937	937			
100066264	HAINES CITY	FL		08/02/2021		169,452		(54)			(54)		545	545			
100066269	KISSIMMEE	FL		08/02/2021		155,954		(23)			(23)		1,015	1,015			
100066270	OCALA	FL		08/02/2021		89,577		(20)			(20)		507	507			
100066271	MARGATE	FL		08/02/2021		265,260		(3)			(3)		1,433	1,433			
100066272	ELK GROVE	CA		08/02/2021		546,024		63			63		3,194	3,194			
100066276	CALERA	AL		08/02/2021		166,058		(50)			(50)		907	907			
100066278	LAKE ARIEL	PA		08/02/2021		91,582		1			1		657	657			
100066283	CORDOVA	TN		08/02/2021		125,350		10			10		1,267	1,267			
100066286	EUSTIS	FL		08/02/2021		110,351		(12)			(12)		568	568			
100066289	JACKSONVILLE	FL		08/02/2021		198,233		(16)			(16)		1,167	1,167			
100066290	WEST ALLIS	WI		08/02/2021		134,526		(2)			(2)		278	278			
100066292	ROCHESTER	IN		08/02/2021		51,795		(4)			(4)		205	205			
100066300	BLACKWOOD	NJ		08/02/2021		128,598		(32)			(32)		676	676			
100066310	COLORADO SPRINGS	CO		08/02/2021		213,368		2			2		1,141	1,141			
100066313	INDIANAPOLIS	IN		08/02/2021		85,940		(10)			(10)		407	407			
100066317	BOWIE	MD		08/02/2021		333,470		34			34		1,924	1,924			
100066320	RIVER FALLS	WI		08/02/2021		198,068		3			3		1,060	1,060			
100066327	REISTERSTOWN	MD		08/02/2021		208,611		36			36		1,268	1,268			
100066330	DAVENPORT	IA		08/02/2021		71,300		(10)			(10)		460	460			
100066332	STATEN ISLAND	NY		08/02/2021		377,090		(119)			(119)		2,657	2,657			
100066336	MISSION	TX		08/02/2021		79,471							686	686			
100066341	NORTHVALE	NJ		08/02/2021		304,974							2,567	2,567			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066344	PEARLAND	TX		08/02/2021		212,194		17			17		1,813	1,813			
100066352	PARSONS	KS		08/02/2021		99,049		(40)			(40)		939	939			
100066359	EL DORADO SPRINGS	MO		08/02/2021		153,851		(2,554)			(2,554)		151,448	151,448			
100066365	HANOVER TWP	PA		08/02/2021		93,703		(7)			(7)		886	886			
100066369	LEHIGH ACRES	FL		08/02/2021		119,105		(4)			(4)		210	210			
100066374	EUGENE	OR		08/02/2021		149,644		(13)			(13)		732	732			
100066382	BALTIMORE	MD		08/02/2021		133,478		(29)			(29)		897	897			
100066385	SPRINGVILLE	UT		08/02/2021		227,324		(32)			(32)		1,164	1,164			
100066386	CUYAHOGA FALLS	OH		08/02/2021		74,196		14			14		249	249			
100066400	CROWLEY	TX		08/02/2021		75,099		(22)			(22)		323	323			
100066404	FAYETTEVILLE	NY		08/02/2021		121,003		(8)			(8)		812	812			
100066406	SAINT ROBERT	MO		08/02/2021		193,677		(10)			(10)		637	637			
100066412	NEW IBERIA	LA		08/02/2021		85,553		(9)			(9)		485	485			
100066418	ROCKLEDGE	FL		08/02/2021		105,150		(11)			(11)		622	622			
100066421	SYLACAUGA	AL		08/02/2021		60,589		(7)			(7)		374	374			
100066429	COLUMBIA	KY		08/02/2021		111,905		4			4		544	544			
100066436	SPRINGFIELD	MA		08/02/2021		107,050		(13)			(13)		567	567			
100066448	CLARKSBURG	MD		08/02/2021		152,469		(19)			(19)		984	984			
100066452	NEW ULM	MN		08/02/2021		145,994		(6)			(6)		952	952			
100066455	EAST HARTFORD	CT		08/02/2021		147,481		(18)			(18)		1,275	1,275			
100066457	HAMPTON	VA		08/02/2021		73,408		(15)			(15)		630	630			
100066459	GREENVILLE	SC		08/02/2021		144,414		(18)			(18)		929	929			
100066463	BROCKTON	MA		08/02/2021		189,518		(21)			(21)		819	819			
100066470	KINNELON	NJ		08/02/2021		238,805		16			16		1,712	1,712			
100066471	PEORIA	IL		08/02/2021		77,972		(9)			(9)		499	499			
100066475	YAKIMA	WA		08/02/2021		245,717		(30)			(30)		1,286	1,286			
100066485	VINE GROVE	KY		08/02/2021		127,157		5			5		1,162	1,162			
100066488	CAPE CORAL	FL		08/02/2021		145,459		(18)			(18)		1,089	1,089			
100066491	FREDERICK	MD		08/02/2021		164,779		29			29		858	858			
100066497	BATH	ME		08/02/2021		120,004		4			4		854	854			
100066498	LITTLE ELM	TX		08/02/2021		189,014							1,981	1,981			
100066500	GRIMES	IA		08/02/2021		75,910		39			39		1,844	1,844			
100066503	LOUISVILLE	KY		08/02/2021		157,434		(6)			(6)		1,486	1,486			
100066509	GODFREY	IL		08/02/2021		75,497							330	330			
100066511	SUMMERVILLE	SC		08/02/2021		213,429		(2)			(2)		1,104	1,104			
100066512	PERRYVILLE	KY		08/02/2021		155,520		(15)			(15)		965	965			
100066518	SUNRISE	FL		08/02/2021		233,877		(47)			(47)		454	454			
100066519	RIVERVIEW	FL		08/02/2021		173,730		(37)			(37)		1,301	1,301			
100066521	NEW KENSINGTON	PA		08/02/2021		202,472		6			6		1,361	1,361			
100066526	KAPOLEI	HI		08/02/2021		443,213		(85)			(85)		3,682	3,682			
100066532	SOUTH AMBOY	NJ		08/02/2021		212,165		(18)			(18)		1,443	1,443			
100066533	INGLEWOOD	CA		08/02/2021		214,351		(20)			(20)		999	999			
100066537	BATON ROUGE	LA		08/02/2021		144,487		(35)			(35)		873	873			
100066541	COLUMBIA CITY	IN		08/02/2021		71,380		(609)			(609)		70,255	70,255			
100066556	KEANSBURG	NJ		08/02/2021		181,697		(25)			(25)		1,135	1,135			
100066561	BALTIMORE	MD		08/02/2021		190,998		(24)			(24)		962	962			
100066562	YORK	PA		08/02/2021		83,561		(6)			(6)		338	338			
100066568	VICTORIA	TX		08/02/2021		132,075		(26)			(26)		503	503			
100066572	WARR ACRES	OK		08/02/2021		105,738		(20)			(20)		178	178			
100066575	SCHENECTADY	NY		08/02/2021		111,262		(29)			(29)		1,961	1,961			
100066585	MAPLE HEIGHTS	OH		08/02/2021		60,458		(13)			(13)		114	114			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066588	MARCO ISLAND	FL		08/02/2021		328,655		(67)			(67)		1,763	1,763			
100066594	WANTAGE	NJ		08/02/2021		154,038		(12)			(12)		576	576			
100066595	ANNAPOLIS	MD		08/02/2021		304,384		2			2		1,944	1,944			
100066608	LINDEN	NJ		08/02/2021		116,436		1			1		(479)	(479)			
100066609	PHILADELPHIA	PA		08/02/2021		102,045		(2)			(2)		520	520			
100066610	MECHANICSVILLE	VA		08/02/2021		155,639		(15)			(15)		1,247	1,247			
100066611	BRAIDWOOD	IL		08/02/2021		150,911		(11)			(11)		1,380	1,380			
100066613	XENIA	OH		08/02/2021		58,719		(11)			(11)		325	325			
100066617	MORRISTOWN	TN		08/02/2021		123,173		(32)			(32)		671	671			
100066624	JARRELL	TX		08/02/2021		146,769		(48)			(48)		1,074	1,074			
100066626	ALPENA	MI		08/02/2021		172,149		(6)			(6)		337	337			
100066637	BUDA	TX		08/02/2021		219,379		(6)			(6)		776	776			
100066668	GREECE	NY		08/02/2021		110,772		(21)			(21)		637	637			
100066673	WICHITA	KS		08/02/2021		121,581		(35)			(35)		637	637			
100066675	WATERMAN	IL		08/02/2021		157,002		1			1		1,577	1,577			
100066677	ALTON	IL		08/02/2021		66,822		(23)			(23)		327	327			
100066682	KNOXVILLE	TN		08/02/2021		238,142		(67)			(67)		1,273	1,273			
100066686	CINCINNATI	OH		08/02/2021		121,947		12			12		1,710	1,710			
100066691	DERBY	KS		08/02/2021		189,768		(46)			(46)		583	583			
100066694	VINELAND	NJ		08/02/2021		111,505		(49)			(49)		696	696			
100066695	SARASOTA	FL		08/02/2021		126,732		(41)			(41)		448	448			
100066699	LAKELAND	FL		08/02/2021		142,849		(4)			(4)		251	251			
100066700	MOUNTAIN TOP	PA		08/02/2021		126,374		(66)			(66)		867	867			
100066714	LEBANON	PA		08/02/2021		141,192		(6)			(6)		1,899	1,899			
100066717	JACKSON	NJ		08/02/2021		363,257		(131)			(131)		1,052	1,052			
100066720	SEWELL	NJ		08/02/2021		110,115		(109)			(109)		3,691	3,691			
100066721	STUYVESANT	NY		08/02/2021		156,048		(35)			(35)		280	280			
100066724	KIMBERLY	AL		08/02/2021		169,435		(16)			(16)		864	864			
100066726	STOWE	VT		08/02/2021		184,507		(4)			(4)		2,108	2,108			
100066727	LITTLE EGG HARBOR TWP	NJ		08/02/2021		204,535		(13)			(13)		708	708			
100066730	MARGATE	FL		08/02/2021		172,714		(16)			(16)		902	902			
100066734	DECATUR	IN		08/02/2021		78,677		(2,221)			(2,221)		77,281	77,281			
100066743	EATON RAPIDS	MI		08/02/2021		356,247		(21)			(21)		1,831	1,831			
100066744	CLIMAX	MI		08/02/2021		144,682		(31)			(31)		763	763			
100066745	SPRING	TX		08/02/2021		176,221		(45)			(45)		849	849			
100066748	MIDDLETOWN	PA		08/02/2021		139,232		(34)			(34)		799	799			
100066761	HENRIETTA	NY		08/02/2021		192,895		(78)			(78)		1,132	1,132			
100066762	RIALTO	CA		08/02/2021		432,702		(76)			(76)		1,818	1,818			
100066766	MOUNT LAUREL	NJ		08/02/2021		140,415		(54)			(54)		636	636			
100066767	NEW PHILADELPHIA	OH		08/02/2021		144,954		(12)			(12)		1,051	1,051			
100066771	POWELL	OH		08/02/2021		133,915		(7)			(7)		698	698			
100066776	ROCKVILLE	MD		08/02/2021		458,037		(15)			(15)		3,141	3,141			
100066786	CHERRY HILL	NJ		08/02/2021		233,792		1			1		439	439			
100066787	HUNTINGTON	NY		08/02/2021		439,054		(37)			(37)		760	760			
100066788	LUSBY	MD		08/02/2021		237,650							898	898			
100066791	BALDWIN	MI		08/02/2021		153,009		(29)			(29)		847	847			
100066797	LOUISVILLE	KY		08/02/2021		177,853		(13)			(13)		891	891			
100066798	WICHITA	KS		08/02/2021		129,050		(13)			(13)		909	909			
100066802	JACKSONVILLE	NC		08/02/2021		134,791		115			115		(12,158)	(12,158)			
100066805	PHILADELPHIA	PA		08/02/2021		138,474		4			4		789	789			
100066808	LAWNSIDE	NJ		08/02/2021		142,032		(11)			(11)		754	754			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066813	AMHERST	VA		08/02/2021		116,100		(12)			(12)		546	546			
100066815	AMHERST	NY		08/02/2021		285,335		(9)			(9)		1,601	1,601			
100066816	ABERDEEN	MD		08/02/2021		216,737		(7)			(7)		1,147	1,147			
100066817	RUSKIN	FL		08/02/2021		196,159		5			5		1,117	1,117			
100066818	NORTH HAVEN	CT		08/02/2021		128,776		(16)			(16)		462	462			
100066819	FORT MYERS	FL		08/02/2021		302,423		(53)			(53)		3,963	3,963			
100066820	ABINGDON	MD		08/02/2021		144,709		(5)			(5)		768	768			
100066823	NORTH PLAINFIELD	NJ		08/02/2021		223,358		(33)			(33)		1,166	1,166			
100066827	CUMBERLAND	MD		08/02/2021		90,676							504	504			
100066831	PLANTATION	FL		08/02/2021		325,185							1,844	1,844			
100066832	HARDYSTON	NJ		08/02/2021		183,014		(19)			(19)		623	623			
100066833	MOUNT WASHINGTON	KY		08/02/2021		137,044		(10)			(10)		1,224	1,224			
100066835	FLORIDA CITY	FL		08/02/2021		156,240		(5)			(5)		1,178	1,178			
100066836	ABINGDON	MD		08/02/2021		366,669		(1)			(1)		2,022	2,022			
100066837	DAYTON	OH		08/02/2021		114,812		(5)			(5)		596	596			
100066840	PENSACOLA	FL		08/02/2021		137,416		(14)			(14)		465	465			
100066845	MEDFORD	NY		08/02/2021		296,457		(41)			(41)		1,483	1,483			
100066846	TURNERSVILLE	NJ		08/02/2021		216,992		4			4		(348)	(348)			
100066850	MINNEOLA	FL		08/02/2021		282,295		(62)			(62)		1,508	1,508			
100066852	FLORENCE	AL		08/02/2021		66,033		(8)			(8)		330	330			
100066854	NORTH ADAMS	MA		08/02/2021		123,192		(11)			(11)		863	863			
100066855	MIDDLEPOINT	NY		08/02/2021		79,796		(2)			(2)		437	437			
100066859	PORT DEPOSIT	MD		08/02/2021		205,498		(21)			(21)		887	887			
100066861	MARION	IN		08/02/2021		92,959		(7)			(7)		494	494			
100066865	SAN ANTONIO	TX		08/02/2021		164,812		9			9		935	935			
100066867	KINGWOOD	TX		08/02/2021		212,666		(9)			(9)		1,586	1,586			
100066868	HURST	TX		08/02/2021		193,560		10			10		1,131	1,131			
100066873	ROSHARON	TX		08/02/2021		209,249		21			21		380	380			
100066874	RURAL HALL	NC		08/02/2021		207,135		12			12		1,766	1,766			
100066876	NEW RICHMOND	WI		08/02/2021		325,055		(9)			(9)		1,187	1,187			
100066877	LEXINGTON	SC		08/02/2021		183,611		(13)			(13)		672	672			
100066879	SHELTON	WA		08/02/2021		231,879		31			31		1,353	1,353			
100066882	WASHINGTON	DC		08/02/2021		303,558		(1)			(1)		1,659	1,659			
100066889	NEW PORT RICHEY	FL		08/02/2021		229,662		(17)			(17)		1,194	1,194			
100066890	STERLING	VA		08/02/2021		650,000		29			29		3,644	3,644			
100066894	GOODYEAR	AZ		08/02/2021		298,750		7			7		1,676	1,676			
100066898	MILFORD	MA		08/02/2021		325,855		7			7		1,790	1,790			
100066899	SAINT JOSEPH	MO		08/02/2021		86,441		381			381		86,504	86,504			
100066904	GRANGER	IN		08/02/2021		297,095		(3)			(3)		1,667	1,667			
100066905	BROOKSVILLE	FL		08/02/2021		233,780		(1)			(1)		840	840			
100066910	STATESBORO	GA		08/02/2021		158,077		10			10		825	825			
100066913	CAMDEN	NJ		08/02/2021		140,527		8			8		781	781			
100066922	FLORISSANT	MO		08/02/2021		103,204		(1)			(1)		7	7			
100066923	YUCCA VALLEY	CA		08/02/2021		286,286		47			47		10,926	10,926			
100066929	SAND SPRINGS	OK		08/02/2021		300,397		99			99		10,765	10,765			
100066930	RAHWAY	NJ		08/02/2021		244,222		21			21		916	916			
100066937	LAKE ELSINORE	CA		08/02/2021		384,654		39			39		2,167	2,167			
100066941	FORT WORTH	TX		08/02/2021		248,212		35			35		1,433	1,433			
100066944	SAN BERNARDINO	CA		08/02/2021		275,740		14			14		1,294	1,294			
100066947	CRANDALL	TX		08/02/2021		167,659		11			11		1,524	1,524			
100066954	YOUNGSTOWN	OH		08/02/2021		184,586		(29)			(29)		724	724			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066955	JONESBORO	AR		08/02/2021		42,555		(4)			(4)		459	459			
100066958	ALBANY	GA		08/02/2021		53,017		(8)			(8)		360	360			
100066965	SUMTER	SC		08/02/2021		111,730		(44)			(44)		786	786			
100066975	SAUGUS	MA		08/02/2021		292,482		(38)			(38)		2,598	2,598			
100066981	SYLVESTER	GA		08/02/2021		98,030		(10)			(10)		685	685			
100066982	BALTIMORE	MD		08/02/2021		199,019		(22)			(22)		1,735	1,735			
100066986	ROME	NY		08/02/2021		82,649		(11)			(11)		849	849			
100066987	ROCKDALE	TX		08/02/2021		78,100		(38)			(38)		1,308	1,308			
100066988	OSCEOLA	IN		08/02/2021		97,193		(7)			(7)		179	179			
100066992	KATY	TX		08/02/2021		79,509		(17)			(17)		657	657			
100066999	SIMPSONVILLE	SC		08/02/2021		118,129		(21)			(21)		399	399			
100067000	HARLINGEN	TX		08/02/2021		140,444		(33)			(33)		992	992			
100067002	CLINTON	WI		08/02/2021		160,139		(15)			(15)		1,051	1,051			
100067007	CINCINNATI	OH		08/02/2021		87,668		(27)			(27)		473	473			
100067014	MIAMI GARDENS	FL		08/02/2021		200,921		(17)			(17)		1,232	1,232			
100067015	GRAND JUNCTION	CO		08/02/2021		180,414		(23)			(23)		792	792			
100067023	CARLTON	PA		08/02/2021		46,887		(11)			(11)		419	419			
100067024	GLENS FALLS	NY		08/02/2021		115,065		(31)			(31)		886	886			
100067027	LOUISVILLE	KY		08/02/2021		76,462		(17)			(17)		277	277			
100067029	CHALFONT	PA		08/02/2021		230,518		(25)			(25)		1,251	1,251			
100067030	ALVARADO	TX		08/02/2021		58,209		(8)			(8)		311	311			
100067035	FORT WORTH	TX		08/02/2021		133,038		(9)			(9)		1,046	1,046			
100067039	MEMPHIS	TN		08/02/2021		81,280		(18)			(18)		474	474			
100067040	ELIZABETH	PA		08/02/2021		82,064		(3)			(3)		927	927			
100067045	BELLMAWR	NJ		08/02/2021		126,278		(21)			(21)		1,145	1,145			
100067047	IMPERIAL	PA		08/02/2021		135,605		(2)			(2)		206	206			
100067056	BEAUMONT	TX		08/02/2021		132,857		(6)			(6)		222	222			
100067057	CHEEKTOWAGA	NY		08/02/2021		87,594		(13)			(13)		702	702			
100067060	NEW PORT RICHEY	FL		08/02/2021		70,480		(31)			(31)		623	623			
100067069	NORTH PLAINFIELD	NJ		08/02/2021		220,721		(26)			(26)		1,169	1,169			
100067070	CEDARPINES PARK AREA	CA		08/02/2021		151,005		(17)			(17)		828	828			
100067076	RIALTO	CA		08/02/2021		246,915		(27)			(27)		2,092	2,092			
100067081	GARDEN VALLEY	CA		08/02/2021		174,308		(29)			(29)		1,218	1,218			
100067087	YACOLT	WA		08/02/2021		199,340		(18)			(18)		993	993			
100067094	WEST BOYLSTON	MA		08/02/2021		229,137		(30)			(30)		1,176	1,176			
100067102	LAMPETER	PA		08/02/2021		201,199		(3)			(3)		362	362			
100067104	WASHINGTON	DC		08/02/2021		303,130		11			11		1,525	1,525			
100067106	JOLIET	IL		08/02/2021		205,883		(102)			(102)		3,383	3,383			
100067108	AURORA	CO		08/02/2021		222,780		(34)			(34)		1,580	1,580			
100067109	LANSDALE	PA		08/02/2021		262,408		(25)			(25)		1,450	1,450			
100067110	MOUNTAIN VIEW	HI		08/02/2021		123,470		(13)			(13)		714	714			
100067114	FRIDAY HARBOR	WA		08/02/2021		120,606		(30)			(30)		937	937			
100067116	KAPOLEI	HI		08/02/2021		201,307		(20)			(20)		1,070	1,070			
100067120	MILFORD	PA		08/02/2021		207,850		(21)			(21)		1,500	1,500			
100067122	KISSIMMEE	FL		08/02/2021		75,925		(12)			(12)		544	544			
100067123	VANCOUVER	WA		08/02/2021		94,876		(16)			(16)		864	864			
100067126	HIGH POINT	NC		08/02/2021		80,268		(10)			(10)		429	429			
100067128	WASHINGTON	DC		08/02/2021		465,592		(26)			(26)		3,169	3,169			
100067135	MENIFEE	CA		08/02/2021		185,248		(22)			(22)		985	985			
100067142	KENT	WA		08/02/2021		260,750		(81)			(81)		5,447	5,447			
100067144	STOCKTON	CA		08/02/2021		147,715		(16)			(16)		797	797			

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100067145	OCEANSIDE	CA		08/02/2021		186,167		(30)			(30)		2,223	2,223			
100067147	NORTH MIAMI	FL		08/02/2021		144,555		(6)			(6)		1,356	1,356			
100067148	DESOTO	TX		08/02/2021		187,534		(36)			(36)		2,127	2,127			
100067150	TAYLORSVILLE	UT		08/02/2021		145,026		(29)			(29)		991	991			
100067152	WEST PALM BEACH	FL		08/02/2021		199,585		(32)			(32)		1,189	1,189			
100067154	DALLAS	TX		08/02/2021		141,134		(26)			(26)		1,223	1,223			
100067155	GALT	CA		08/02/2021		231,320		26			26		2,932	2,932			
100067157	ORLANDO	FL		08/02/2021		172,730		1			1		1,926	1,926			
100067158	VENICE	FL		08/02/2021		127,446		(15)			(15)		914	914			
100067160	SAGINAW	TX		08/02/2021		117,853		(11)			(11)		591	591			
100067168	CALIFORNIA CITY	CA		08/02/2021		72,000		(2)			(2)		413	413			
100067169	SACRAMENTO	CA		08/02/2021		202,898		11			11		1,856	1,856			
100067170	SPANAWAY	WA		08/02/2021		144,869		4			4		679	679			
100067172	LOS ANGELES	CA		08/02/2021		161,574		1			1		1,658	1,658			
100067178	PALM BAY	FL		08/02/2021		103,882		8			8		557	557			
100067183	PHILADELPHIA	PA		08/02/2021		56,925		1			1		554	554			
100067184	ORLANDO	FL		08/02/2021		106,467		(4)			(4)		909	909			
100067188	HUNTSVILLE	AL		08/02/2021		108,222		(26)			(26)		603	603			
100067192	SAVANNAH	TN		08/02/2021		51,833		(2)			(2)		125	125			
100067195	RIVERDALE	GA		08/02/2021		88,493		(21)			(21)		314	314			
100067199	SAN ANTONIO	TX		08/02/2021		157,323		(11)			(11)		341	341			
100067202	ABINGTON	PA		08/02/2021		177,583		(60)			(60)		5,901	5,901			
100067203	HUMBLE	TX		08/02/2021		137,711		(37)			(37)		1,031	1,031			
100067207	BLANCHESTER	OH		08/02/2021		57,288		(13)			(13)		311	311			
100067209	MODESTO	CA		08/02/2021		149,008		(20)			(20)		1,385	1,385			
100067213	EDWARDSVILLE	IL		08/02/2021		145,042		(3)			(3)		547	547			
100067214	BAYTOWN	TX		08/02/2021		90,709		(4)			(4)		614	614			
100067217	FORT WASHINGTON	MD		08/02/2021		80,510		(10)			(10)		483	483			
100067227	SPRINGFIELD	MA		08/02/2021		148,798		(48)			(48)		1,946	1,946			
100067228	LEHIGH ACRES	FL		08/02/2021		145,900		(17)			(17)		1,405	1,405			
100067230	ORLANDO	FL		08/02/2021		87,623		(19)			(19)		628	628			
100067238	FORT SMITH	AR		08/02/2021		66,671		(10)			(10)		359	359			
100067247	LOS BANOS	CA		08/02/2021		204,038		(20)			(20)		1,097	1,097			
100067248	ALLENTOWN	PA		08/02/2021		107,554		(17)			(17)		548	548			
100067249	RIVERVIEW	FL		08/02/2021		137,619		(11)			(11)		644	644			
100067253	COLLEGE PARK	GA		08/02/2021		67,511		(8)			(8)		814	814			
100067259	LEESBURG	FL		08/02/2021		237,897		(31)			(31)		1,589	1,589			
100067260	HANOVER	PA		08/02/2021		119,331		(23)			(23)		704	704			
100067262	BAY MINETTE	AL		08/02/2021		148,133		(23)			(23)		973	973			
100067263	MONAHANS	TX		08/02/2021		74,901		(17)			(17)		831	831			
100067266	MERRITT ISLAND	FL		08/02/2021		181,552		(18)			(18)		1,399	1,399			
100067267	CLINTON	MD		08/02/2021		363,059		(37)			(37)		1,938	1,938			
100067269	EAST ALTON	IL		08/02/2021		96,837		(9)			(9)		643	643			
100067271	ORLANDO	FL		08/02/2021		184,134		(21)			(21)		619	619			
100067279	TAMARAC	FL		08/02/2021		152,186		(17)			(17)		801	801			
100067282	CRANE	TX		08/02/2021		122,587		(11)			(11)		805	805			
100067301	MUSKEGO	WI		08/02/2021		108,375		(14)			(14)		592	592			
100067307	CANTONMENT	FL		08/02/2021		202,623		(19)			(19)		817	817			
100067309	ODESSA	TX		08/02/2021		176,435		(49)			(49)		851	851			
100067312	DUNDEE	FL		08/02/2021		150,096		(17)			(17)		541	541			
100067314	NORTH PORT	FL		08/02/2021		202,526		(24)			(24)		1,834	1,834			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067318	JACKSONVILLE	FL		08/02/2021		273,124		(26)			(26)		2,166	2,166			
100067321	LUTZ	FL		08/02/2021		136,790		(14)			(14)		945	945			
100067327	LJAMSVILLE	MD		08/02/2021		309,057		(62)			(62)		1,032	1,032			
100067332	PEABODY	MA		08/02/2021		316,747		(42)			(42)		1,601	1,601			
100067336	MIAMI	FL		08/02/2021		235,629		(23)			(23)		1,287	1,287			
100067345	MOBILE	AL		08/02/2021		107,298		(44)			(44)		716	716			
100067348	CASTALIA	NC		08/02/2021		142,816		(40)			(40)		737	737			
100067350	CRUM LYNNE	PA		08/02/2021		97,088		(17)			(17)		1,052	1,052			
100067351	FRISCO	TX		08/02/2021		216,367		(56)			(56)		1,183	1,183			
100067353	PINE HILL	NJ		08/02/2021		102,401		(38)			(38)		789	789			
100067355	LEHIGH ACRES	FL		08/02/2021		186,608		(80)			(80)		626	626			
100067361	EDNA	TX		08/02/2021		83,166		(22)			(22)		391	391			
100067368	HOUSTON	TX		08/02/2021		262,854		(83)			(83)		1,443	1,443			
100067398	ORLANDO	FL		09/23/2021		232,817		(174)			(174)		2,161	2,161			
100067401	ANNA	TX		09/23/2021		199,692		(173)			(173)		1,862	1,862			
100067404	LA VERNE	CA		09/23/2021		700,172		(300)			(300)		3,235	3,235			
100067405	TAUNTON	MA		09/23/2021		287,644		(192)			(192)		3,611	3,611			
100067406	ANAHEIM	CA		09/23/2021		791,596		(717)			(717)		7,585	7,585			
100067408	WESTMINSTER	CA		09/23/2021		341,164		(150)			(150)		1,522	1,522			
100067409	CHATSWORTH	CA		09/23/2021		760,050		(447)			(447)		4,255	4,255			
100067411	SANTA MONICA	CA		09/23/2021		782,988		(469)			(469)		4,416	4,416			
100067413	LOS ANGELES	CA		09/23/2021		784,422		(470)			(470)		4,405	4,405			
100067416	SHORELINE	WA		09/23/2021		364,076		(166)			(166)		1,636	1,636			
100067417	ORLANDO	FL		09/23/2021		291,895		(107)			(107)		1,315	1,315			
100067418	DENVER	CO		09/23/2021		415,986		(192)			(192)		2,446	2,446			
100067419	LONG BEACH	CA		09/23/2021		331,624		(145)			(145)		1,546	1,546			
100067420	PATERSON	NJ		09/23/2021		238,889		(96)			(96)		1,061	1,061			
100067421	STERLING	VA		09/23/2021		295,950		(111)			(111)		1,336	1,336			
100067422	TEMECULA	CA		09/23/2021		346,698		(151)			(151)		1,616	1,616			
100067424	TEMPE	AZ		09/23/2021		398,261		(230)			(230)		3,695	3,695			
100067425	NORTH ARLINGTON	NJ		09/23/2021		265,151		(118)			(118)		1,225	1,225			
100067426	BURBANK	CA		09/23/2021		553,613		(215)			(215)		2,747	2,747			
100067427	DEERFIELD BEACH	FL		09/23/2021		250,219		(109)			(109)		1,148	1,148			
100067429	LAWRENCEVILLE	GA		09/23/2021		209,781		(96)			(96)		1,076	1,076			
100067432	BELLFLOWER	CA		09/23/2021		277,233		(120)			(120)		1,709	1,709			
100067433	UNIVERSITY PL	WA		09/23/2021		465,230		(186)			(186)		2,103	2,103			
100067434	EUREKA	CA		09/23/2021		523,939		(210)			(210)		2,487	2,487			
100067435	STOCKTON	CA		09/23/2021		210,896		(103)			(103)		1,018	1,018			
100067436	TAMPA	FL		09/23/2021		224,805		(108)			(108)		1,094	1,094			
100067437	TEMPE	AZ		09/23/2021		398,651		(196)			(196)		2,655	2,655			
100067438	PHOENIX	AZ		09/23/2021		397,442		(235)			(235)		3,733	3,733			
100067439	ASHEVILLE	NC		09/23/2021		222,435		(119)			(119)		1,396	1,396			
100067440	FERNLEY	NV		09/23/2021		250,380		(100)			(100)		1,122	1,122			
100067444	CAPE CORAL	FL		09/23/2021		189,148		(61)			(61)		789	789			
100067446	CLINTON	MA		09/23/2021		322,740		(145)			(145)		1,466	1,466			
100067447	WALNUT CREEK	CA		09/23/2021		685,595		(322)			(322)		3,345	3,345			
100067448	GARDINER	ME		09/23/2021		137,943		(46)			(46)		582	582			
100067453	FORT WORTH	TX		09/23/2021		165,275		(107)			(107)		1,144	1,144			
100067454	EPHRATA	PA		09/23/2021		178,723		(69)			(69)		1,062	1,062			
100067457	WALLINGTON	NJ		09/23/2021		354,015		(132)			(132)		1,491	1,491			
100067458	AUSTIN	TX		09/23/2021		261,433		(96)			(96)		1,096	1,096			

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100067459	POCATELLO	ID		09/23/2021		162,612		(55)			(55)		689	689			
100067463	CLIFTON	NJ		09/23/2021		308,614		(114)			(114)		1,296	1,296			
100067465	ELIZABETH	NJ		09/23/2021		187,297		(84)			(84)		1,248	1,248			
100067466	SAINT CLOUD	FL		09/23/2021		112,730		(45)			(45)		694	694			
100067468	ALBUQUERQUE	NM		09/23/2021		205,670		(68)			(68)		839	839			
100067470	PORTSMOUTH	VA		09/23/2021		214,168		(69)			(69)		904	904			
100067472	ATLANTIC CITY	NJ		09/23/2021		220,050		(82)			(82)		1,174	1,174			
100067474	BOWLING GREEN	KY		09/23/2021		94,203		(60)			(60)		1,008	1,008			
100067476	TALLAHASSEE	FL		09/23/2021		124,135		(50)			(50)		727	727			
100067477	ROCKVILLE	MD		09/23/2021		144,323		(53)			(53)		645	645			
100067480	GREENCASTLE	PA		09/23/2021		127,886		(69)			(69)		1,176	1,176			
100067481	LINTHICUM	MD		09/23/2021		216,153		(85)			(85)		1,086	1,086			
100067482	FORT MYERS	FL		09/23/2021		215,070		(78)			(78)		905	905			
100067483	CHICAGO	IL		09/23/2021		431,786		(315)			(315)		2,781	2,781			
100067485	WHITE HOUSE	TN		09/23/2021		118,867		(61)			(61)		1,052	1,052			
100067486	TERRELL HILLS	TX		09/23/2021		354,887		(136)			(136)		1,531	1,531			
100067487	WICHITA FALLS	TX		09/23/2021		72,423		(26)			(26)		302	302			
100067488	GREENSBORO	NC		09/23/2021		138,923		(57)			(57)		624	624			
100067491	PUNTA GORDA	FL		09/23/2021		221,696		(78)			(78)		931	931			
100067492	WILMINGTON	DE		09/23/2021		229,086		(80)			(80)		967	967			
100067493	COLUMBIA	SC		09/23/2021		95,058		(31)			(31)		382	382			
100067495	AMARILLO	TX		09/23/2021		210,947		(68)			(68)		865	865			
100067496	CANAAN	NH		09/23/2021		121,642		(40)			(40)		488	488			
100067497	SAINT CLOUD	FL		09/23/2021		112,754		(45)			(45)		690	690			
100067498	HOPE	ME		09/23/2021		179,628		(64)			(64)		750	750			
100067499	LAS VEGAS	NV		09/23/2021		166,221		(61)			(61)		712	712			
100067503	LEES SUMMIT	MO		09/23/2021		122,615		(45)			(45)		520	520			
100067504	ATLANTA	GA		09/23/2021		126,904		(44)			(44)		197	197			
100067510	SAINT CLOUD	FL		09/23/2021		112,919		(45)			(45)		683	683			
100067511	ANOKA	MN		09/23/2021		207,112		(67)			(67)		849	849			
100067516	OCALA	FL		09/23/2021		215,403		(79)			(79)		1,058	1,058			
100067517	FREDERICKSBURG	VA		09/23/2021		190,491		(64)			(64)		760	760			
100067518	MIAMI	FL		09/23/2021		213,139		(70)			(70)		892	892			
100067519	ROSELLE PARK	NJ		09/23/2021		378,616		(140)			(140)		1,637	1,637			
100067521	DECATUR	TX		09/23/2021		126,072		(54)			(54)		824	824			
100067522	HOMESTEAD	FL		09/23/2021		168,470		(62)			(62)		753	753			
100067524	GARNER	NC		09/23/2021		270,490		(105)			(105)		1,168	1,168			
100067525	MCKENNA	WA		09/23/2021		320,278		(108)			(108)		1,288	1,288			
100067528	LOCKHART	TX		09/23/2021		203,846		(65)			(65)		842	842			
100067529	BLUE SPRINGS	MO		09/23/2021		179,527		(59)			(59)		700	700			
100067530	CYPRESS	TX		09/23/2021		179,834		(81)			(81)		878	878			
100067531	MARIETTA	GA		09/23/2021		198,043		(97)			(97)		953	953			
100067533	LYNCHBURG	VA		09/23/2021		133,081		(46)			(46)		554	554			
100067534	COLUMBIA	MD		09/23/2021		216,539		(103)			(103)		1,167	1,167			
100067535	POWHATAN	VA		09/23/2021		211,066		(80)			(80)		887	887			
100067539	LUBBOCK	TX		09/23/2021		128,641		(45)			(45)		534	534			
100067541	COUNCIL BLUFFS	IA		09/23/2021		108,118		(45)			(45)		691	691			
100067545	FORT MYERS	FL		09/23/2021		121,389		(66)			(66)		1,022	1,022			
100067546	HOUSTON	TX		09/23/2021		136,667		(48)			(48)		542	542			
100067547	OKLAHOMA CITY	OK		09/23/2021		183,948		(59)			(59)		515	515			
100067556	WOONSOCKET	RI		09/23/2021		229,796		(78)			(78)		947	947			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067557	YUMA	AZ		09/23/2021		213,664		(87)			(87)		1,199	1,199			
100067558	PRESCOTT	AZ		09/23/2021		221,918		(88)			(88)		960	960			
100067561	GLASTONBURY	CT		09/23/2021		244,097		(85)			(85)		1,053	1,053			
100067564	REDMOND	OR		09/23/2021		259,417		(105)			(105)		1,154	1,154			
100067565	FREDERICKSBURG	VA		09/23/2021		162,530		(57)			(57)		661	661			
100067566	ALBUQUERQUE	NM		09/23/2021		270,550		(100)			(100)		1,140	1,140			
100067568	INDIAN HEAD	MD		09/23/2021		232,330		(87)			(87)		988	988			
100067573	NORTH LITTLE ROCK	AR		09/23/2021		135,737		(56)			(56)		607	607			
100067576	ORLANDO	FL		09/23/2021		186,882		(67)			(67)		963	963			
100067577	VINELAND	NJ		09/23/2021		108,316		(35)			(35)		426	426			
100067578	SAN BERNARDINO	CA		09/23/2021		165,598		(67)			(67)		816	816			
100067579	COPPERAS COVE	TX		09/23/2021		93,847		(49)			(49)		718	718			
100067580	KISSIMMEE	FL		09/23/2021		156,693		(65)			(65)		716	716			
100067585	DALTON	GA		09/23/2021		134,536		(47)			(47)		590	590			
100067586	ALAMO	TX		09/23/2021		86,373		(30)			(30)		346	346			
100067587	MARIETTA	GA		09/23/2021		163,945		(86)			(86)		790	790			
100067591	WILMINGTON	DE		09/23/2021		158,625		(56)			(56)		660	660			
100067598	ALLIANCE	OH		09/23/2021		138,763		(66)			(66)		1,220	1,220			
100067600	COLUMBUS	GA		09/23/2021		138,653		(48)			(48)		561	561			
100067601	BALTIMORE	MD		09/23/2021		255,165		(84)			(84)		1,079	1,079			
100067602	WYOMING	PA		09/23/2021		92,184		(31)			(31)		368	368			
100067603	WEST WARWICK	RI		09/23/2021		119,548		(49)			(49)		531	531			
100067611	TALLAHASSEE	FL		09/23/2021		132,681		(58)			(58)		607	607			
100067616	ROSHARON	TX		09/23/2021		191,334		(80)			(80)		859	859			
100067618	RICHMOND	VA		09/23/2021		168,004		(58)			(58)		692	692			
100067619	ORLANDO	FL		09/23/2021		215,410		(79)			(79)		909	909			
100067622	CONCORD	NC		09/23/2021		145,772		(50)			(50)		596	596			
100067623	DENVER	CO		09/23/2021		263,959		(115)			(115)		1,280	1,280			
100067624	SAINT PETERSBURG	FL		09/23/2021		189,889		(79)			(79)		856	856			
100067625	YORK	PA		09/23/2021		68,036		(29)			(29)		468	468			
100067628	AUSTIN	TX		09/23/2021		190,524		(84)			(84)		873	873			
100067629	FALL RIVER	MA		09/23/2021		199,529		(81)			(81)		896	896			
100067630	NORCROSS	GA		09/23/2021		155,190		(49)			(49)		603	603			
100067631	MADISON	AL		09/23/2021		179,167		(67)			(67)		803	803			
100067632	TWENTYNINE PALMS	CA		09/23/2021		179,282		(82)			(82)		977	977			
100067633	NORWICH	CT		09/23/2021		130,601		(54)			(54)		716	716			
100067634	LAFAYETTE	CA		09/23/2021		589,909		(247)			(247)		2,865	2,865			
100067635	OAKLAND	CA		09/23/2021		644,237		(372)			(372)		5,535	5,535			
100067636	CLOVIS	CA		09/23/2021		265,459		(116)			(116)		1,287	1,287			
100067638	CHARLOTTE	NC		09/23/2021		289,295		(138)			(138)		1,538	1,538			
100067640	WEST SACRAMENTO	CA		09/23/2021		297,791		(152)			(152)		1,967	1,967			
100067642	LANCASTER	CA		09/23/2021		288,706		(129)			(129)		1,400	1,400			
100067644	ATLANTA	GA		09/23/2021		195,131		(82)			(82)		980	980			
100067646	OXNARD	CA		09/23/2021		409,788		(217)			(217)		2,218	2,218			
100067647	HAMILTON	GA		09/23/2021		147,367		(47)			(47)		589	589			
100067651	TAMPA	FL		09/23/2021		288,418		(140)			(140)		1,404	1,404			
100067652	LOVELL	WY		09/23/2021		303,810		(168)			(168)		1,650	1,650			
100067653	FERNLEY	NV		09/23/2021		298,425		(156)			(156)		1,527	1,527			
100067654	SAINT CLOUD	FL		09/23/2021		251,190		(97)			(97)		1,351	1,351			
100067655	DENVER	CO		09/23/2021		275,735		(123)			(123)		1,370	1,370			
100067658	SACRAMENTO	CA		09/23/2021		247,549		(103)			(103)		1,206	1,206			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067659	ALEXANDRIA	VA		09/23/2021		149,268		(69)			(69)		740	740			
100067660	COLUMBUS	OH		09/23/2021		222,340		(78)			(78)		664	664			
100067661	MENIFEE	CA		09/23/2021		219,158		(100)			(100)		1,005	1,005			
100067662	NEWARK	NJ		09/23/2021		227,663		(92)			(92)		1,026	1,026			
100067663	DAVIS	CA		09/23/2021		593,322		(317)			(317)		3,900	3,900			
100067664	SUGAR LAND	TX		09/23/2021		308,345		(143)			(143)		1,532	1,532			
100067665	LOS ANGELES	CA		09/23/2021		452,981		(221)			(221)		2,251	2,251			
100067666	HOUSTON	TX		09/23/2021		283,707		(132)			(132)		1,410	1,410			
100067668	SAN DIEGO	CA		09/23/2021		523,579		(286)			(286)		2,678	2,678			
100067669	WOODSTOCK	GA		09/23/2021		229,952		(123)			(123)		1,527	1,527			
100067671	EL MONTE	CA		09/23/2021		416,557		(204)			(204)		1,720	1,720			
100067676	AZUSA	CA		09/23/2021		641,218		(301)			(301)		2,340	2,340			
100067678	ALOHA	OR		09/23/2021		306,984		(144)			(144)		1,534	1,534			
100067680	NEW HAVEN	CT		09/23/2021		454,716		(242)			(242)		2,279	2,279			
100067681	WINTER GARDEN	FL		09/23/2021		251,377		(111)			(111)		1,218	1,218			
100067682	MARLTON	NJ		09/23/2021		224,701		(87)			(87)		991	991			
100067683	OAKLAND	CA		09/23/2021		446,593		(230)			(230)		2,220	2,220			
100067684	CHICAGO	IL		09/23/2021		502,524		(250)			(250)		2,558	2,558			
100067688	VALLEJO	CA		09/23/2021		564,911		(279)			(279)		2,877	2,877			
100067689	SAN LEANDRO	CA		09/23/2021		567,926		(267)			(267)		2,836	2,836			
100067691	DENVER	CO		09/23/2021		654,466		(381)			(381)		4,096	4,096			
100067693	EAST RUTHERFORD	NJ		09/23/2021		651,637		(369)			(369)		3,326	3,326			
100067694	WINSTED	CT		09/23/2021		148,828		(67)			(67)		718	718			
100067697	BLOOMFIELD	NJ		09/23/2021		329,638		(193)			(193)		2,189	2,189			
100067699	EDINBURG	TX		09/23/2021		118,704		(52)			(52)		555	555			
100067700	AUSTIN	TX		09/23/2021		367,484		(208)			(208)		1,931	1,931			
100067703	BALTIMORE	MD		09/23/2021		111,193		(64)			(64)		716	716			
100067707	OAKLAND	CA		09/23/2021		692,982		(355)			(355)		3,463	3,463			
100067710	SAN RAMON	CA		09/23/2021		566,231		(322)			(322)		3,053	3,053			
100067712	STONINGTON	CT		09/23/2021		625,974		(328)			(328)		3,287	3,287			
100067713	KILLEEN	TX		09/23/2021		123,959		(70)			(70)		771	771			
100067715	MADEIRA BEACH	FL		09/23/2021		578,523		(377)			(377)		3,207	3,207			
100067717	JACKSONVILLE	FL		09/23/2021		144,297		(61)			(61)		775	775			
100067718	HALLANDALE BEACH	FL		09/23/2021		329,717		(124)			(124)		1,493	1,493			
100067719	MODESTO	CA		09/23/2021		364,801		(156)			(156)		1,645	1,645			
100067721	WILDWOOD	NJ		09/23/2021		233,507		(93)			(93)		1,038	1,038			
100067722	DALLAS	TX		09/23/2021		250,407		(122)			(122)		1,553	1,553			
100067723	ST LOUIS PARK	MN		09/23/2021		257,888		(105)			(105)		1,162	1,162			
100067726	SAN CLEMENTE	CA		09/23/2021		460,009		(243)			(243)		3,129	3,129			
100067730	JERSEY CITY	NJ		09/23/2021		651,600		(257)			(257)		2,890	2,890			
100067731	PALMDALE	CA		09/23/2021		224,119		(97)			(97)		1,091	1,091			
100067732	MCKINNEY	TX		09/23/2021		262,090		(113)			(113)		1,371	1,371			
100067737	OLYMPIA	WA		09/23/2021		331,986		(145)			(145)		1,511	1,511			
100067738	CHARLOTTE	NC		09/23/2021		234,390		(92)			(92)		1,082	1,082			
100067739	CHESTER	VA		09/23/2021		249,413		(114)			(114)		1,159	1,159			
100067741	LOS BANOS	CA		09/23/2021		353,523		(145)			(145)		1,585	1,585			
100067744	CINCINNATI	OH		09/23/2021		312,276		(103)			(103)		1,313	1,313			
100067745	NORFOLK	VA		09/23/2021		244,653		(98)			(98)		1,163	1,163			
100067747	ROUND ROCK	TX		09/23/2021		228,181		(75)			(75)		955	955			
100067752	TUCSON	AZ		09/23/2021		181,493		(65)			(65)		774	774			
100067754	LAKE WORTH BEACH	FL		09/23/2021		157,758		(60)			(60)		683	683			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067756	BOILING SPRINGS	SC		09/23/2021		175,932		(62)			(62)		769	769			
100067763	NEWPORT	OR		09/23/2021		317,690		(170)			(170)		3,268	3,268			
100067764	NORTH FORT MYERS	FL		09/23/2021		152,647		(48)			(48)		613	613			
100067766	SANFORD	FL		09/23/2021		125,283		(43)			(43)		503	503			
100067769	WEST HARTFORD	CT		09/23/2021		437,018		(159)			(159)		1,838	1,838			
100067770	ERLANGER	KY		09/23/2021		126,474		(55)			(55)		564	564			
100067773	LAS CRUCES	NM		09/23/2021		173,520		(65)			(65)		737	737			
100067777	HOUSTON	TX		09/23/2021		442,033		(166)			(166)		1,905	1,905			
100067778	LITTLE ELM	TX		09/23/2021		251,761		(89)			(89)		1,036	1,036			
100067782	TUCSON	AZ		09/23/2021		243,210		(83)			(83)		1,043	1,043			
100067783	JACKSONVILLE	FL		09/23/2021		127,436		(20)			(20)		(272)	(272)			
100067784	FT LAUDERDALE	FL		09/23/2021		725,689		(260)			(260)		3,052	3,052			
100067785	COLUMBUS	OH		09/23/2021		280,091		(92)			(92)		1,130	1,130			
100067786	TAMPA	FL		09/23/2021		162,459		(82)			(82)		785	785			
100067791	MANTECA	CA		09/23/2021		365,261		(191)			(191)		2,430	2,430			
100067794	RICHMOND	VA		09/23/2021		158,836		(60)			(60)		729	729			
100067796	PORTSMOUTH	VA		09/23/2021		141,045		(48)			(48)		588	588			
100067799	DALLAS	TX		09/23/2021		265,721		(88)			(88)		1,114	1,114			
100067803	BOZRAH	CT		09/23/2021		154,834		(60)			(60)		670	670			
100067804	SPRINGFIELD	MA		09/23/2021		128,482		(45)			(45)		530	530			
100067805	NAPLES	FL		09/23/2021		170,896		(93)			(93)		1,720	1,720			
100067808	DAYTON	OH		09/23/2021		93,873		(31)			(31)		372	372			
100067812	BRIDGEPORT	CT		09/23/2021		205,383		(73)			(73)		853	853			
100067815	DURHAM	NC		09/23/2021		225,137		(102)			(102)		1,090	1,090			
100067821	FRESNO	CA		09/23/2021		180,087		(63)			(63)		783	783			
100067822	LEES SUMMIT	MO		09/23/2021		205,087		(71)			(71)		888	888			
100067823	REDLANDS	CA		09/23/2021		353,824		(124)			(124)		1,463	1,463			
100067827	SPRING HILL	FL		09/23/2021		105,916		(32)			(32)		286	286			
100067828	SACRAMENTO	CA		09/23/2021		318,437		(103)			(103)		1,301	1,301			
100067830	GREENVILLE	NC		09/23/2021		103,302		(36)			(36)		415	415			
100067836	WATERTOWN	CT		09/23/2021		179,486		(57)			(57)		721	721			
100067837	FORT WAYNE	IN		09/23/2021		102,071		(35)			(35)		420	420			
100067838	OCALA	FL		09/23/2021		153,261		(62)			(62)		860	860			
100067839	BALTIMORE	MD		09/23/2021		184,597		(69)			(69)		809	809			
100067844	SAFETY HARBOR	FL		09/23/2021		239,354		(92)			(92)		1,068	1,068			
100067845	DESERT HOT SPRINGS	CA		09/23/2021		167,739		(59)			(59)		725	725			
100067846	FT LAUDERDALE	FL		09/23/2021		275,347		(88)			(88)		1,132	1,132			
100067850	MEMPHIS	TN		09/23/2021		139,026		(47)			(47)		559	559			
100067851	MIDLAND	TX		09/23/2021		94,894		(45)			(45)		700	700			
100067855	SPARTANBURG	SC		09/23/2021		131,034		(51)			(51)		564	564			
100067857	ORLANDO	FL		09/23/2021		281,297		(106)			(106)		1,261	1,261			
100067859	NORFOLK	VA		09/23/2021		178,092		(63)			(63)		741	741			
100067860	LEAGUE CITY	TX		09/23/2021		293,455		(88)			(88)		847	847			
100067863	NEWHALL	CA		09/23/2021		301,365		(152)			(152)		1,454	1,454			
100067865	SOPHIA	NC		09/23/2021		111,484		(39)			(39)		450	450			
100067869	HONOLULU	HI		09/23/2021		489,018		(230)			(230)		2,301	2,301			
100067871	KANNAPOLIS	NC		09/23/2021		121,551		(45)			(45)		521	521			
100067872	GARLAND	TX		09/23/2021		119,159		(43)			(43)		493	493			
100067875	BUCKLEY	WA		09/23/2021		202,604		(77)			(77)		928	928			
100067881	GRAND RAPIDS	MI		09/23/2021		117,763		(44)			(44)		523	523			
100067883	MIAMI	FL		09/23/2021		249,382		(115)			(115)		1,452	1,452			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067884	HONOLULU	HI		09/23/2021		524,553		(251)			(251)		2,486	2,486			
100067886	SIERRA MADRE	CA		09/23/2021		475,418		(179)			(179)		2,054	2,054			
100067887	OAKLAND	CA		09/23/2021		326,200		(142)			(142)		1,581	1,581			
100067892	CHATTANOOGA	TN		09/23/2021		225,596		(75)			(75)		948	948			
100067894	PASSAIC	NJ		09/23/2021		267,868		(89)			(89)		1,127	1,127			
100067896	(CHATSWORTH AREA)	CA		09/23/2021		375,560		(169)			(169)		1,812	1,812			
100067898	NEW YORK MILLS	NY		09/23/2021		125,190		(38)			(38)		342	342			
100067901	LITTLE ROCK	AR		09/23/2021		108,031		(42)			(42)		477	477			
100067905	PASSAIC	NJ		09/23/2021		350,999		(111)			(111)		1,350	1,350			
100067906	CLIFTON	NJ		09/23/2021		298,070		(157)			(157)		1,462	1,462			
100067911	BRENHAM	TX		09/23/2021		164,824		(57)			(57)		667	667			
100067912	VERO BEACH	FL		09/23/2021		205,078		(72)			(72)		850	850			
100067913	ESTES PARK	CO		09/23/2021		629,909		(315)			(315)		3,072	3,072			
100067915	PALMDALE	CA		09/23/2021		202,826		(78)			(78)		897	897			
100067917	ALBANY	OR		09/23/2021		271,132		(138)			(138)		1,316	1,316			
100067922	TUSTIN	CA		09/23/2021		249,936		(115)			(115)		1,212	1,212			
100067924	ALBUQUERQUE	NM		09/23/2021		202,198		(150)			(150)		2,674	2,674			
100067925	REHOBOTH BEACH	DE		09/23/2021		223,833		(92)			(92)		999	999			
100067926	RAYTOWN	MO		09/23/2021		213,133		(78)			(78)		935	935			
100067929	STANLEY	VA		09/23/2021		114,683		(41)			(41)		481	481			
100067931	DALLAS	GA		09/23/2021		206,283		(114)			(114)		1,289	1,289			
100067934	FAYETTEVILLE	NC		09/23/2021		140,594		(56)			(56)		868	868			
100067942	EVANS	GA		09/23/2021		226,304		(89)			(89)		1,007	1,007			
100067943	WEST POINT	VA		09/23/2021		213,822		(78)			(78)		934	934			
100067944	CHARLOTTE	NC		09/23/2021		202,923		(90)			(90)		979	979			
100067949	TWIN LAKE	MI		09/23/2021		52,517		(17)			(17)		203	203			
100067950	MEMPHIS	TN		09/23/2021		212,854		(101)			(101)		1,048	1,048			
100067951	OAKDALE	MN		09/23/2021		228,993		(104)			(104)		1,106	1,106			
100067953	BRENTWOOD	CA		09/23/2021		520,277		(236)			(236)		2,575	2,575			
100067955	GAITHERSBURG	MD		09/23/2021		209,037		(78)			(78)		986	986			
100067956	PORTLAND	OR		09/23/2021		255,249		(115)			(115)		1,232	1,232			
100067959	LIVERMORE	CA		09/23/2021		719,722		(368)			(368)		3,607	3,607			
100067962	HOUSTON	TX		09/23/2021		122,615		(50)			(50)		578	578			
100067964	CRANSTON	RI		09/23/2021		205,787		(96)			(96)		1,243	1,243			
100067970	SEATTLE	WA		09/23/2021		395,953		(201)			(201)		1,923	1,923			
100067971	HARKER HEIGHTS	TX		09/23/2021		205,390		(86)			(86)		929	929			
100067972	BREMERTON	WA		09/23/2021		260,309		(90)			(90)		1,107	1,107			
100067973	SAN DIEGO	CA		09/23/2021		205,928		(85)			(85)		924	924			
100067976	VERO BEACH	FL		09/23/2021		181,477		(74)			(74)		1,090	1,090			
100067977	SILVER SPRING	MD		09/23/2021		236,424		(118)			(118)		1,171	1,171			
100067978	PINON HILLS	CA		09/23/2021		254,387		(118)			(118)		1,265	1,265			
100067986	GLOBE	AZ		09/23/2021		169,419		(58)			(58)		741	741			
100067989	LOS ANGELES	CA		09/23/2021		441,496		(230)			(230)		2,322	2,322			
100067992	SACRAMENTO	CA		09/23/2021		336,070		(139)			(139)		1,569	1,569			
100067993	JACKSONVILLE	FL		09/23/2021		195,337		(82)			(82)		874	874			
100067996	SPRINGFIELD	MA		09/23/2021		194,468		(74)			(74)		850	850			
100067997	HOLLY HILL	FL		09/23/2021		132,163		(42)			(42)		367	367			
100067998	TAMPA	FL		09/23/2021		314,853		(169)			(169)		1,604	1,604			
100068002	DENVER	CO		09/23/2021		301,422		(146)			(146)		1,486	1,486			
100068004	PORTLAND	OR		09/23/2021		309,537		(151)			(151)		1,573	1,573			
100068006	OCALA	FL		09/23/2021		116,387		(46)			(46)		504	504			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068007	CHESAPEAKE	VA		09/23/2021		225,760		(93)			(93)		1,104	1,104			
100068011	SPRINGFIELD	MA		09/23/2021		160,168		(66)			(66)		715	715			
100068013	DALLAS	TX		09/23/2021		124,710		(51)			(51)		536	536			
100068014	SUN CITY WEST	AZ		09/23/2021		204,939		(90)			(90)		991	991			
100068017	WINTER HAVEN	FL		09/23/2021		151,829		(334)			(334)		8,122	8,122			
100068021	FROSTBURG	MD		09/23/2021		91,760		(36)			(36)		415	415			
100068024	SCOTTSDALE	AZ		09/23/2021		178,874		(91)			(91)		870	870			
100068025	LA HABRA	CA		09/23/2021		274,344		(110)			(110)		1,297	1,297			
100068026	MURFREESBORO	TN		09/23/2021		170,546		(76)			(76)		781	781			
100068028	BRIGHTON	CO		09/23/2021		299,413		(122)			(122)		1,354	1,354			
100068029	HERMITAGE	PA		09/23/2021		89,962		(42)			(42)		425	425			
100068031	WILLIAMSBURG	VA		09/23/2021		193,335		(86)			(86)		933	933			
100068038	PLAINVILLE	CT		09/23/2021		249,679		(102)			(102)		1,128	1,128			
100068041	SPOKANE	WA		09/23/2021		444,533		(229)			(229)		2,265	2,265			
100068044	BELL	CA		09/23/2021		299,096		(160)			(160)		1,525	1,525			
100068045	BREMERTON	WA		09/23/2021		347,252		(190)			(190)		1,770	1,770			
100068046	BREMERTON	WA		09/23/2021		310,208		(170)			(170)		1,581	1,581			
100068049	BREMERTON	WA		09/23/2021		310,208		(169)			(169)		1,581	1,581			
100068050	BREMERTON	WA		09/23/2021		310,208		(169)			(169)		1,581	1,581			
100068052	ELOY	AZ		09/23/2021		202,271		(187)			(187)		2,720	2,720			
100068053	SUNNYVALE	CA		09/23/2021		775,604		(390)			(390)		4,089	4,089			
100068055	OCALA	FL		09/23/2021		110,695		(35)			(35)		441	441			
100068060	ENNIS	TX		09/23/2021		109,565		(55)			(55)		659	659			
100068061	GREENWOOD VILLAGE	CO		09/23/2021		223,576		(103)			(103)		1,114	1,114			
100068062	CORPUS CHRISTI	TX		09/23/2021		113,802		(59)			(59)		551	551			
100068065	OAKLAND	TN		09/23/2021		131,321		(98)			(98)		1,190	1,190			
100068066	STOCKBRIDGE	GA		09/23/2021		85,988		(84)			(84)		1,173	1,173			
100068068	NAPLES	FL		09/23/2021		228,108		(215)			(215)		3,124	3,124			
100068069	ARLINGTON	TX		09/23/2021		190,817		(119)			(119)		1,684	1,684			
100068070	LEWISVILLE	TX		09/23/2021		171,166		(101)			(101)		1,505	1,505			
100068072	SIOUX FALLS	SD		09/23/2021		151,288		(81)			(81)		752	752			
100068075	NEW ORLEANS	LA		09/23/2021		258,462		(130)			(130)		1,658	1,658			
100068077	NORTH YARMOUTH	ME		09/23/2021		257,556		(160)			(160)		1,387	1,387			
100068078	SANTA CLARA	CA		09/23/2021		428,742		(234)			(234)		2,329	2,329			
100068080	CANTON	GA		09/23/2021		171,086		(163)			(163)		1,741	1,741			
100068086	SIOUX FALLS	SD		09/23/2021		99,447		(40)			(40)		430	430			
100068088	SIOUX FALLS	SD		09/23/2021		106,872		(48)			(48)		486	486			
100068089	BALTIMORE	MD		09/23/2021		75,010		(31)			(31)		334	334			
100068092	KERNERSVILLE	NC		09/23/2021		84,741		(56)			(56)		487	487			
100068216	WASHINGTON	DC		08/25/2021		350,197		(159)			(159)		1,807	1,807			
100068233	GALVESTON	TX		08/25/2021		497,155		(243)			(243)		2,424	2,424			
100068239	SAINT PAUL	MN		08/25/2021		176,589		(60)			(60)		770	770			
100068263	PHILADELPHIA	PA		08/25/2021		117,561		(51)			(51)		831	831			
100068270	TAMPA	FL		08/25/2021		330,865		(108)			(108)		1,347	1,347			
100068274	SHERMAN	TX		08/25/2021		244,843		(95)			(95)		1,115	1,115			
100068289	GUTHRIE	OK		08/25/2021		230,964		(148)			(148)		2,689	2,689			
100068309	LAS VEGAS	NV		08/25/2021		259,624		(87)			(87)		1,133	1,133			
100068310	LAFAYETTE	IN		08/25/2021		104,039		(34)			(34)		417	417			
100068311	LAFAYETTE	IN		08/25/2021		111,481		(36)			(36)		446	446			
100068316	LAFAYETTE	IN		08/25/2021		81,364		(32)			(32)		462	462			
100068328	STOCKTON	CA		08/25/2021		277,374		(96)			(96)		1,229	1,229			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068331	NEW BRITAIN	CT		08/25/2021		124,595		(40)			(40)		496	496			
100068348	VENICE	FL		08/25/2021		265,784		(107)			(107)		1,175	1,175			
100068352	BOISE	ID		08/25/2021		249,337		(91)			(91)		1,058	1,058			
100068370	CARTERSVILLE	GA		08/25/2021		200,136		(70)			(70)		832	832			
100068374	RIO RANCHO	NM		08/25/2021		178,864		(69)			(69)		808	808			
100068383	PHILADELPHIA	PA		08/25/2021		111,579		(41)			(41)		473	473			
100068403	GALLUP	NM		08/25/2021		160,500		(66)			(66)		766	766			
100068410	CRUM LYNNE	PA		08/25/2021		116,675		(47)			(47)		527	527			
100068417	ALDIE	VA		08/25/2021		321,465		(141)			(141)		1,481	1,481			
100068450	SUN VALLEY	CA		08/25/2021		521,133		(263)			(263)		2,605	2,605			
100068459	BOISE	ID		08/25/2021		267,656		(127)			(127)		1,471	1,471			
100068501	COTTAGE GROVE	OR		08/25/2021		288,559		(117)			(117)		1,331	1,331			
100068523	MACON	GA		08/25/2021		55,441		(31)			(31)		559	559			
100068529	Amsterdam	NLD		08/30/2021		124,901		(91)			(91)		2,967	2,967	(418)		(418)
100068541	Amsterdam	NLD		08/30/2021		11,952		5			5		229	229	(32)		(32)
100068544	Amsterdam	NLD		08/30/2021		192,653		(10)			(10)		39,085	39,085	(5,512)		(5,512)
100068547	Amsterdam	NLD		08/30/2021		25,124		9			9		495	495	(70)		(70)
100068553	Amsterdam	NLD		08/30/2021		4,061		2			2		79	79	(11)		(11)
100068565	Amsterdam	NLD		08/30/2021		34,250		(19)			(19)		666	666	(94)		(94)
100068568	Amsterdam	NLD		08/30/2021		192,011		101			101		5,094	5,094	(718)		(718)
100068592	Amsterdam	NLD		08/30/2021		17,108		(2)			(2)		336	336	(47)		(47)
100068598	Amsterdam	NLD		08/30/2021		185,804		(47)			(47)		17,392	17,392	(2,453)		(2,453)
100068601	Amsterdam	NLD		08/30/2021		8,555		(2)			(2)		203	203	(29)		(29)
100068610	Amsterdam	NLD		08/30/2021		72,259		(64)			(64)		2,116	2,116	(298)		(298)
100068616	Amsterdam	NLD		08/30/2021		10,762		(7)			(7)		209	209	(29)		(29)
100068619	Amsterdam	NLD		08/30/2021		12,927		4			4		307	307	(43)		(43)
100068634	Amsterdam	NLD		08/30/2021		16,540		(25)			(25)		393	393	(55)		(55)
100068646	Amsterdam	NLD		08/30/2021		405,857		(517)			(517)		41,219	41,219	(5,813)		(5,813)
100068655	Amsterdam	NLD		08/30/2021		17,619		(2)			(2)		340	340	(48)		(48)
100068661	Amsterdam	NLD		08/30/2021		9,337		(7)			(7)		182	182	(26)		(26)
100068670	Amsterdam	NLD		08/30/2021		10,116							197	197	(28)		(28)
100068673	Amsterdam	NLD		08/30/2021		48,134		2			2		935	935	(132)		(132)
100068682	Amsterdam	NLD		08/30/2021		568,542		(1,599)			(1,599)		351,122	351,122	(49,518)		(49,518)
100068688	Amsterdam	NLD		08/30/2021		163,755		67			67		10,576	10,576	(1,492)		(1,492)
100068691	Amsterdam	NLD		08/30/2021		144,490		89			89		846	846	(119)		(119)
100068709	Amsterdam	NLD		08/30/2021		33,840		27			27		659	659	(93)		(93)
100068737	Amsterdam	NLD		08/30/2021		31,216		1			1		742	742	(105)		(105)
100068741	RANGER	GA		09/01/2021		64,685		(57)			(57)		324	324			
100068747	LAWRENCEVILLE	GA		09/01/2021		57,794		(9)			(9)		691	691			
100068753	OSAWATOMIE	KS		09/01/2021		43,144		(82)			(82)		651	651			
100068767	MUSKEGON	MI		09/01/2021		51,949							451	451			
100068785	WHITE PINE	TN		09/01/2021		126,007		(28)			(28)		961	961			
100068814	GRAND BLANC	MI		09/01/2021		38,220		(1)			(1)		347	347			
100068831	CLEVELAND	TX		09/01/2021		32,871		(8)			(8)		191	191			
100068844	WEST VALLEY CITY	UT		09/01/2021		122,127		(2)			(2)		626	626			
100068848	ELGIN	IL		09/01/2021		176,423		(21)			(21)		1,118	1,118			
100068858	LAURELTON	NY		09/01/2021		356,158		(27)			(27)		2,393	2,393			
100068859	MILLPORT	NY		09/01/2021		79,538		(18)			(18)		671	671			
100068891	YORKTOWN HEIGHTS	NY		09/01/2021		287,350		8			8		1,293	1,293			
100068930	ALBUQUERQUE	NM		09/01/2021		158,781		(24)			(24)		758	758			
100068940	BETHALTO	IL		09/01/2021		190,507		2			2		384	384			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068942	FARMVILLE	NC		09/01/2021		107,577		(4)			(4)		712	712			
100068960	NEW ORLEANS	LA		09/01/2021		81,570		(4)			(4)		664	664			
100068962	HOFFMAN ESTATES	IL		09/01/2021		118,460		(21)			(21)		858	858			
100068966	EDMOND	OK		09/01/2021		184,432		(30)			(30)		1,245	1,245			
100068989	THE DALLES	OR		09/01/2021		102,615		(29)			(29)		663	663			
100068990	ROY	UT		09/01/2021		216,018		(9)			(9)		1,414	1,414			
100069004	KAPOLEI	HI		09/01/2021		167,463		8			8		1,475	1,475			
100069008	STAFFORD	TX		09/01/2021		84,707		(12)			(12)		579	579			
100069016	BAKERSFIELD	CA		09/01/2021		296,220		(11)			(11)		5,120	5,120			
100069017	MOHEGAN LAKE	NY		09/01/2021		356,138		(45)			(45)		2,395	2,395			
100069041	THE COLONY	TX		09/01/2021		108,489							713	713			
100069046	ANCHORAGE	AK		09/01/2021		243,079		5			5		776	776			
100069058	TUSCOLA	TX		09/01/2021		229,757		(17)			(17)		1,147	1,147			
100069072	BOTHELL	WA		09/01/2021		382,687		(68)			(68)		1,211	1,211			
100069081	MIDVALE	UT		09/01/2021		185,258		(3)			(3)		482	482			
100069082	STOCKBRIDGE	GA		09/01/2021		73,983		(13)			(13)		627	627			
100069097	MONROE	NY		09/01/2021		227,042		(23)			(23)		1,451	1,451			
100069118	ALBUQUERQUE	NM		09/01/2021		65,835		(20)			(20)		456	456			
100069161	OCALA	FL		09/01/2021		66,281		5			5		451	451			
100069165	LAKE CHARLES	LA		09/01/2021		153,922		4			4		729	729			
100069181	ROY	UT		09/01/2021		106,520		2			2		184	184			
100069194	SULPHUR SPRINGS	TX		09/01/2021		183,779		(6)			(6)		994	994			
100069231	LOCKPORT	IL		09/01/2021		251,964		(23)			(23)		1,622	1,622			
100069243	VAN BUREN	AR		09/01/2021		144,093		5			5		969	969			
100069256	AURORA	CO		09/01/2021		156,151		(26)			(26)		847	847			
100069308	WESTWEGO	LA		09/01/2021		115,838		30			30		(17,198)	(17,198)			
100069315	TULSA	OK		09/01/2021		60,231		(9)			(9)		376	376			
100069343	EAST MEADOW	NY		09/01/2021		369,927							209	209			
100069360	BERLIN HEIGHTS	OH		09/01/2021		99,006		23			23		391	391			
100069375	PALMYRA	NJ		09/01/2021		93,490		(14)			(14)		709	709			
100069434	COLUMBUS	OH		09/01/2021		86,641		3			3		459	459			
100069438	SPRINGVILLE	PA		09/01/2021		111,282		(19)			(19)		171	171			
100069445	PEMBROKE PINES	FL		09/01/2021		262,298		(36)			(36)		1,643	1,643			
100069447	HILLSVILLE	VA		09/01/2021		84,852		(24)			(24)		2,163	2,163			
100069451	ROTHVILLE	MO		09/01/2021		65,258		(29)			(29)		158	158			
100069466	SHIRLEY	MA		09/01/2021		230,373		(24)			(24)		1,222	1,222			
100069484	CEDARVILLE	OH		09/01/2021		142,149		(9)			(9)		794	794			
100069486	GASTON	SC		09/01/2021		202,761		5			5		1,015	1,015			
100069508	SPRINGFIELD	MA		09/01/2021		157,518		(13)			(13)		847	847			
100069517	SELDEN	NY		09/01/2021		219,515		(7)			(7)		1,302	1,302			
100069522	WIMAUMA	FL		09/01/2021		167,487		(24)			(24)		836	836			
100069523	ELKHORN	WI		09/01/2021		198,234		(16)			(16)		7,420	7,420			
100069535	MEDINA	OH		09/01/2021		174,069		(42)			(42)		329	329			
100069537	SAINT CLOUD	FL		09/01/2021		249,285		36			36		1,493	1,493			
100069540	ROSELLE	NJ		09/01/2021		292,317		(39)			(39)		1,446	1,446			
100069545	MOUNT EPHRAIM	NJ		09/01/2021		125,565							691	691			
100069550	SALISBURY	MD		09/01/2021		143,102		(14)			(14)		552	552			
100069554	MAGNOLIA	NJ		09/01/2021		112,606							616	616			
100069557	AUBURN	NY		09/01/2021		123,463		(9)			(9)		213	213			
100069560	LENOIR CITY	TN		09/01/2021		238,762		(7)			(7)		1,280	1,280			
100069572	STUART	FL		09/01/2021		289,790		31			31		1,675	1,675			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069573	EXPORT	PA		09/01/2021		228,952		122			122		9,142	9,142			
100069586	MANOR	TX		09/01/2021		208,897		30			30		1,232	1,232			
100069587	ACWORTH	GA		09/01/2021		162,218		(15)			(15)		863	863			
100069607	SALEM	OR		09/01/2021		332,553		44			44		1,896	1,896			
100069615	FLUSHING	MI		09/01/2021		182,655		(6)			(6)		937	937			
100069620	PORT HURON	MI		09/01/2021		109,652		4			4		1,524	1,524			
100069628	LEXINGTON	TN		09/01/2021		123,495		(13)			(13)		756	756			
100069634	BROCKTON	MA		09/01/2021		374,599		19			19		2,035	2,035			
100069638	SAN BENITO	TX		09/01/2021		119,578		(6)			(6)		612	612			
100069649	TWENTYNINE PALMS	CA		09/01/2021		141,972		116			116		1,375	1,375			
100069654	SICKLERVILLE	NJ		09/01/2021		251,412		26			26		1,474	1,474			
100069669	LAKELAND	FL		09/01/2021		322,566		(11)			(11)		1,721	1,721			
100069670	HEMET	CA		09/01/2021		140,664		19			19		783	783			
100069751	KNOXVILLE	MD		09/01/2021		169,473		62			62		6,234	6,234			
100069766	PHILADELPHIA	PA		09/01/2021		50,272		(12)			(12)		268	268			
100069773	ASHTABULA	OH		09/01/2021		86,397		(12)			(12)		471	471			
100069774	WYOMING	MI		09/01/2021		60,408		(8)			(8)		547	547			
100069792	MACON	GA		09/01/2021		81,566		(8)			(8)		485	485			
100069804	ITASCA	IL		09/01/2021		268,304		(60)			(60)		807	807			
100069806	BALDWIN	NY		09/01/2021		322,178		(43)			(43)		2,216	2,216			
100069833	MERRILL	OR		09/01/2021		155,700		(10)			(10)		825	825			
100069836	WASHINGTON	DC		09/01/2021		211,369		(25)			(25)		1,284	1,284			
100069851	OWINGS MILLS	MD		09/01/2021		242,158		(19)			(19)		1,429	1,429			
100069871	MINNEAPOLIS	MN		09/01/2021		103,084		(31)			(31)		403	403			
100069875	MCMINNVILLE	OR		09/01/2021		97,416		12			12		1,578	1,578			
100069894	SAN ANTONIO	TX		09/01/2021		239,335		(52)			(52)		2,707	2,707			
100069896	BALTIMORE	MD		09/01/2021		328,436		(29)			(29)		2,022	2,022			
100069902	DESOTO	TX		09/01/2021		86,392							817	817			
100069908	NEWCASTLE	WA		09/01/2021		319,899		27			27		2,920	2,920			
100069911	ACTON	CA		09/01/2021		204,568		10			10		1,843	1,843			
100069912	BURIEN	WA		09/01/2021		176,501		13			13		959	959			
100069972	STATEN ISLAND	NY		09/01/2021		265,088		(27)			(27)		1,471	1,471			
100070028	HAMILTON	NJ		09/01/2021		236,969		(10)			(10)		1,012	1,012			
100070031	MT AIRY	MD		09/01/2021		403,501		(37)			(37)		2,583	2,583			
100070042	SAN ANTONIO	TX		09/01/2021		73,346		(22)			(22)		427	427			
100070090	MOUNT HOLLY SPRINGS	PA		09/01/2021		156,065		(22)			(22)		961	961			
100070098	SEWELL	NJ		09/01/2021		189,652		(24)			(24)		756	756			
100070108	LANDING	NJ		09/01/2021		226,579		(47)			(47)		1,330	1,330			
100070113	BOILING SPRINGS	PA		09/01/2021		190,127		(6)			(6)		1,188	1,188			
100070132	ATLANTA	GA		09/01/2021		97,984		(33)			(33)		524	524			
100070177	BEL AIR	MD		09/01/2021		296,052		(4)			(4)		536	536			
100070190	WASHINGTON	NJ		09/01/2021		338,186		(44)			(44)		2,375	2,375			
100070198	CLEVELAND	OH		09/01/2021		48,969		(7)			(7)		388	388			
100070214	AUBURNDALE	FL		09/01/2021		222,728		34			34		1,365	1,365			
100070218	Amsterdam	NLD		08/31/2021		14,945		15			15		352	352	(50)		(50)
100070227	Amsterdam	NLD		08/31/2021		587,785		(27)			(27)		3,266	3,266	(461)		(461)
100070230	Amsterdam	NLD		08/31/2021		19,161		9			9		452	452	(64)		(64)
100070257	Amsterdam	NLD		08/31/2021		14,084		9			9		274	274	(39)		(39)
100070266	Amsterdam	NLD		08/31/2021		15,533		(1)			(1)		363	363	(51)		(51)
100070278	Amsterdam	NLD		08/31/2021		9,580		5			5		226	226	(32)		(32)
100070290	Amsterdam	NLD		08/31/2021		8,611		6			6		167	167	(24)		(24)

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070296	Amsterdam	NLD		08/31/2021		26,032		1			1		493	493	(69)		(69)
100070305	Amsterdam	NLD		08/31/2021		13,607		1			1		258	258	(36)		(36)
100070308	Amsterdam	NLD		08/31/2021		226,560		269			269		4,230	4,230	(597)		(597)
100070314	Amsterdam	NLD		08/31/2021		6,898		7			7		163	163	(23)		(23)
100070326	Amsterdam	NLD		08/31/2021		9,520		(6)			(6)		223	223	(31)		(31)
100070329	Amsterdam	NLD		08/31/2021		9,019		(1)			(1)		211	211	(30)		(30)
100070338	Amsterdam	NLD		08/31/2021		5,871		6			6		114	114	(16)		(16)
100070400	BURKE	VA		09/23/2021		341,527		(127)			(127)		1,446	1,446			
100070401	AMERICAN CANYON	CA		09/23/2021		592,932		(239)			(239)		2,783	2,783			
100070403	WOODLAND	CA		09/23/2021		321,655		(112)			(112)		1,316	1,316			
100070405	REXBURG	ID		09/23/2021		196,240		(80)			(80)		870	870			
100070406	JACKSONVILLE	NC		09/23/2021		118,724		(519)			(519)		14,003	14,003			
100070407	RENO	NV		09/23/2021		415,345		(184)			(184)		2,053	2,053			
100070408	CHARLOTTE	NC		09/23/2021		207,360		(73)			(73)		864	864			
100070410	SAN FRANCISCO	CA		09/23/2021		1,553,812		(681)			(681)		7,644	7,644			
100070412	BERKELEY	CA		09/23/2021		576,641		(306)			(306)		4,121	4,121			
100070414	TUCSON	AZ		09/23/2021		106,544		(43)			(43)		453	453			
100070415	TYBEE ISLAND	GA		09/23/2021		291,549		(148)			(148)		1,514	1,514			
100070417	WESTMINSTER	CO		09/23/2021		299,704		(237)			(237)		3,497	3,497			
100070418	CANYON COUNTRY	CA		09/23/2021		256,543		(149)			(149)		1,329	1,329			
100070419	NEW ORLEANS	LA		09/23/2021		212,610		(126)			(126)		1,771	1,771			
100070420	SALEM	OR		09/23/2021		217,518		(91)			(91)		1,270	1,270			
100070421	PORTLAND	OR		09/23/2021		335,481		(269)			(269)		3,161	3,161			
100070422	SCOTTSDALE	AZ		09/23/2021		168,619		(85)			(85)		816	816			
100070424	SAN BERNARDINO	CA		09/23/2021		208,240		(79)			(79)		951	951			
100070425	MIRAMAR	FL		09/23/2021		309,122		(150)			(150)		1,545	1,545			
100070427	SACRAMENTO	CA		09/23/2021		195,632		(94)			(94)		950	950			
100070429	HOUSTON	TX		09/23/2021		115,195		(79)			(79)		1,179	1,179			
100070430	SURFSIDE BEACH	SC		09/23/2021		95,294		(37)			(37)		436	436			
100070431	MILL VALLEY	CA		09/23/2021		382,203		(196)			(196)		1,917	1,917			
100070432	MERCED	CA		09/23/2021		346,211		(167)			(167)		1,667	1,667			
100070436	MIDLAND	TX		09/23/2021		201,366		(73)			(73)		881	881			
100070438	CHARLOTTE	NC		09/23/2021		196,426		(112)			(112)		1,000	1,000			
100070439	GRAVOIS MILLS	MO		09/23/2021		155,958		(73)			(73)		748	748			
100070442	HENRICO	VA		09/23/2021		123,068		(55)			(55)		592	592			
100070443	CONYERS	GA		09/23/2021		162,366		(66)			(66)		726	726			
100070444	FREDERICK	MD		09/23/2021		222,522		(113)			(113)		1,078	1,078			
100070445	FORT PIERCE	FL		09/23/2021		110,258		(53)			(53)		545	545			
100070447	APOPKA	FL		09/23/2021		399,832		(137)			(137)		1,644	1,644			
100070448	PLEASANT HILL	MO		09/23/2021		89,942		(58)			(58)		1,204	1,204			
100070449	LOS ANGELES	CA		09/23/2021		305,040		(112)			(112)		1,280	1,280			
100070450	EWING	NJ		09/23/2021		215,251		(72)			(72)		896	896			
100070452	GARFIELD	NJ		09/23/2021		427,200		(156)			(156)		1,800	1,800			
100070453	LOXLEY	AL		09/23/2021		77,777		(25)			(25)		298	298			
100070454	TUCSON	AZ		09/23/2021		233,197		(96)			(96)		1,028	1,028			
100070455	MESA	AZ		09/23/2021		173,495		(69)			(69)		789	789			
100070457	ARKADELPHIA	AR		09/23/2021		122,575		(52)			(52)		551	551			
100070458	TUCSON	AZ		09/23/2021		126,198		(45)			(45)		547	547			
100070459	EXETER	CA		09/23/2021		171,403		(55)			(55)		704	704			
100070460	OCALA	FL		09/23/2021		144,895		(50)			(50)		600	600			
100070461	LEESBURG	FL		09/23/2021		168,414		(56)			(56)		728	728			

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100070462	VALPARAISO	FL		09/23/2021		178,719		(58)			(58)		740	740			
100070463	LA QUINTA	CA		09/23/2021		164,109		(67)			(67)		710	710			
100070464	EAST HARTFORD	CT		09/23/2021		122,563		(56)			(56)		656	656			
100070465	BONAIRE	GA		09/23/2021		114,775		(39)			(39)		462	462			
100070466	PALATKA	FL		09/23/2021		77,478		(27)			(27)		312	312			
100070468	ANTIOCH	IL		09/23/2021		153,630		(63)			(63)		668	668			
100070470	SAINT JOSEPH	MI		09/23/2021		127,184		(41)			(41)		496	496			
100070471	WINTERVILLE	GA		09/23/2021		121,619		(73)			(73)		1,154	1,154			
100070472	GOODING	ID		09/23/2021		122,668		(56)			(56)		598	598			
100070473	BALTIMORE	MD		09/23/2021		156,048		(53)			(53)		630	630			
100070475	CHISAGO CITY	MN		09/23/2021		288,440		(132)			(132)		1,549	1,549			
100070476	INDEPENDENCE	MO		09/23/2021		171,002		(56)			(56)		716	716			
100070477	CHARLOTTE	NC		09/23/2021		167,784		(60)			(60)		700	700			
100070479	GRANTS PASS	OR		09/23/2021		235,365		(71)			(71)		691	691			
100070481	RUNNEMEDE	NJ		09/23/2021		165,789		(63)			(63)		705	705			
100070482	SOUTH EUCLID	OH		09/23/2021		112,331		(39)			(39)		442	442			
100070483	ELKINS PARK	PA		09/23/2021		226,531		(74)			(74)		925	925			
100070484	SCRANTON	PA		09/23/2021		144,969		(47)			(47)		570	570			
100070485	LAS CRUCES	NM		09/23/2021		119,942		(45)			(45)		505	505			
100070486	COATESVILLE	PA		09/23/2021		126,274		(44)			(44)		518	518			
100070487	WEST READING	PA		09/23/2021		134,951		(45)			(45)		602	602			
100070488	CLOVIS	NM		09/23/2021		65,966		(26)			(26)		275	275			
100070489	ALLENTOWN	PA		09/23/2021		156,207		(54)			(54)		627	627			
100070491	WEST MIFFLIN	PA		09/23/2021		103,015		(35)			(35)		409	409			
100070492	WEST WARWICK	RI		09/23/2021		155,411		(54)			(54)		648	648			
100070494	THE COLONY	TX		09/23/2021		221,763		(83)			(83)		1,092	1,092			
100070495	LUFKIN	TX		09/23/2021		154,542		(49)			(49)		626	626			
100070496	CLOVER	SC		09/23/2021		115,174		(41)			(41)		494	494			
100070499	FRESNO	TX		09/23/2021		209,254		(79)			(79)		937	937			
100070500	SAN ANTONIO	TX		09/23/2021		125,555		(44)			(44)		501	501			
100070504	ROANOKE	VA		09/23/2021		171,473		(61)			(61)		744	744			
100070505	KILLEEN	TX		09/23/2021		144,800		(53)			(53)		596	596			
100070506	NAMPA	ID		09/23/2021		261,719		(111)			(111)		1,203	1,203			
100070507	MECHANICSVILLE	VA		09/23/2021		254,170		(90)			(90)		1,117	1,117			
100070508	PLYMOUTH	WI		09/23/2021		128,171		(48)			(48)		528	528			
100070510	STUART	FL		09/23/2021		262,407		(119)			(119)		1,241	1,241			
100070511	PALMDALE	CA		09/23/2021		400,345		(182)			(182)		2,120	2,120			
100070517	WASHINGTON	DC		09/23/2021		695,851		(307)			(307)		3,483	3,483			
100070518	SOUTH PITTSBURG	TN		09/23/2021		16,820		(186)			(186)		5,856	5,856			
100070519	ONTARIO	CA		09/23/2021		330,226		(2,038)			(2,038)		53,024	53,024			
100070520	ROSWELL	GA		09/23/2021		220,684		(95)			(95)		1,083	1,083			
100070540	MONTGOMERY	AL		10/01/2021		76,043		(3)			(3)		555	555			
100070548	LEVITTOWN	PA		10/01/2021		215,578		(4)			(4)		553	553			
100070552	WILLIAMSPORT	PA		10/01/2021		175,864		10			10		835	835			
100070585	HOMESTEAD	FL		10/01/2021		227,493		12			12		1,494	1,494			
100070586	EASTON	PA		10/01/2021		270,303		17			17		1,426	1,426			
100070612	MILWAUKEE	WI		10/01/2021		83,380		12			12		312	312			
100070613	KINGSTREE	SC		10/01/2021		109,983		(5)			(5)		361	361			
100070617	ADDISON	NY		10/01/2021		58,013		(8)			(8)		354	354			
100070619	UTICA	NY		10/01/2021		231,001		4			4		547	547			
100070622	CLINTON	MS		10/01/2021		206,905		(19)			(19)		1,433	1,433			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070623	RINGGOLD	GA		10/01/2021		165,152		(4)			(4)		1,723	1,723			
100070628	KISSIMMEE	FL		10/01/2021		148,754		6			6		1,244	1,244			
100070633	TULSA	OK		10/01/2021		112,678		(9)			(9)		1,545	1,545			
100070639	DENVER	CO		10/01/2021		116,375		(20)			(20)		1,004	1,004			
100070647	WAPPINGERS FALLS	NY		10/01/2021		248,140							790	790			
100070651	UNION GROVE	WI		10/01/2021		141,964							938	938			
100070658	ALBANY	NY		10/01/2021		118,133							190	190			
100070659	WEST ORANGE	NJ		10/01/2021		369,369		(75)			(75)		11,511	11,511			
100070674	GLASSBORO	NJ		10/01/2021		151,437		(17)			(17)		1,059	1,059			
100070682	SPOKANE	WA		10/01/2021		243,155		15			15		1,403	1,403			
100070688	HELENA	AL		10/01/2021		202,915		(22)			(22)		915	915			
100070695	PALM COAST	FL		10/01/2021		205,989		(19)			(19)		1,162	1,162			
100070698	LEESBURG	FL		10/01/2021		163,282		13			13		565	565			
100070704	LAS VEGAS	NV		10/01/2021		216,719		30			30		1,233	1,233			
100070711	CLEARWATER	FL		10/01/2021		170,121		12			12		770	770			
100070719	FORT WORTH	TX		10/01/2021		168,293		(2)			(2)		752	752			
100070721	LILBURN	GA		10/01/2021		161,952		25			25		(14,126)	(14,126)			
100070725	LITHONIA	GA		10/01/2021		133,292		(14)			(14)		1,146	1,146			
100070726	OAK FOREST	IL		10/01/2021		168,068		13			13		1,522	1,522			
100070734	BERRIEN SPRINGS	MI		10/01/2021		136,386		10			10		1,241	1,241			
100070737	BEND	OR		10/01/2021		366,989		49			49		2,137	2,137			
100070741	CLINTON	MD		10/01/2021		257,221		28			28		1,451	1,451			
100070742	HAMILTON	NJ		10/01/2021		219,834		(27)			(27)		3,598	3,598			
100070751	STONY BROOK	NY		10/01/2021		144,508		(3)			(3)		7,322	7,322			
100070752	REISTERSTOWN	MD		10/01/2021		238,252		4			4		433	433			
100070756	MESQUITE	TX		10/01/2021		40,046		7			7		205	205			
100070758	CORNELIA	GA		10/01/2021		232,520		8			8		416	416			
100070760	NAMPA	ID		10/01/2021		105,473		9			9		195	195			
100070768	FORT WAYNE	IN		10/01/2021		131,132		8			8		478	478			
100070780	ROCKLAND	MA		10/01/2021		216,877		(3)			(3)		2,270	2,270			
100070783	BROOKLYN	NY		10/01/2021		389,191		29			29		2,818	2,818			
100070785	INDIANA	PA		10/01/2021		134,630		(32)			(32)		2,721	2,721			
100070788	MILFORD	PA		10/01/2021		147,070		23			23		837	837			
100070789	GREER	SC		10/01/2021		71,531		13			13		404	404			
100070797	JENKINS TOWNSHIP	PA		10/01/2021		106,212		(27)			(27)		352	352			
100070801	LEHIGH ACRES	FL		10/01/2021		109,372		(23)			(23)		723	723			
100070818	TROTWOOD	OH		10/01/2021		86,947		(13)			(13)		580	580			
100070825	PHILADELPHIA	PA		10/01/2021		108,659							836	836			
100070829	CARTERSVILLE	GA		10/01/2021		134,725		(19)			(19)		1,856	1,856			
100070831	MIDLOTHIAN	VA		10/01/2021		208,113		(18)			(18)		1,379	1,379			
100070842	CORONA	CA		10/01/2021		272,298		19			19		1,914	1,914			
100070844	JACKSONVILLE	FL		10/01/2021		46,969		(6)			(6)		208	208			
100070849	ALEX CITY	AL		10/01/2021		99,911		(9)			(9)		424	424			
100070854	HAGERSTOWN	MD		10/01/2021		168,674		9			9		605	605			
100070864	OZARK	AL		10/01/2021		64,400		(1)			(1)		105	105			
100070874	TORRINGTON	CT		10/01/2021		194,120		10			10		680	680			
100070884	BARTO	PA		10/01/2021		123,940							536	536			
100070890	BALTIMORE	MD		10/01/2021		121,408		(16)			(16)		603	603			
100070895	INMAN	SC		10/01/2021		161,661		(25)			(25)		1,291	1,291			
100070896	STEPHENS CITY	VA		10/01/2021		386,900							2,507	2,507			
100070902	WINTER HAVEN	FL		10/01/2021		186,583		(46)			(46)		1,088	1,088			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070906	WETUMPKA	AL		10/01/2021		147,278		(18)			(18)		656	656			
100070914	HENDERSON	NV		10/01/2021		185,235		(15)			(15)		1,146	1,146			
100070926	COLLINSVILLE	IL		10/01/2021		80,614		(27)			(27)		456	456			
100070927	FEASTERVILLE TREVOSE	PA		10/01/2021		218,975		(31)			(31)		1,286	1,286			
100070934	GLENDORA	NJ		10/01/2021		159,150		(38)			(38)		901	901			
100070944	MILWAUKEE	WI		10/01/2021		112,569		70			70		196	196			
100070948	BATON ROUGE	LA		10/01/2021		143,538		(26)			(26)		809	809			
100070954	HUMBOLDT	IA		10/01/2021		108,929		2			2		381	381			
100070971	PLATTEVILLE	WI		10/01/2021		124,928		(8)			(8)		694	694			
100070973	DAYTONA BEACH	FL		10/01/2021		176,568		3			3		301	301			
100070988	WILLIAMSTOWN	NJ		10/01/2021		250,177		1			1		304	304			
100070995	EDMOND	OK		10/01/2021		169,064		(1)			(1)		5,327	5,327			
100070999	CLARKSVILLE	TN		10/01/2021		199,502		2			2		348	348			
100071003	HANOVER	PA		10/01/2021		222,576		(30)			(30)		803	803			
100071005	MAYS LANDING	NJ		10/01/2021		164,643		(121)			(121)		3,509	3,509			
100071010	MARRERO	LA		10/01/2021		186,143		(62)			(62)		903	903			
100071014	SOUTH OZONE PARK	NY		10/01/2021		340,985		(6)			(6)		592	592			
100071026	BETHLEHEM	PA		10/01/2021		180,647		(5)			(5)		287	287			
100071037	DOWNINGTOWN	PA		10/01/2021		248,693		5			5		472	472			
100071043	EPHRATA	PA		10/01/2021		266,835							1,036	1,036			
100071044	VINELAND	NJ		10/01/2021		168,780		11			11		2,104	2,104			
100071055	HAZLET	NJ		10/01/2021		382,579		62			62		4,313	4,313			
100071064	SAN ANTONIO	TX		10/01/2021		131,679		(10)			(10)		693	693			
100071065	DARBY	PA		10/01/2021		76,559		(5)			(5)		412	412			
100071071	ORLANDO	FL		10/01/2021		156,050		(9)			(9)		772	772			
100071076	BERKELEY SPGS	WV		10/01/2021		129,236		(33)			(33)		2,975	2,975			
100071099	MIAMI	FL		10/01/2021		256,723		32			32		1,405	1,405			
100071101	APPLE VALLEY	CA		10/01/2021		284,561							1,553	1,553			
100071105	FLORIDA CITY	FL		10/01/2021		191,460		(4)			(4)		767	767			
100071118	EI DORADO	AR		10/01/2021		101,902		(8)			(8)		585	585			
100071123	BRICK	NJ		10/01/2021		185,750		16			16		2,636	2,636			
100071126	BALTIMORE	MD		10/01/2021		229,817		5			5		1,276	1,276			
100071134	JACKSON	MI		10/01/2021		91,393		(7)			(7)		470	470			
100071151	TAMPA	FL		10/01/2021		207,864		(5)			(5)		1,804	1,804			
100071173	MIRAMAR	FL		10/01/2021		362,137		37			37		2,056	2,056			
100071182	MIDLAND	TX		10/01/2021		264,494		9			9		485	485			
100071220	SIMPSONVILLE	SC		10/01/2021		146,123		8			8		962	962			
100071222	DARBY	PA		10/01/2021		61,042		8			8		342	342			
100071225	COLORADO SPRINGS	CO		10/01/2021		256,346		33			33		1,350	1,350			
100071235	KISSIMMEE	FL		10/01/2021		270,835		15			15		1,534	1,534			
100071237	POTTSTOWN	PA		10/01/2021		338,834		45			45		1,922	1,922			
100071239	BAYTOWN	TX		10/01/2021		236,040		4			4		433	433			
100071248	PLAINFIELD	NJ		10/01/2021		306,411		4			4		546	546			
100071250	HOMESTEAD	FL		10/01/2021		285,674		6			6		1,580	1,580			
100071256	MECHANICSBURG	PA		10/01/2021		195,665							1,009	1,009			
100071257	SPRING HILL	FL		10/01/2021		261,674							892	892			
100071259	MIAMI	FL		10/01/2021		306,727		(4)			(4)		493	493			
100071260	BOYNTON BEACH	FL		10/01/2021		227,145		11			11		1,227	1,227			
100071266	ROSWELL	NM		10/01/2021		112,481		(7)			(7)		371	371			
100071267	CONROE	TX		10/01/2021		284,488		(11)			(11)		1,499	1,499			
100071279	NORTH ATTLEBORO	MA		10/01/2021		126,252		(14)			(14)		1,693	1,693			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071281	ALBANY	NY		10/01/2021		146,470		(27)			(27)		1,263	1,263			
100071282	JOPLIN	MO		10/01/2021		125,277		(34)			(34)		1,130	1,130			
100071290	BUSH	LA		10/01/2021		157,402		(39)			(39)		506	506			
100071292	RINCON	GA		10/01/2021		130,927		(10)			(10)		384	384			
100071293	PHENIX CITY	AL		10/01/2021		98,635		(1)			(1)		897	897			
100071300	LAHAINA	HI		10/01/2021		383,729		(17)			(17)		2,573	2,573			
100071304	CORPUS CHRISTI	TX		10/01/2021		149,043		(10)			(10)		478	478			
100071307	FAIRBURN	GA		10/01/2021		164,217		(33)			(33)		632	632			
100071320	THORNTON	CO		10/01/2021		111,869		6			6		562	562			
100071337	FORT WORTH	TX		10/01/2021		175,020		(5)			(5)		735	735			
100071342	MONTGOMERY VILLAGE	MD		10/01/2021		258,791		17			17		1,851	1,851			
100071344	GRANDVIEW	TX		10/01/2021		296,693		(53)			(53)		1,020	1,020			
100071350	LEEDS	AL		10/01/2021		77,347		(20)			(20)		386	386			
100071355	GIBBON	NE		10/01/2021		121,859		(27)			(27)		572	572			
100071363	EASTON	PA		10/01/2021		99,714		(24)			(24)		596	596			
100071364	WEST SENECA	NY		10/01/2021		112,243		(7)			(7)		353	353			
100071366	SOUTH CHESTERFIELD	VA		10/01/2021		156,059		(144)			(144)		746	746			
100071370	PORT SAINT LUCIE	FL		10/01/2021		214,693		(58)			(58)		1,481	1,481			
100071377	LAKELAND	FL		10/01/2021		121,522		(28)			(28)		489	489			
100071391	HICKORY	NC		10/01/2021		190,996		(41)			(41)		927	927			
100071396	LIBERTY	MO		10/01/2021		171,144		(1)			(1)		(325)	(325)			
100071426	TILBURG	NLD		09/30/2021		10,599		8			8		260	260	(37)		(37)
100071429	DELFT	NLD		09/30/2021		250,727		(28)			(28)		87,852	87,852	(12,389)		(12,389)
100071430	HEERLEN	NLD		09/30/2021		5,318		7			7		102	102	(14)		(14)
100071434	ROTTERDAM	NLD		09/30/2021		21,267		25			25		409	409	(58)		(58)
100071437	TILBURG	NLD		09/30/2021		10,011		(5)			(5)		288	288	(41)		(41)
100071441	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		11,200		8			8		262	262	(37)		(37)
100071444	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		14,483		8			8		339	339	(48)		(48)
100071446	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		26,423		20			20		501	501	(71)		(71)
100071449	DEN HAAG	NLD		09/30/2021		39,628		14			14		705	705	(99)		(99)
100071453	VENLO	NLD		09/30/2021		7,684		10			10		147	147	(21)		(21)
100071455	KATWIJK	NLD		09/30/2021		7,068							165	165	(23)		(23)
100071458	DORDRECHT/DRECHTSTEDEN	NLD		09/30/2021		7,044		9			9		137	137	(19)		(19)
100071460	TILBURG	NLD		09/30/2021		10,242		3			3		197	197	(28)		(28)
100071465	SANTA BARBARA	CA		10/26/2021		594,897		(341)			(341)		2,877	2,877			
100071470	CANYON COUNTRY	CA		10/26/2021		664,429		(173)			(173)		3	3			
100071472	ISLE OF PALMS	SC		10/26/2021		2,089,609		(580)			(580)		600	600			
100071480	VALLEJO	CA		10/26/2021		569,492		(189)			(189)		2,137	2,137			
100071482	SAN JOSE	CA		10/26/2021		920,614		(400)			(400)		4,322	4,322			
100071485	LOS ANGELES	CA		10/26/2021		995,695		(382)			(382)		3,989	3,989			
100071488	LEHIGH ACRES	FL		10/26/2021		259,575		(100)			(100)		1,391	1,391			
100071491	HOMESTEAD	FL		10/26/2021		345,608		(139)			(139)		1,443	1,443			
100071493	DOUGLASVILLE	GA		10/26/2021		403,648		(127)			(127)		1,418	1,418			
100071503	BELLAIRE	TX		10/19/2021		437,495		(349)			(349)		1,773	1,773			
100071505	CORONA DEL MAR	CA		10/19/2021		2,717,169		(1,390)			(1,390)		12,623	12,623			
100071506	DALLAS	TX		10/19/2021		1,422,235		(464)			(464)		5,972	5,972			
100071508	CORPUS CHRISTI	TX		10/19/2021		93,002		(60)			(60)		1,258	1,258			
100071509	LOS ANGELES	CA		10/19/2021		2,554,324		(596)			(596)		1,177	1,177			
100071510	KALISPELL	MT		10/19/2021		289,845		(106)			(106)		1,214	1,214			
100071511	KALISPELL	MT		10/19/2021		233,971		(86)			(86)		980	980			
100071513	CHINO	CA		10/19/2021		489,585		(262)			(262)		2,207	2,207			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071516	WEST HOLLYWOOD	CA		10/19/2021		1,302,753		(455)			(455)		5,252	5,252			
100071522	VENICE	CA		10/19/2021		1,205,753		(732)			(732)		5,810	5,810			
100071523	ANKENY	IA		10/14/2021		186,961		(63)			(63)		761	761			
100071524	LAKEVILLE	MN		10/14/2021		390,788		(175)			(175)		1,870	1,870			
100071525	EVERETT	WA		10/14/2021		332,973		(153)			(153)		1,593	1,593			
100071526	ROANOKE	VA		10/14/2021		138,293		(51)			(51)		616	616			
100071527	MIRAMAR BEACH	FL		10/14/2021		483,340		(242)			(242)		2,313	2,313			
100071528	LAKEWOOD	NJ		10/14/2021		286,017		(133)			(133)		1,369	1,369			
100071530	CITRUS SPGS	FL		10/14/2021		180,024		(38)			(38)		(274)	(274)			
100071533	HUNTSVILLE	TX		10/14/2021		228,816		(97)			(97)		1,024	1,024			
100071534	PITTSBURGH	PA		10/14/2021		219,063		(103)			(103)		1,048	1,048			
100071537	NEW SMYRNA BEACH	FL		10/14/2021		527,407		(264)			(264)		2,528	2,528			
100071540	EUGENE	OR		10/14/2021		224,418		(75)			(75)		673	673			
100071542	LEESBURG	FL		10/14/2021		230,914		(103)			(103)		1,125	1,125			
100071544	CASTRO VALLEY	CA		10/14/2021		496,986		(226)			(226)		2,438	2,438			
100071545	CHARLOTTE	NC		10/14/2021		196,802		(63)			(63)		831	831			
100071546	WOODBURY	MN		10/14/2021		183,981		(75)			(75)		865	865			
100071547	PORTLAND	OR		10/14/2021		176,917		(67)			(67)		778	778			
100071548	GREENSBORO	NC		10/14/2021		239,130		(91)			(91)		1,090	1,090			
100071550	SAN FERNANDO	CA		10/14/2021		525,335		(239)			(239)		2,509	2,509			
100071551	RICHMOND	VA		10/14/2021		452,805		(162)			(162)		2,048	2,048			
100071552	LOS ANGELES	CA		10/14/2021		378,142		(162)			(162)		1,910	1,910			
100071553	NORTHRIDGE	CA		10/14/2021		613,106		(305)			(305)		4,755	4,755			
100071554	SEGUIN	TX		10/14/2021		286,876		(111)			(111)		1,335	1,335			
100071556	SAN LEANDRO	CA		10/14/2021		332,623		(274)			(274)		4,963	4,963			
100071557	N FT MYERS	FL		10/14/2021		236,774		(76)			(76)		726	726			
100071558	WOODSTOCK	GA		10/14/2021		242,627		(124)			(124)		1,233	1,233			
100071561	SEASIDE	CA		10/14/2021		686,264		(255)			(255)		3,137	3,137			
100071562	LAKE HAVASU CITY	AZ		10/14/2021		209,804		(70)			(70)		866	866			
100071564	CHESAPEAKE	VA		10/14/2021		137,867		(98)			(98)		1,237	1,237			
100071565	SEASIDE	CA		10/14/2021		619,403		(230)			(230)		2,832	2,832			
100071567	KNOXVILLE	TN		10/14/2021		204,640		(86)			(86)		990	990			
100071568	STERLING	VA		10/14/2021		305,708		(132)			(132)		1,459	1,459			
100071569	SPOKANE	WA		10/14/2021		221,491		(83)			(83)		1,007	1,007			
100071570	CHARLOTTESVILLE	VA		10/14/2021		183,450		(64)			(64)		793	793			
100071571	YOUNGSVILLE	LA		10/14/2021		182,449		(93)			(93)		919	919			
100071572	ANNA	TX		10/14/2021		203,583		(94)			(94)		1,006	1,006			
100071573	LAND O LAKES	FL		10/14/2021		247,969		(190)			(190)		2,305	2,305			
100071574	SAN JOSE	CA		10/14/2021		784,104		(480)			(480)		5,932	5,932			
100071575	BOISE	ID		10/14/2021		172,428		(72)			(72)		981	981			
100071576	AUSTIN	TX		10/14/2021		216,384		(83)			(83)		987	987			
100071578	WHEAT RIDGE	CO		10/14/2021		221,447		(90)			(90)		1,030	1,030			
100071579	COCOA	FL		10/14/2021		210,995		(93)			(93)		1,288	1,288			
100071580	MIAMI	FL		10/14/2021		266,874		(218)			(218)		2,515	2,515			
100071581	SAN PEDRO	CA		10/14/2021		365,746		(182)			(182)		1,657	1,657			
100071582	LEESBURG	VA		10/14/2021		207,390		(70)			(70)		895	895			
100071584	WINDERMERE	FL		10/14/2021		199,410		(77)			(77)		899	899			
100071585	NEW BEDFORD	MA		10/14/2021		232,828		(88)			(88)		993	993			
100071586	KISSIMMEE	FL		10/14/2021		240,731		(99)			(99)		1,079	1,079			
100071587	BROOKLYN PARK	MN		10/14/2021		281,924		(122)			(122)		1,630	1,630			
100071588	SAN ANTONIO	TX		10/14/2021		202,750		(92)			(92)		998	998			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071590	BOTHELL	WA		10/14/2021		456,926		(169)			(169)		1,918	1,918			
100071591	ALHAMBRA	CA		10/14/2021		538,228		(216)			(216)		2,559	2,559			
100071592	CHARLOTTE	NC		10/14/2021		217,079		(83)			(83)		993	993			
100071593	MAPLEWOOD	MN		10/14/2021		181,971		(101)			(101)		1,440	1,440			
100071594	NEW ORLEANS	LA		10/14/2021		203,060		(74)			(74)		867	867			
100071595	CLOVIS	CA		10/14/2021		221,866		(101)			(101)		1,092	1,092			
100071597	BRANDON	FL		10/14/2021		260,581		(102)			(102)		1,145	1,145			
100071598	TUCSON	AZ		10/14/2021		248,053		(91)			(91)		1,180	1,180			
100071599	LOS ANGELES	CA		10/14/2021		340,167		(151)			(151)		1,586	1,586			
100071600	SACRAMENTO	CA		10/14/2021		338,239		(125)			(125)		1,552	1,552			
100071601	CLEVELAND	GA		10/14/2021		210,415		(73)			(73)		858	858			
100071602	PLANO	TX		10/14/2021		297,783		(128)			(128)		1,393	1,393			
100071604	METAIRIE	LA		10/14/2021		259,214		(113)			(113)		1,761	1,761			
100071605	CASHION	OK		10/14/2021		228,731		(79)			(79)		991	991			
100071606	MARYSVILLE	WA		10/14/2021		310,669		(120)			(120)		1,372	1,372			
100071607	MINNEAPOLIS	MN		10/14/2021		175,461		(71)			(71)		854	854			
100071608	MEMPHIS	TN		10/14/2021		97,501		(32)			(32)		388	388			
100071610	EL PASO	TX		10/14/2021		148,642		(47)			(47)		583	583			
100071611	GEORGETOWN	TX		10/14/2021		228,956		(89)			(89)		980	980			
100071612	OCEAN CITY	NJ		10/14/2021		356,530		(159)			(159)		2,249	2,249			
100071613	BROKEN ARROW	OK		10/14/2021		119,741		(37)			(37)		463	463			
100071615	CLOVIS	CA		10/14/2021		360,014		(153)			(153)		1,632	1,632			
100071616	BIRMINGHAM	AL		10/14/2021		205,432		(78)			(78)		892	892			
100071617	LEWISTON	MI		10/14/2021		65,466		(21)			(21)		258	258			
100071618	HAWTHORNE	CA		10/14/2021		303,185		(116)			(116)		1,377	1,377			
100071619	PETERSBURG	VA		10/14/2021		237,502		(83)			(83)		970	970			
100071620	TACOMA	WA		10/14/2021		358,322		(156)			(156)		2,180	2,180			
100071621	RENO	NV		10/14/2021		223,153		(88)			(88)		981	981			
100071622	JACKSON	TN		10/14/2021		114,482		(36)			(36)		446	446			
100071623	PURCELLVILLE	VA		10/14/2021		255,701		(114)			(114)		1,458	1,458			
100071624	SCOTTSDALE	AZ		10/14/2021		212,015		(100)			(100)		1,076	1,076			
100071625	BASTROP	TX		10/14/2021		206,964		(93)			(93)		983	983			
100071627	CLOVIS	CA		10/14/2021		306,959		(131)			(131)		1,392	1,392			
100071628	LAS VEGAS	NV		10/14/2021		280,884		(103)			(103)		1,263	1,263			
100071629	KEANSBURG	NJ		10/14/2021		265,074		(120)			(120)		1,291	1,291			
100071630	BOTHELL	WA		10/14/2021		662,182		(315)			(315)		3,306	3,306			
100071632	ATHENS	GA		10/14/2021		90,382		(28)			(28)		340	340			
100071633	BRAWLEY	CA		10/14/2021		181,349		(176)			(176)		3,134	3,134			
100071634	WASHINGTON	DC		10/14/2021		201,782		(79)			(79)		953	953			
100071635	CLARKSVILLE	TN		10/14/2021		149,446		(81)			(81)		750	750			
100071637	POMONA	CA		10/14/2021		373,326		(203)			(203)		3,612	3,612			
100071638	COLLEGE STATION	TX		10/14/2021		135,560		(60)			(60)		663	663			
100071639	NAMPA	ID		10/14/2021		263,482		(111)			(111)		1,203	1,203			
100071640	ALPHARETTA	GA		10/14/2021		198,419		(205)			(205)		3,436	3,436			
100071641	NAMPA	ID		10/14/2021		333,744		(141)			(141)		1,523	1,523			
100071642	WOODBRIDGE	VA		10/14/2021		299,443		(124)			(124)		1,592	1,592			
100071643	ORANGE	CA		10/14/2021		335,488		(168)			(168)		2,210	2,210			
100071644	MONTROSE	CO		10/14/2021		206,662		(102)			(102)		1,049	1,049			
100071645	RENO	NV		10/14/2021		288,295		(105)			(105)		1,299	1,299			
100071646	SARASOTA	FL		10/14/2021		229,029		(99)			(99)		1,064	1,064			
100071647	PANAMA CITY	FL		10/14/2021		194,968		(89)			(89)		912	912			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071648	LOS ANGELES	CA		10/14/2021		274,135		(1,209)			(1,209)		33,141	33,141			
100071649	MELISSA	TX		10/14/2021		195,786		(173)			(173)		2,664	2,664			
100071650	SACRAMENTO	CA		10/14/2021		228,200		(102)			(102)		1,141	1,141			
100071651	LAKE WORTH BEACH	FL		10/14/2021		264,656		(86)			(86)		1,115	1,115			
100071652	AUSTIN	TX		10/14/2021		295,608		(117)			(117)		1,335	1,335			
100071653	MIDDLETOWN	RI		10/14/2021		265,155		(105)			(105)		1,362	1,362			
100071654	NAPLES	FL		10/14/2021		272,119		(118)			(118)		1,267	1,267			
100071655	NORTH KINGSTOWN	RI		10/14/2021		285,313		(104)			(104)		1,510	1,510			
100071656	PORT HUENEME	CA		10/14/2021		409,744		(187)			(187)		2,003	2,003			
100071657	CASA GRANDE	AZ		10/14/2021		198,867		(98)			(98)		978	978			
100071659	SAN DIEGO	CA		10/14/2021		753,174		(333)			(333)		3,548	3,548			
100071660	REXBURG	ID		10/14/2021		237,159		(92)			(92)		1,036	1,036			
100071661	JURUPA VALLEY	CA		10/14/2021		527,922		(242)			(242)		2,519	2,519			
100071662	SAN DIEGO	CA		10/14/2021		1,032,475		(507)			(507)		5,335	5,335			
100071663	MCKINNEY	TX		10/14/2021		234,835		(90)			(90)		1,067	1,067			
100071664	CONYERS	GA		10/14/2021		98,175		(38)			(38)		427	427			
100071665	OAKLAND	CA		10/14/2021		267,899		(102)			(102)		1,253	1,253			
100071666	N MYRTLE BEACH	SC		10/14/2021		280,059		(99)			(99)		1,160	1,160			
100071667	SACHSE	TX		10/14/2021		129,054		(258)			(258)		5,433	5,433			
100071668	HAMPTON	GA		10/14/2021		228,030		(90)			(90)		1,029	1,029			
100071669	LA MESA	CA		10/14/2021		454,795		(193)			(193)		2,038	2,038			
100071670	COMMERCE CITY	CO		10/14/2021		395,754		(139)			(139)		1,648	1,648			
100071671	COPPERAS COVE	TX		10/14/2021		53,553		(19)			(19)		263	263			
100071673	OREGON CITY	OR		10/14/2021		346,128		(137)			(137)		1,564	1,564			
100071674	WASHINGTON	DC		10/14/2021		366,473		(150)			(150)		1,652	1,652			
100071675	LOS ANGELES	CA		10/14/2021		171,774		(82)			(82)		807	807			
100071676	STOCKTON	CA		10/14/2021		272,029		(210)			(210)		2,514	2,514			
100071677	YORKTOWN	VA		10/14/2021		249,043		(105)			(105)		1,332	1,332			
100071678	HOUSTON	TX		10/14/2021		226,326		(87)			(87)		1,021	1,021			
100071679	BUFFALO	NY		10/14/2021		85,069		(30)			(30)		345	345			
100071680	CONROE	TX		10/14/2021		225,238		(81)			(81)		935	935			
100071681	FRESNO	CA		10/14/2021		337,236		(179)			(179)		1,685	1,685			
100071682	EL CENTRO	CA		10/14/2021		226,534		(176)			(176)		2,944	2,944			
100071684	BURLINGTON	WA		10/14/2021		261,932		(136)			(136)		1,310	1,310			
100071685	VALDOSTA	GA		10/14/2021		207,685		(90)			(90)		1,138	1,138			
100071686	FRANKLIN	VA		10/14/2021		87,178		(30)			(30)		353	353			
100071687	TULARE	CA		10/14/2021		305,022		(111)			(111)		1,368	1,368			
100071689	STERLING	AK		10/14/2021		276,620		(115)			(115)		1,242	1,242			
100071690	BIG BEAR LAKE	CA		10/14/2021		215,952		(79)			(79)		1,045	1,045			
100071691	VIRGINIA BEACH	VA		10/14/2021		178,536		(68)			(68)		805	805			
100071692	CEDAR CREEK	TX		10/14/2021		300,420		(122)			(122)		1,410	1,410			
100071693	BENBROOK	TX		10/14/2021		167,454		(73)			(73)		795	795			
100071694	HAWTHORNE	CA		10/14/2021		209,206		(85)			(85)		915	915			
100071696	BUFORD	GA		10/14/2021		261,875		(98)			(98)		1,182	1,182			
100071697	JOPLIN	MO		10/14/2021		60,773		(19)			(19)		235	235			
100071698	CHARLOTTE	NC		10/14/2021		214,980		(71)			(71)		609	609			
100071699	CHICAGO	IL		10/14/2021		208,948		(92)			(92)		1,018	1,018			
100071700	AVON	CT		10/14/2021		220,914		(103)			(103)		1,057	1,057			
100071701	SACRAMENTO	CA		10/14/2021		306,915		(125)			(125)		1,388	1,388			
100071702	MOLALLA	OR		10/14/2021		275,489		(109)			(109)		1,245	1,245			
100071703	MYRTLE BEACH	SC		10/14/2021		149,382		(58)			(58)		673	673			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071704	LOS ANGELES	CA		10/14/2021		415,460		(170)			(170)		1,870	1,870			
100071705	ATHENS	GA		10/14/2021		217,505		(96)			(96)		1,054	1,054			
100071706	EL PASO	TX		10/14/2021		238,247		(118)			(118)		2,263	2,263			
100071707	LAS VEGAS	NV		10/14/2021		215,607		(78)			(78)		910	910			
100071708	LOS ANGELES	CA		10/14/2021		1,272,951		(505)			(505)		5,684	5,684			
100071709	SAINT PAUL	MN		10/14/2021		242,610		(101)			(101)		1,127	1,127			
100071710	PITTSBURGH	PA		10/14/2021		253,034		(139)			(139)		1,882	1,882			
100071712	ENCINITAS	CA		10/14/2021		253,013		(93)			(93)		1,145	1,145			
100071713	HORSE CAVE	KY		10/14/2021		90,705		(27)			(27)		241	241			
100071714	ORMOND BEACH	FL		10/14/2021		214,213		(82)			(82)		953	953			
100071715	CHICAGO	IL		10/14/2021		837,396		(393)			(393)		4,196	4,196			
100071716	CENTRAL FALLS	RI		10/14/2021		323,020		(121)			(121)		1,458	1,458			
100071718	NAMPA	ID		10/14/2021		425,084		(180)			(180)		1,940	1,940			
100071720	IDAHO FALLS	ID		10/14/2021		272,847		(107)			(107)		1,203	1,203			
100071721	WESTLAND	MI		10/14/2021		92,168		(29)			(29)		356	356			
100071722	LITTLE ELM	TX		10/14/2021		234,932		(84)			(84)		1,008	1,008			
100071723	LUBBOCK	TX		10/14/2021		139,236		(43)			(43)		542	542			
100071724	CHANDLER	AZ		10/14/2021		209,284		(99)			(99)		1,157	1,157			
100071725	ATLANTA	GA		10/14/2021		285,462		(129)			(129)		1,377	1,377			
100071726	BARTOW	FL		10/14/2021		97,221		(45)			(45)		570	570			
100071728	GLENDORA	NJ		10/14/2021		128,059		(55)			(55)		729	729			
100071729	LEBANON	PA		10/14/2021		88,919		(38)			(38)		597	597			
100071732	SHREVEPORT	LA		10/14/2021		227,838		(88)			(88)		1,028	1,028			
100071733	JOPLIN	MO		10/14/2021		53,209		(17)			(17)		215	215			
100071734	MELISSA	TX		10/14/2021		337,289		(173)			(173)		1,643	1,643			
100071740	ABERDEEN	MD		10/14/2021		159,797		(58)			(58)		697	697			
100071742	MIAMI	FL		10/14/2021		358,804		(129)			(129)		1,463	1,463			
100071743	PALATKA	FL		10/14/2021		111,191		(36)			(36)		436	436			
100071746	ALAMO	TX		10/14/2021		89,681		(31)			(31)		365	365			
100071747	TITUSVILLE	FL		10/14/2021		99,771		(42)			(42)		571	571			
100071748	TIMBERVILLE	VA		10/14/2021		116,321		(43)			(43)		507	507			
100071751	CHARLOTTE	NC		10/14/2021		73,393		(61)			(61)		922	922			
100071754	PENSACOLA	FL		10/14/2021		133,939		(61)			(61)		687	687			
100071755	HARRISBURG	PA		10/14/2021		102,933		(32)			(32)		392	392			
100071758	HOUSTON	TX		10/14/2021		150,502		(88)			(88)		1,707	1,707			
100071760	JACKSONVILLE	FL		10/14/2021		139,313		(45)			(45)		533	533			
100071763	FERNANDINA BEACH	FL		10/14/2021		249,664		(82)			(82)		1,041	1,041			
100071767	NEW PORT RICHEY	FL		10/14/2021		117,905		(51)			(51)		590	590			
100071768	TULSA	OK		10/14/2021		121,491		(45)			(45)		493	493			
100071769	NEPTUNE	NJ		10/14/2021		227,547		(87)			(87)		1,002	1,002			
100071771	TORRINGTON	CT		10/14/2021		107,856		(38)			(38)		453	453			
100071772	NORRISTOWN	PA		10/14/2021		69,014		(21)			(21)		180	180			
100071774	GOLDSBORO	NC		10/14/2021		166,291		(106)			(106)		1,654	1,654			
100071776	MIAMI	FL		10/14/2021		180,260		(59)			(59)		700	700			
100071778	WALLA WALLA	WA		10/14/2021		63,189		(63)			(63)		855	855			
100071780	IRMO	SC		10/14/2021		103,209		(42)			(42)		445	445			
100071781	CONVERSE	TX		10/14/2021		196,451		(74)			(74)		861	861			
100071785	JACKSONVILLE	FL		10/14/2021		90,145		(31)			(31)		357	357			
100071786	KISSIMMEE	FL		10/14/2021		205,548		(74)			(74)		864	864			
100071788	OAKDALE	CA		10/14/2021		233,446		(97)			(97)		1,054	1,054			
100071789	BALTIMORE	MD		10/14/2021		172,215		(79)			(79)		1,343	1,343			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100071790	AMELIA COURT HOUSE	VA		10/14/2021		204,072		(75)			(75)		890	890			
100071791	PITTSBURGH	PA		10/14/2021		103,107		(44)			(44)		505	505			
100071793	LANCASTER	CA		10/14/2021		180,380		(63)			(63)		742	742			
100071794	SILVER SPRING	MD		10/14/2021		210,053		(86)			(86)		948	948			
100071796	MACON	GA		10/14/2021		148,372		(72)			(72)		710	710			
100071797	NEWTON	NC		10/14/2021		148,405		(58)			(58)		678	678			
100071798	BELLEVIEW	FL		10/14/2021		89,929		(30)			(30)		350	350			
100071799	SPRINGVILLE	CA		10/14/2021		91,453		(35)			(35)		392	392			
100071800	LAWRENCEVILLE	GA		10/14/2021		203,957		(77)			(77)		852	852			
100071803	BRISTOL	CT		10/14/2021		73,710		(21)			(21)		194	194			
100071805	BOYNTON BEACH	FL		10/14/2021		332,635		(124)			(124)		1,406	1,406			
100071806	COLUMBIA	SC		10/14/2021		122,036		(62)			(62)		803	803			
100071807	PALM BAY	FL		10/14/2021		190,969		(76)			(76)		874	874			
100071808	SACRAMENTO	CA		10/14/2021		133,828		(49)			(49)		591	591			
100071810	GREENVILLE	SC		10/14/2021		230,485		(83)			(83)		944	944			
100071811	BAKERSFIELD	CA		10/14/2021		158,583		(61)			(61)		720	720			
100071812	PICO RIVERA	CA		10/14/2021		512,454		(168)			(168)		2,009	2,009			
100071814	BRENTWOOD	MD		10/14/2021		249,216		(129)			(129)		1,200	1,200			
100071816	SAINT CLOUD	FL		10/14/2021		119,444		(49)			(49)		719	719			
100071817	NEW BRITAIN	CT		10/14/2021		249,298		(120)			(120)		1,653	1,653			
100071819	NORMAN	OK		10/14/2021		164,147		(61)			(61)		732	732			
100071820	PHILADELPHIA	PA		10/14/2021		208,842		(73)			(73)		852	852			
100071821	STUART	FL		10/14/2021		133,865		(58)			(58)		850	850			
100071822	OCOEE	FL		10/14/2021		269,655		(113)			(113)		1,279	1,279			
100071824	FRESNO	CA		10/14/2021		299,212		(105)			(105)		1,305	1,305			
100071826	DETROIT	MI		10/14/2021		111,586		(46)			(46)		493	493			
100071827	FRESNO	CA		10/14/2021		214,566		(99)			(99)		1,655	1,655			
100071829	KEISER	AR		10/14/2021		151,799		(59)			(59)		670	670			
100071830	LANDOVER	MD		10/14/2021		159,302		(61)			(61)		667	667			
100071832	LEAGUE CITY	TX		10/14/2021		165,376		(58)			(58)		710	710			
100071834	RICHMOND	VA		10/14/2021		264,782		(89)			(89)		1,110	1,110			
100071836	MILWAUKEE	WI		10/14/2021		124,750		(46)			(46)		514	514			
100071837	ROSEVILLE	CA		10/14/2021		170,971		(62)			(62)		712	712			
100071838	FOREST	VA		10/14/2021		184,102		(81)			(81)		1,035	1,035			
100071839	ABILENE	TX		10/14/2021		139,157		(44)			(44)		530	530			
100071840	VIRGINIA BEACH	VA		10/14/2021		142,043		(57)			(57)		614	614			
100071841	TUCSON	AZ		10/14/2021		104,293		(42)			(42)		445	445			
100071842	WILMINGTON	NC		10/14/2021		119,414		(37)			(37)		455	455			
100071843	WASHINGTON	DC		10/14/2021		627,184		(217)			(217)		1,923	1,923			
100071844	GALLOWAY	NJ		10/14/2021		63,377		(20)			(20)		243	243			
100071846	BOSSIER CITY	LA		10/14/2021		58,779		(20)			(20)		253	253			
100071848	PROVIDENCE	RI		10/14/2021		146,755		(60)			(60)		849	849			
100071850	OCALA	FL		10/14/2021		159,747		(59)			(59)		652	652			
100071851	ROCKY MOUNT	NC		10/14/2021		97,488		(87)			(87)		2,037	2,037			
100071852	ABILENE	TX		10/14/2021		110,342		(35)			(35)		420	420			
100071854	CARLISLE	PA		10/14/2021		143,987		(72)			(72)		864	864			
100071855	TAMPA	FL		10/14/2021		130,550		(48)			(48)		533	533			
100071856	CHARLESTON	WV		10/14/2021		173,512		(56)			(56)		684	684			
100071857	SAN ANTONIO	TX		10/14/2021		175,313		(56)			(56)		684	684			
100071860	ASBURY PARK	NJ		10/14/2021		210,326		(74)			(74)		879	879			
100071861	DUNDALK	MD		10/14/2021		156,322		(56)			(56)		640	640			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100071862	DOVER	NH		10/14/2021		224,507		(98)			(98)		1,357	1,357			
100071863	FORT MYERS	FL		10/14/2021		153,566		(56)			(56)		675	675			
100071864	CAPE CORAL	FL		10/14/2021		194,195		(67)			(67)		827	827			
100071865	LAREDO	TX		10/14/2021		107,755		(108)			(108)		2,351	2,351			
100071866	ROSEVILLE	CA		10/14/2021		217,592		(87)			(87)		973	973			
100071867	SAN ANTONIO	TX		10/14/2021		189,921		(65)			(65)		788	788			
100071870	TEQUESTA	FL		10/14/2021		203,735		(80)			(80)		1,132	1,132			
100071873	SIGNAL HILL	CA		10/14/2021		227,156		(80)			(80)		993	993			
100071876	DAYTON	OH		10/14/2021		105,158		(44)			(44)		463	463			
100071877	SAN JOSE	CA		11/05/2021		1,023,727		(378)			(378)		4,488	4,488			
100071879	EL CAJON	CA		11/05/2021		834,347		(442)			(442)		3,964	3,964			
100071880	YORBA LINDA	CA		11/05/2021		265,521		(252)			(252)		4,404	4,404			
100071882	SAN DIEGO	CA		11/05/2021		934,305		(530)			(530)		4,598	4,598			
100071883	SAN DIMAS	CA		11/05/2021		538,423		(294)			(294)		1,991	1,991			
100071885	OXNARD	CA		11/05/2021		451,992		(260)			(260)		2,043	2,043			
100071886	ODESSA	TX		11/05/2021		400,891		(204)			(204)		1,790	1,790			
100071889	RIVERSIDE	CA		11/19/2021		553,078		(150)			(150)		1,521	1,521			
100071891	PHOENIX	AZ		11/19/2021		324,905		(134)			(134)		1,540	1,540			
100071892	THOUSAND OAKS	CA		11/19/2021		652,477		(242)			(242)		2,585	2,585			
100071893	TITUSVILLE	FL		11/19/2021		352,097		(125)			(125)		1,351	1,351			
100071895	RANCHO SANTA MARGARITA	CA		11/19/2021		768,258		(150)			(150)		109	109			
100071900	WOODLAND HILLS	CA		11/19/2021		344,660		(150)			(150)		1,499	1,499			
100071904	FRISCO	TX		11/19/2021		456,751		(126)			(126)		1,453	1,453			
100071905	HOLLADAY	UT		11/19/2021		417,305		(79)			(79)		600	600			
100071913	ARLINGTON	TX		11/19/2021		327,508		(92)			(92)		1,065	1,065			
100071914	TRACY	CA		11/19/2021		524,292		(392)			(392)		2,720	2,720			
100071915	SCOTTSDALE	AZ		11/19/2021		449,289		(170)			(170)		1,335	1,335			
100071919	KEY BISCAYNE	FL		11/19/2021		567,657		(206)			(206)		2,160	2,160			
100071920	NATIONAL CITY	CA		11/19/2021		836,518		(639)			(639)		4,331	4,331			
100071922	YUMA	AZ		11/19/2021		213,510		(69)			(69)		779	779			
100071927	NEW BRAUNFELS	TX		11/19/2021		266,645		(100)			(100)		1,057	1,057			
100071928	VAN NUYS	CA		11/19/2021		1,472,776		(414)			(414)		4,583	4,583			
100071929	COSTA MESA	CA		01/21/2022		999,806		(367)			(367)		4,609	4,609			
100071931	LOS ANGELES	CA		11/19/2021		485,286		(188)			(188)		2,030	2,030			
100071932	FORT LAUDERDALE	FL		11/19/2021		733,324		(360)			(360)		3,417	3,417			
100071933	GILBERT	AZ		11/19/2021		529,545		(139)			(139)		1,185	1,185			
100071936	SILVER CLIFF	CO		11/19/2021		332,456		(127)			(127)		1,384	1,384			
100071937	CAPE CORAL	FL		11/19/2021		356,819		(111)			(111)		1,418	1,418			
100071938	PACIFIC PALISADES	CA		11/19/2021		255,786		(94)			(94)		1,094	1,094			
100071940	SAINT PETERSBURG	FL		11/19/2021		286,826		(268)			(268)		6,220	6,220			
100071941	OURAY	CO		11/19/2021		817,601		(502)			(502)		3,921	3,921			
100071942	PASADENA	CA		11/19/2021		700,764		(74)			(74)		200	200			
100071943	SAN FRANCISCO	CA		11/19/2021		1,790,783		(715)			(715)		7,530	7,530			
100071944	UNIVERSAL CITY	TX		11/19/2021		290,946		(74)			(74)		847	847			
100071945	CARMICHAEL	CA		11/19/2021		453,501		(142)			(142)		1,651	1,651			
100071950	ELK GROVE	CA		11/19/2021		446,019		(182)			(182)		2,349	2,349			
100071952	SALISBURY	MD		11/19/2021		265,853		(80)			(80)		650	650			
100071954	REDWOOD CITY	CA		11/19/2021		1,454,058		(690)			(690)		6,741	6,741			
100071955	PLEASANT HILL	CA		11/19/2021		1,567,256		(544)			(544)		5,848	5,848			
100071957	OAKLAND PARK	FL		11/19/2021		450,902		(149)			(149)		1,704	1,704			
100071958	FRIENDSWOOD	TX		11/19/2021		283,300		(77)			(77)		885	885			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071959	GRANADA HILLS	CA		11/19/2021		829,224		(498)			(498)		3,970	3,970			
100071964	TULARE	CA		11/19/2021		341,570		(107)			(107)		1,233	1,233			
100071965	DES PLAINES	IL		10/29/2021		202,401		(73)			(73)		1,006	1,006			
100071966	PANAMA CITY BEACH	FL		10/29/2021		482,404		(208)			(208)		2,161	2,161			
100071967	VENTURA	CA		10/29/2021		190,443		(16)			(16)		70	70			
100071968	DALLAS	TX		10/29/2021		498,920		(157)			(157)		2,199	2,199			
100071969	PANAMA CITY BEACH	FL		10/29/2021		251,666		(84)			(84)		945	945			
100071972	PASADENA	CA		10/29/2021		1,096,455		(183)			(183)		200	200			
100071973	SPRINGFIELD	MO		10/29/2021		274,691		(119)			(119)		1,236	1,236			
100071974	VENTURA	CA		10/29/2021		489,043		(37)			(37)		4	4			
100071976	HEBER CITY	UT		10/29/2021		365,191		(193)			(193)		1,778	1,778			
100071977	FRIENDSWOOD	TX		10/29/2021		286,454		(80)			(80)		849	849			
100071978	PHOENIX	AZ		10/29/2021		337,123		(112)			(112)		1,336	1,336			
100071979	HALLANDALE BEACH	FL		10/29/2021		440,595		(122)			(122)		1,521	1,521			
100071981	SCHAUMBURG	IL		10/29/2021		278,157		(82)			(82)		915	915			
100071982	LOS ANGELES	CA		10/29/2021		716,772		(167)			(167)		1,733	1,733			
100071983	WINTER GARDEN	FL		10/29/2021		467,412		(154)			(154)		1,329	1,329			
100071984	RIO RANCHO	NM		10/29/2021		216,898		(93)			(93)		919	919			
100071985	SPRINGFIELD	MA		10/29/2021		265,803		(114)			(114)		1,496	1,496			
100071986	TALLAHASSEE	FL		10/29/2021		122,118		(47)			(47)		724	724			
100071987	SCOTTSDALE	AZ		10/29/2021		109,394		(84)			(84)		1,961	1,961			
100071991	MARATHON	FL		10/29/2021		395,145		(168)			(168)		1,692	1,692			
100071992	LAKE FOREST	CA		10/29/2021		871,803		(207)			(207)		1,855	1,855			
100071995	NAPERVILLE	IL		10/29/2021		152,479		(64)			(64)		920	920			
100071996	PANAMA CITY BEACH	FL		10/29/2021		303,718		(133)			(133)		1,372	1,372			
100071997	GULF SHORES	AL		10/29/2021		566,271		(179)			(179)		2,116	2,116			
100071998	PANAMA CITY BEACH	FL		10/29/2021		303,763		(132)			(132)		1,371	1,371			
100072000	STOCKBRIDGE	GA		10/29/2021		138,650		(57)			(57)		581	581			
100072001	MISSOURI CITY	TX		10/29/2021		375,606		(124)			(124)		1,394	1,394			
100072003	COLLEGE STATION	TX		10/29/2021		151,386		(47)			(47)		544	544			
100072004	SANDY	UT		10/29/2021		268,015		(173)			(173)		2,647	2,647			
100072005	CAPE NEDDICK	ME		10/29/2021		168,264		(52)			(52)		598	598			
100072006	SAINT GEORGE	UT		10/29/2021		284,165		(86)			(86)		975	975			
100072007	MILL VALLEY	CA		10/29/2021		813,454		(307)			(307)		2,511	2,511			
100072009	LAS VEGAS	NV		10/29/2021		264,091		(76)			(76)		895	895			
100072010	DENVER	CO		10/29/2021		543,969		(98)			(98)		500	500			
100072012	ORLANDO	FL		10/29/2021		135,692		(64)			(64)		605	605			
100072013	TUSTIN	CA		10/29/2021		370,223		(30)			(30)		73	73			
100072014	SAN BERNARDINO	CA		10/29/2021		310,729		(32)			(32)		10	10			
100072015	CARLISLE	PA		10/29/2021		121,371		(52)			(52)		383	383			
100072017	CAMBRIA	CA		11/19/2021		1,276,850		(523)			(523)		5,525	5,525			
100072018	SANTA BARBARA	CA		11/19/2021		1,311,476		(1,352)			(1,352)		15,482	15,482			
100072019	ENCINITAS	CA		11/19/2021		2,080,754		(797)			(797)		8,573	8,573			
100072020	WOODLAND HILLS	CA		11/19/2021		1,021,300		(364)			(364)		3,949	3,949			
100072023	STUDIO CITY	CA		11/19/2021		1,237,987		(449)			(449)		4,848	4,848			
100072024	VERO BEACH	FL		11/19/2021		867,127		(569)			(569)		6,016	6,016			
100072025	INDIO	CA		11/19/2021		1,140,056		(370)			(370)		4,355	4,355			
100072027	GRASSY KEY	FL		11/19/2021		2,656,283		(1,120)			(1,120)		11,623	11,623			
100072028	UPLAND	CA		11/19/2021		625,263		(124)			(124)		778	778			
100072029	LOS ANGELES	CA		11/19/2021		1,525,328		(726)			(726)		6,770	6,770			
100072030	LOS ANGELES	CA		11/19/2021		1,813,904		(979)			(979)		8,238	8,238			

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100072031	SAN DIEGO	CA		11/19/2021		1,060,644		(648)			(648)		5,059	5,059			
100072032	SUMMERLAND	CA		11/19/2021		2,526,250		(210)			(210)		1,000	1,000			
100072112	SUN VALLEY	NV		11/01/2021		79,346		(23)			(23)		384	384			
100072168	NORWALK	CA		11/01/2021		86,525		(24)			(24)		4,560	4,560			
100072189	NUEVO	CA		11/01/2021		95,090		(160)			(160)		1,536	1,536			
100072212	COLLEGE PARK	GA		11/01/2021		166,250		(114)			(114)		1,617	1,617			
100072221	PHOENIX	AZ		11/01/2021		107,912		(60)			(60)		498	498			
100072228	MARIETTA	GA		11/01/2021		85,399		(2)			(2)		135	135			
100072257	WAXAHACHIE	TX		11/01/2021		96,845		(24)			(24)		465	465			
100072386	SPRING HOPE	NC		11/01/2021		150,981		(19)			(19)		462	462			
100072437	UKIAH	CA		11/01/2021		81,420		(9)			(9)		456	456			
100072529	REDFORD	MI		11/01/2021		108,779		(24)			(24)		1,296	1,296			
100072543	DANBURY	CT		11/01/2021		96,055		20			20		514	514			
100072549	RIALTO	CA		11/01/2021		160,313		13			13		1,403	1,403			
100072559	SAINT LOUIS	MO		11/01/2021		82,089							567	567			
100072632	CHAUVIN	LA		11/01/2021		80,385		(11)			(11)		549	549			
100073028	FAYETTEVILLE	NC		11/01/2021		69,864		1			1		207	207			
100073120	BELCAMP	MD		11/01/2021		182,020		(18)			(18)		1,519	1,519			
100073364	LUBBOCK	TX		11/01/2021		257,338		(7)			(7)		1,366	1,366			
100073374	BALTIMORE	MD		11/01/2021		253,781		(8)			(8)		1,177	1,177			
100073375	LAKE CHARLES	LA		11/01/2021		182,655		(2)			(2)		968	968			
100073387	GOOSE CREEK	SC		11/01/2021		141,909		3			3		1,284	1,284			
100073391	SYRACUSE	NY		11/01/2021		147,590		(15)			(15)		773	773			
100073402	AMARILLO	TX		11/01/2021		118,621		(3)			(3)		410	410			
100073405	PRINCETON	MN		11/01/2021		236,015		(5)			(5)		822	822			
100073409	SYRACUSE	NY		11/01/2021		79,247		(16)			(16)		244	244			
100073411	GLEN BURNIE	MD		11/01/2021		220,049		(19)			(19)		1,516	1,516			
100073422	MEMPHIS	TN		11/01/2021		163,170		(5)			(5)		810	810			
100073428	OLD BRIDGE	NJ		11/01/2021		486,012		(32)			(32)		1,634	1,634			
100073431	WESTVILLE	NJ		11/01/2021		110,870		(1)			(1)		372	372			
100073439	STROUDSBURG	PA		11/01/2021		145,447		(13)			(13)		2,008	2,008			
100073441	ROCK HILL	SC		11/01/2021		175,164		15			15		1,262	1,262			
100073524	BALTIMORE	MD		11/01/2021		242,315		(4)			(4)		433	433			
100073527	BALTIMORE	MD		11/01/2021		135,546		(19)			(19)		699	699			
100073530	SIMI VALLEY	CA		10/26/2021		977,408		(574)			(574)		4,305	4,305			
100073532	GRANADA HILLS	CA		10/26/2021		999,665		(653)			(653)		5,019	5,019			
100073533	SHERWOOD FOREST	CA		10/26/2021		963,334		(469)			(469)		4,462	4,462			
100073534	VAN NUYS	CA		10/26/2021		611,366		(396)			(396)		3,087	3,087			
100073537	MODESTO	CA		10/26/2021		326,976		(100)			(100)		1,148	1,148			
100073538	LOS ANGELES	CA		10/26/2021		4,091,051		(2,268)			(2,268)		19,731	19,731			
100073539	LONG BEACH	CA		10/26/2021		397,721		(163)			(163)		1,816	1,816			
100073571	Amsterdam	NLD		10/25/2021		29,094		35			35		164	164	(23)		(23)
100073572	Amsterdam	NLD		10/25/2021		37,640		107			107		207	207	(29)		(29)
100073573	Amsterdam	NLD		10/25/2021		334,292							1,775	1,775	(250)		(250)
100073582	Amsterdam	NLD		10/25/2021		220,481		323			323		3,427	3,427	(483)		(483)
100073583	Amsterdam	NLD		10/25/2021		299,683		430			430		807	807	(114)		(114)
100073587	Amsterdam	NLD		10/25/2021		23,983		23			23		460	460	(65)		(65)
100073592	Amsterdam	NLD		10/25/2021		10,902		48			48		4,474	4,474	(631)		(631)
100074096	MESA	AZ		12/09/2021		320,981		(122)			(122)		1,383	1,383			
100074100	VISTA	CA		12/09/2021		444,167		(34)			(34)		2,207	2,207			
100074102	LAKELAND	FL		12/09/2021		211,198		(117)			(117)		841	841			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074103	LAKELAND	FL		12/09/2021		211,352		(118)			(118)		841	841			
100074113	RICHMOND	TX		12/09/2021		340,013		(353)			(353)		1,583	1,583			
100074118	COACHELLA	CA		12/09/2021		260,642		(208)			(208)		711	711			
100074119	ASHLAND	OR		12/09/2021		254,034		(191)			(191)		972	972			
100074120	RICHMOND	CA		12/09/2021		574,772		(302)			(302)		1,341	1,341			
100074122	DAVIE	FL		12/09/2021		944,184		(368)			(368)		3,418	3,418			
100074144	SICKLERVILLE	NJ		12/09/2021		316,719		(59)			(59)		1,080	1,080			
100074146	SALINAS	CA		12/09/2021		368,193		(263)			(263)		1,478	1,478			
100074162	NORTH FORT MYERS	FL		12/09/2021		367,692		(155)			(155)		2,575	2,575			
100074167	POMONA	CA		12/09/2021		533,378		(198)			(198)		2,341	2,341			
100074197	BAINBRIDGE ISLAND	WA		12/09/2021		200,725		(93)			(93)		1,709	1,709			
100074198	SIERRA MADRE	CA		12/09/2021		657,132		(356)			(356)		2,634	2,634			
100074203	SACRAMENTO	CA		12/09/2021		407,042		(168)			(168)		1,642	1,642			
100074216	SACRAMENTO	CA		12/09/2021		425,603		(211)			(211)		1,666	1,666			
100074228	LA CRESCENTA	CA		12/09/2021		302,305		25			25		1,579	1,579			
100074229	TWENTYNINE PALMS	CA		12/09/2021		292,634		(104)			(104)		1,269	1,269			
100074235	FREMONT	CA		12/09/2021		691,468		(217)			(217)		3,217	3,217			
100074240	PENSACOLA	FL		12/09/2021		544,069		(85)			(85)		2,299	2,299			
100074242	SCOTTSDALE	AZ		12/09/2021		552,721		(188)			(188)		3,526	3,526			
100074244	LOS ANGELES	CA		12/09/2021		1,769,853		(465)			(465)		8,256	8,256			
100074252	CRYSTAL LAKE	IL		12/09/2021		330,340		(81)			(81)		2,334	2,334			
100074270	EL MONTE	CA		12/09/2021		275,259		(315)			(315)		5,380	5,380			
100074274	GILBERT	AZ		12/09/2021		642,953		(356)			(356)		1,985	1,985			
100074277	ELK GROVE	CA		12/09/2021		782,183		(62)			(62)		233	233			
100074292	FORT LAUDERDALE	FL		12/09/2021		413,039		(145)			(145)		1,603	1,603			
100074331	INDIO	CA		12/09/2021		531,297		(203)			(203)		2,174	2,174			
100074364	SANTA BARBARA	CA		11/19/2021		6,628,409		(2,397)			(2,397)		27,249	27,249			
100074365	SANTA BARBARA	CA		11/19/2021		2,973,978		(1,643)			(1,643)		20,773	20,773			
100074367	PARKLAND	FL		11/19/2021		628,795		(266)			(266)		2,798	2,798			
100074368	RESEDA	CA		11/19/2021		604,833		(211)			(211)		2,447	2,447			
100074369	LAHAINA	HI		11/19/2021		975,453		(394)			(394)		4,133	4,133			
100074370	PALM SPRINGS	CA		11/19/2021		214,698		(69)			(69)		854	854			
100074374	STADSKANAAL	NLD		11/16/2021		139,395							18,018	18,018	(2,541)		(2,541)
100074378	UTRECHT	NLD		11/16/2021		24,391							461	461	(65)		(65)
100074380	HEERLEN	NLD		11/16/2021		43,450							378	378	(53)		(53)
100074382	EINDHOVEN	NLD		11/16/2021		39,848							761	761	(107)		(107)
100074384	LELYSTAD	NLD		11/16/2021		11,298		46			46		4,481	4,481	(632)		(632)
100074386	LELYSTAD	NLD		11/16/2021		10,770							1,056	1,056	(149)		(149)
100074387	TEMPE	AZ		12/02/2021		356,262		(79)			(79)		1,519	1,519			
100074388	FLEMINGTON	NJ		12/02/2021		686,234		(216)			(216)		2,643	2,643			
100074389	BOLINAS	CA		12/02/2021		803,558		(310)			(310)		3,073	3,073			
100074390	BIG BEAR LAKE	CA		12/02/2021		694,815		(121)			(121)		1,056	1,056			
100074391	MONTAUK	NY		12/02/2021		678,749		(203)			(203)		2,915	2,915			
100074392	FLAGSTAFF	AZ		12/02/2021		830,306		(270)			(270)		3,575	3,575			
100074393	SALINAS	CA		12/02/2021		269,658		(46)			(46)		1,298	1,298			
100074394	FORT MILL	SC		12/02/2021		89,702		(396)			(396)		7,304	7,304			
100074395	SCOTTSVILLE	VA		12/02/2021		378,400		(254)			(254)		1,356	1,356			
100074396	INDIAN LAKE ESTATES	FL		12/02/2021		236,509		(159)			(159)		1,541	1,541			
100074397	LOS ANGELES	CA		12/02/2021		1,187,294		662			662		7,154	7,154			
100074398	RAEFORD	NC		12/02/2021		211,734		(140)			(140)		230	230			
100074399	KISSIMMEE	FL		12/02/2021		221,363		(191)			(191)		990	990			

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100074401	SEBRING	FL		12/02/2021		120,482		(84)			(84)		484	484			
100074402	BALTIMORE	MD		12/02/2021		272,489		(210)			(210)		1,419	1,419			
100074404	PEORIA	AZ		12/02/2021		1,021,391		(207)			(207)		4,627	4,627			
100074405	PARRISH	FL		12/02/2021		484,460		(20)			(20)		655	655			
100074406	POMPANO BEACH	FL		12/02/2021		188,371		(118)			(118)		606	606			
100074407	WESTON	FL		12/02/2021		627,346		(163)			(163)		2,879	2,879			
100074409	OCEAN VIEW	DE		12/02/2021		497,225		4,179			4,179		3,506	3,506			
100074410	BEAVERCREEK	OH		12/02/2021		202,787		(336)			(336)		4,989	4,989			
100074412	HACIENDA HEIGHTS AREA	CA		12/02/2021		585,430		(217)			(217)		2,346	2,346			
100074413	ELK GROVE	CA		12/02/2021		539,979		(324)			(324)		1,760	1,760			
100074414	LOS GATOS	CA		12/02/2021		1,517,772		(473)			(473)		6,658	6,658			
100074415	SEDONA	AZ		12/02/2021		484,748		(203)			(203)		1,894	1,894			
100074416	LOS ANGELES	CA		12/02/2021		1,093,668		(586)			(586)		3,696	3,696			
100074417	HEWITT	NJ		12/02/2021		305,736		(188)			(188)		708	708			
100074418	CHICAGO	IL		12/02/2021		503,458		(288)			(288)		2,167	2,167			
100074419	DANA POINT	CA		12/02/2021		1,536,873		(727)			(727)		5,516	5,516			
100074420	ARLINGTON	VA		12/02/2021		1,027,619		(238)			(238)		4,704	4,704			
100074421	LAS VEGAS	NV		12/02/2021		182,012		(147)			(147)		686	686			
100074422	LAS VEGAS	NV		12/02/2021		575,623		(341)			(341)		1,802	1,802			
100074423	REDONDO BEACH	CA		12/02/2021		870,848		(161)			(161)		4,125	4,125			
100074424	FRANKLIN	TN		12/02/2021		422,568		(219)			(219)		1,454	1,454			
100074427	LOS ANGELES	CA		12/02/2021		1,280,171		(393)			(393)		5,394	5,394			
100074429	TREASURE ISLAND	FL		12/02/2021		287,908		(171)			(171)		1,012	1,012			
100074430	TAMPA	FL		12/02/2021		338,607		(202)			(202)		1,080	1,080			
100074432	DETROIT	MI		12/02/2021		157,071		(94)			(94)		552	552			
100074434	BRANDON	FL		12/02/2021		289,382		(212)			(212)		967	967			
100074435	MIAMI	FL		12/02/2021		221,920		(226)			(226)		658	658			
100074436	HONOLULU	HI		12/02/2021		764,299		(288)			(288)		2,812	2,812			
100074437	BAYONNE	NJ		12/02/2021		491,642		(253)			(253)		1,986	1,986			
100074439	UPPER SADDLE RIVER	NJ		12/02/2021		1,371,239		(1,186)			(1,186)		50,825	50,825			
100074440	NORTH PORT	FL		12/02/2021		321,440		2,821			2,821		870	870			
100074441	BOLINGBROOK	IL		12/02/2021		346,466		(102)			(102)		828	828			
100074442	BROOKHAVEN	NY		12/02/2021		585,067		212			212		2,379	2,379			
100074443	PALM SPRINGS	CA		12/02/2021		1,134,624		(884)			(884)		5,255	5,255			
100074444	WOODLAND	CA		12/02/2021		310,791		(174)			(174)		1,291	1,291			
100074445	CRETE	IL		12/02/2021		239,176		(80)			(80)		944	944			
100074446	MIRAMAR	FL		12/02/2021		336,133		(103)			(103)		948	948			
100074447	SAN DIEGO	CA		12/02/2021		719,400		(128)			(128)		3,266	3,266			
100074448	RANCHO PALOS VERDES	CA		12/02/2021		3,011,209		(1,088)			(1,088)		19,893	19,893			
100074449	HOUSTON	TX		12/02/2021		434,682		(431)			(431)		4,440	4,440			
100074450	STOCKTON SPRINGS	ME		12/02/2021		144,391		(65)			(65)		786	786			
100074451	COLLEGE POINT	NY		12/02/2021		718,309		(459)			(459)		2,774	2,774			
100074453	SAN FRANCISCO	CA		12/02/2021		1,018,420		(419)			(419)		4,250	4,250			
100074454	WILLIAMSTOWN	NJ		12/02/2021		384,369		(69)			(69)		1,409	1,409			
100074455	LAGUNA NIGUEL	CA		12/02/2021		221,717		(1,482)			(1,482)		24,000	24,000			
100074456	SAN ANTONIO	TX		12/02/2021		266,924		(242)			(242)		905	905			
100074458	LAS VEGAS	NV		12/02/2021		1,048,849		(513)			(513)		3,795	3,795			
100074459	NEWPORT	KY		12/02/2021		119,219		(103)			(103)		421	421			
100074460	RONKONKOMA	NY		12/02/2021		208,400		(201)			(201)		717	717			
100074461	VICTORVILLE	CA		12/02/2021		205,010		(240)			(240)		705	705			
100074462	HUTTO	TX		12/02/2021		366,010		(345)			(345)		1,179	1,179			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074464	LOS ANGELES	CA		12/02/2021		438,804		(268)			(268)		1,684	1,684			
100074466	PINE MOUNTAIN CLUB	CA		12/02/2021		423,177		(248)			(248)		1,552	1,552			
100074467	SPRING LAKE	NJ		12/02/2021		2,711,760		(18,822)			(18,822)		317,728	317,728			
100074468	SCOTTSDALE	AZ		12/02/2021		717,706		179			179		2,661	2,661			
100074469	POWHATAN	VA		12/02/2021		646,643		(263)			(263)		2,633	2,633			
100074470	PROVIDENCE	RI		12/02/2021		375,752		(218)			(218)		1,392	1,392			
100074471	OKLAHOMA CITY	OK		12/02/2021		207,427		(177)			(177)		689	689			
100074474	PFLUGERVILLE	TX		12/02/2021		414,460		(439)			(439)		1,319	1,319			
100074475	PHILADELPHIA	PA		12/02/2021		247,749		(272)			(272)		793	793			
100074476	RENO	NV		12/14/2021		387,515		(142)			(142)		1,510	1,510			
100074480	OAKLAND	CA		12/14/2021		1,016,921		54			54		5,190	5,190			
100074481	OAKLEY	CA		12/14/2021		671,353		(235)			(235)		2,786	2,786			
100074482	OCEANO	CA		12/14/2021		458,908		11			11		1,191	1,191			
100074484	FRESNO	CA		12/14/2021		249,438		(106)			(106)		1,051	1,051			
100074486	NEWPORT BEACH	CA		12/14/2021		1,907,157		287			287		10,062	10,062			
100074487	LA CANADA FLINTRIDGE	CA		12/14/2021		2,193,486		(10)			(10)		10,912	10,912			
100074489	WOODLAND HILLS	CA		12/14/2021		356,971		(108)			(108)		1,624	1,624			
100074490	SHERMAN OAKS	CA		12/14/2021		1,547,999		34			34						
100074491	LAGUNA HILLS	CA		12/14/2021		1,029,115		(12)			(12)		5,117	5,117			
100074500	BELPRE	OH		12/01/2021		65,126		(33)			(33)		221	221			
100074521	BOONEVILLE	AR		12/01/2021		111,385		(11)			(11)		863	863			
100074522	GLASGOW	KY		12/01/2021		57,699		(24)			(24)		252	252			
100074534	OKLAHOMA CITY	OK		12/01/2021		33,615		(1,288)			(1,288)		32,327	32,327			
100074536	PETERSBURG	VA		12/01/2021		194,276		(65)			(65)		901	901			
100074538	ORANGE	TX		12/01/2021		62,557		(76)			(76)		346	346			
100074544	BALTIMORE	MD		12/01/2021		60,132		(11)			(11)		320	320			
100074584	DAYTON	OH		12/01/2021		60,703		(48)			(48)		273	273			
100074591	RICHMOND	KY		12/01/2021		72,036		(31)			(31)		355	355			
100074594	HELENA	AL		12/01/2021		125,964		(51)			(51)		678	678			
100074611	WINSTON SALEM	NC		12/01/2021		91,537		(10)			(10)		508	508			
100074612	CONVERSE	TX		12/01/2021		106,718		(27)			(27)		854	854			
100074619	CORPUS CHRISTI	TX		12/01/2021		135,004		(25)			(25)		762	762			
100074621	ANNISTON	AL		12/01/2021		93,148		(29)			(29)		872	872			
100074628	WORCESTER	MA		12/01/2021		137,597		(66)			(66)		3,426	3,426			
100074631	BRANDON	MS		12/01/2021		201,247		(4)			(4)		718	718			
100074637	VALENTINE	NE		12/01/2021		52,134		(10)			(10)		189	189			
100074669	BURLINGTON	NJ		12/01/2021		221,792		(76)			(76)		1,803	1,803			
100074671	WOODBURY	TN		12/01/2021		109,242		(51)			(51)		506	506			
100074675	SCOTCH PLAINS	NJ		12/01/2021		268,528		(65)			(65)		1,203	1,203			
100074676	BROWNS MILLS	NJ		12/01/2021		83,917		(12)			(12)		505	505			
100074680	SHREVEPORT	LA		12/01/2021		43,546		(45)			(45)		1,410	1,410			
100074705	PERRY	GA		12/01/2021		104,040		(28)			(28)		857	857			
100074707	PHILADELPHIA	PA		12/01/2021		77,057		(21)			(21)		543	543			
100074717	WATERVILLE	ME		12/01/2021		86,660		(6)			(6)		604	604			
100074740	BAKER	LA		12/01/2021		93,969		(72)			(72)		1,995	1,995			
100074747	ROME	NY		12/01/2021		52,567		(3)			(3)		426	426			
100074758	COLUMBIA	MO		12/01/2021		75,125		(5)			(5)		420	420			
100074760	ROANOKE	VA		12/01/2021		103,007		(132)			(132)		3,554	3,554			
100074762	WILLCOX	AZ		12/01/2021		109,911		(30)			(30)		549	549			
100074775	IUKA	IL		12/01/2021		37,229		(4)			(4)		211	211			
100074794	ROLLA	MO		12/01/2021		61,567		(373)			(373)		61,194	61,194			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074808	LAREDO	TX		12/01/2021		113,570		(48)			(48)		541	541			
100074813	LEXINGTON	SC		12/01/2021		110,431		(14)			(14)		391	391			
100074821	REDDING	CA		12/01/2021		227,139		(37)			(37)		2,003	2,003			
100074825	YOUNGSTOWN	OH		12/01/2021		34,476		(10)			(10)		580	580			
100074838	HARVEST	AL		12/01/2021		228,193		(44)			(44)		1,810	1,810			
100074841	SIMPSONVILLE	SC		12/01/2021		132,350		(11)			(11)		819	819			
100074848	HOUSTON	TX		12/01/2021		119,844		(33)			(33)		861	861			
100074873	CLEVELAND	TN		12/01/2021		118,999		(41)			(41)		764	764			
100074877	FONTANA	CA		12/01/2021		279,578		(171)			(171)		10,008	10,008			
100074881	MINNEAPOLIS	MN		12/01/2021		68,186		(7)			(7)		333	333			
100074883	ISLIP	NY		12/01/2021		155,285		(4)			(4)		518	518			
100074893	GREECE	NY		12/01/2021		116,212		(7)			(7)		567	567			
100074894	BALTIMORE	MD		12/01/2021		157,918		(5)			(5)		1,160	1,160			
100074896	AUBURN	CA		12/01/2021		213,909		(39)			(39)		1,085	1,085			
100074899	DURHAM	NC		12/01/2021		113,854		(12)			(12)		711	711			
100074902	MARTINEZ	GA		12/01/2021		113,917		(28)			(28)		180	180			
100074907	REDLANDS	CA		12/01/2021		198,283		(6)			(6)		218	218			
100074909	YAKIMA	WA		12/01/2021		173,974		(24)			(24)		2,277	2,277			
100074910	AIKEN	SC		12/01/2021		92,884		(31)			(31)		915	915			
100074911	LIZELLA	GA		12/01/2021		73,466		(4)			(4)		408	408			
100074930	DELTONA	FL		12/01/2021		164,823		(23)			(23)		1,020	1,020			
100074940	PORT CHARLOTTE	FL		12/01/2021		242,442		(38)			(38)		2,409	2,409			
100074944	ROCKY HILL	CT		12/01/2021		185,552		(56)			(56)		1,378	1,378			
100074950	LAS VEGAS	NV		12/01/2021		233,246		(73)			(73)		8,831	8,831			
100074951	FARMINGTON	AR		12/01/2021		91,919		(21)			(21)		983	983			
100074952	NATIONAL CITY	CA		12/01/2021		228,547		(35)			(35)		1,159	1,159			
100074960	CLAYTON	NJ		12/01/2021		154,946		(97)			(97)		4,596	4,596			
100074961	GAINESVILLE	VA		12/01/2021		451,012		(145)			(145)		2,166	2,166			
100074966	SHAWSVILLE	VA		12/01/2021		109,352		(10)			(10)		613	613			
100074971	LOGANVILLE	GA		12/01/2021		170,134		(50)			(50)		858	858			
100074974	TOLLESON	AZ		12/01/2021		137,515		(27)			(27)		1,233	1,233			
100074976	EL PASO	TX		12/01/2021		145,297		(13)			(13)		615	615			
100074982	PHOENIX	AZ		12/01/2021		194,766		(10)			(10)		1,152	1,152			
100074985	CLYDE	NC		12/01/2021		169,309		(22)			(22)		971	971			
100074995	FRIENDSWOOD	TX		12/01/2021		100,595		(101)			(101)		3,957	3,957			
100074998	CINCINNATI	OH		12/01/2021		80,245		(34)			(34)		497	497			
100074999	GIBBSTOWN	NJ		12/01/2021		123,037		(36)			(36)		1,351	1,351			
100075005	HOUSE SPRINGS	MO		12/01/2021		80,311		(22)			(22)		639	639			
100075028	FLORENCE	AL		12/01/2021		80,294		(10)			(10)		339	339			
100075038	PHILLIPSBURG	NJ		12/01/2021		231,288		(92)			(92)		6,305	6,305			
100075042	ORANGE	TX		12/01/2021		75,127		(29)			(29)		693	693			
100075047	BAY CITY	MI		12/01/2021		40,280		(28)			(28)		145	145			
100075054	LOS ANGELES	CA		12/01/2021		198,047		(70)			(70)		2,712	2,712			
100075056	SELMA	NC		12/01/2021		61,775		(10)			(10)		293	293			
100075062	SAN ANTONIO	TX		12/01/2021		76,931		(42)			(42)		502	502			
100075065	ALBANY	GA		12/01/2021		94,095		(28)			(28)		416	416			
100075074	ACWORTH	GA		12/01/2021		233,118		(11)			(11)		2,054	2,054			
100075078	PEORIA	AZ		12/01/2021		194,377		(32)			(32)		646	646			
100075087	WEAVER	AL		12/01/2021		71,248		(16)			(16)		505	505			
100075115	HARVEY	LA		12/01/2021		301,670		(71)			(71)		1,433	1,433			
100075117	KANSAS CITY	MO		12/01/2021		239,851		(42)			(42)		1,668	1,668			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075120	APOPKA	FL		12/01/2021		179,230		(24)			(24)		1,053	1,053			
100075126	KENNESAW	GA		12/01/2021		152,290		(38)			(38)		1,053	1,053			
100075127	HUDSON FALLS	NY		12/01/2021		74,346		(10)			(10)		260	260			
100075128	ALBANY	GA		12/01/2021		70,842		(16)			(16)		481	481			
100075136	JACKSONVILLE	FL		12/01/2021		133,606		(51)			(51)		2,037	2,037			
100075153	COVINGTON	GA		12/01/2021		136,778		(46)			(46)		855	855			
100075174	INDEPENDENCE	MO		12/01/2021		92,766		(21)			(21)		603	603			
100075175	PROPHETSTOWN	IL		12/01/2021		61,322		(15)			(15)		518	518			
100075184	FREDERICKSBURG	VA		12/01/2021		284,940		(49)			(49)		1,367	1,367			
100075191	KATY	TX		12/01/2021		171,912		(67)			(67)		824	824			
100075192	HORN LAKE	MS		12/01/2021		77,782		(30)			(30)		622	622			
100075193	VIRGINIA BEACH	VA		12/01/2021		197,144		(3)			(3)		319	319			
100075205	TUCSON	AZ		12/01/2021		111,527		(17)			(17)		243	243			
100075208	ORANGE	TX		12/01/2021		111,968		(54)			(54)		628	628			
100075215	FORT WORTH	TX		12/01/2021		570,516		(13)			(13)		1,780	1,780			
100075222	JACKSONVILLE	NC		12/01/2021		76,408		(20)			(20)		372	372			
100075225	GASTONIA	NC		12/01/2021		64,589		(27)			(27)		3,021	3,021			
100075226	SAN ANGELO	TX		12/01/2021		85,490		(22)			(22)		355	355			
100075232	SAINT CLOUD	FL		12/01/2021		161,277		(9)			(9)		607	607			
100075233	ALLEN	TX		12/01/2021		184,639		(18)			(18)		695	695			
100075244	SAVANNAH	GA		12/01/2021		108,645		(9)			(9)		801	801			
100075245	SACRAMENTO	CA		12/01/2021		244,515		(34)			(34)		2,677	2,677			
100075253	LAKEWOOD	CA		12/01/2021		418,630		(95)			(95)		1,346	1,346			
100075255	LOUISVILLE	KY		12/01/2021		55,982		(8)			(8)		370	370			
100075258	FREDERICK	MD		12/01/2021		330,973		(27)			(27)		3,158	3,158			
100075259	MONROE	GA		12/01/2021		118,887		(19)			(19)		492	492			
100075262	FREDERICK	MD		12/01/2021		180,380		(4)			(4)		843	843			
100075263	WYOMING	MI		12/01/2021		82,891		(5)			(5)		354	354			
100075264	DRUMS	PA		12/01/2021		267,966		(76)			(76)		878	878			
100075266	COOKEVILLE	TN		12/01/2021		72,417		(3)			(3)		517	517			
100075270	MOSELEY	VA		12/01/2021		378,280		(14)			(14)		1,709	1,709			
100075273	CHICAGO	IL		12/01/2021		150,133		(27)			(27)		1,161	1,161			
100075279	CIRCLE PINES	MN		12/01/2021		170,620		(32)			(32)		334	334			
100075295	HOUSTON	TX		12/01/2021		105,135		(9)			(9)		393	393			
100075298	WILKES BARRE	PA		12/01/2021		81,046		(4)			(4)		127	127			
100075304	JOSHUA	TX		12/01/2021		179,835		(54)			(54)		1,244	1,244			
100075305	ST LOUIS	MO		12/01/2021		73,668		(15)			(15)		444	444			
100075310	SHEPHERDSVILLE	KY		12/01/2021		137,397		(20)			(20)		440	440			
100075325	JACKSON	TN		12/01/2021		136,082		(17)			(17)		781	781			
100075329	CLARKSVILLE	TN		12/01/2021		124,562		(4)			(4)		216	216			
100075330	PALOS HILLS	IL		12/01/2021		107,064		(5)			(5)		161	161			
100075331	GAINESBORO	TN		12/01/2021		110,816		(43)			(43)		498	498			
100075332	HAMMOND	LA		12/01/2021		193,628		(25)			(25)		909	909			
100075338	MORRISTOWN	TN		12/01/2021		111,310		(26)			(26)		904	904			
100075348	GRAYSON	GA		12/01/2021		117,833		(42)			(42)		591	591			
100075359	WALKER	LA		12/01/2021		142,890		(68)			(68)		828	828			
100075362	CORPUS CHRISTI	TX		12/01/2021		128,625		(59)			(59)		896	896			
100075364	BLOOMFIELD	CT		12/01/2021		101,888		(14)			(14)		610	610			
100075366	STANFORD	KY		12/01/2021		93,898		(28)			(28)		733	733			
100075369	ELK GROVE	CA		12/01/2021		188,434		(129)			(129)		10,182	10,182			
100075375	TUCSON	AZ		12/01/2021		122,770		(9)			(9)		452	452			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075379	DOVER	DE		12/01/2021		158,456		(19)			(19)		869	869			
100075380	COUNCIL BLUFFS	IA		12/01/2021		67,617		(16)			(16)		508	508			
100075383	FORNEY	TX		12/01/2021		309,867		(41)			(41)		507	507			
100075384	OVERLAND	MO		12/01/2021		169,823		(52)			(52)		767	767			
100075392	NAPLES	FL		12/01/2021		138,068		(6)			(6)		741	741			
100075394	DELPHOS	OH		12/01/2021		68,491		(19)			(19)		372	372			
100075397	INDEPENDENCE	MO		12/01/2021		116,120		(11)			(11)		206	206			
100075398	SPARTANBURG	SC		12/01/2021		116,120		(32)			(32)		638	638			
100075399	SAN ANTONIO	TX		12/01/2021		86,059		(30)			(30)		461	461			
100075408	MARICOPA	AZ		12/01/2021		180,451		(42)			(42)		1,050	1,050			
100075411	BUNKER HILL	WV		12/01/2021		158,273		(49)			(49)		847	847			
100075425	MAGNA	UT		12/01/2021		178,523		(6)			(6)		309	309			
100075429	COLUMBIA	TN		12/01/2021		144,890		(53)			(53)		1,235	1,235			
100075435	MALDEN	MO		12/01/2021		64,181		(18)			(18)		198	198			
100075436	ARNOLD	MO		12/01/2021		147,483		(4)			(4)		422	422			
100075443	HIGGINSVILLE	MO		12/01/2021		73,810		(12)			(12)		395	395			
100075445	LAWRENCEVILLE	GA		12/01/2021		188,399		(54)			(54)		1,553	1,553			
100075446	HUDSON	FL		12/01/2021		70,959		(23)			(23)		512	512			
100075455	SALEM	OR		12/01/2021		127,071		(23)			(23)		723	723			
100075457	PHOENIX	AZ		12/01/2021		169,405		(34)			(34)		601	601			
100075461	PORT ST LUCIE	FL		12/01/2021		165,732		(37)			(37)		945	945			
100075467	BROOKLYN CENTER	MN		12/01/2021		177,758		(3)			(3)		305	305			
100075470	HAMPTON	VA		12/01/2021		100,233		(66)			(66)		399	399			
100075474	HILLSBORO	IN		12/01/2021		111,834		(39)			(39)		297	297			
100075479	GRIFFITH	IN		12/01/2021		131,218		(13)			(13)		656	656			
100075480	MARIETTA	GA		12/01/2021		179,563		(85)			(85)		861	861			
100075487	ROCHESTER	NY		12/01/2021		67,474		(20)			(20)		348	348			
100075492	CADWELL	GA		12/01/2021		67,332		(37)			(37)		353	353			
100075496	HOUSTON	TX		12/01/2021		153,326		(72)			(72)		1,163	1,163			
100075497	LAFAYETTE	IN		12/01/2021		167,725		(64)			(64)		765	765			
100075500	ROSEBUD	TX		12/01/2021		103,364		(17)			(17)		466	466			
100075504	MIAMI	FL		12/01/2021		312,073		(193)			(193)		1,492	1,492			
100075509	LIBERTY	SC		12/01/2021		146,314		(38)			(38)		756	756			
100075510	BURLESON	TX		12/01/2021		225,250		(70)			(70)		1,162	1,162			
100075527	KANNAPOLIS	NC		12/01/2021		103,699		(13)			(13)		196	196			
100075552	WICHITA	KS		12/01/2021		92,488		(37)			(37)		413	413			
100075558	ARAGON	GA		12/01/2021		59,718		(28)			(28)		264	264			
100075569	LEXINGTON	OH		12/01/2021		143,058		(12)			(12)		461	461			
100075577	CULPEPER	VA		12/01/2021		218,954		(25)			(25)		1,103	1,103			
100075583	WASHINGTON	DC		12/01/2021		551,562		(53)			(53)		2,654	2,654			
100075591	PARMA	OH		12/01/2021		141,149		(55)			(55)		1,012	1,012			
100075593	ERWIN	TN		12/01/2021		59,955		(14)			(14)		352	352			
100075606	FLEETWOOD	PA		12/01/2021		144,116		(48)			(48)		593	593			
100075622	FOND DU LAC	WI		12/01/2021		96,473		(49)			(49)		413	413			
100075633	CANTON	GA		12/01/2021		219,194		(70)			(70)		626	626			
100075634	RIPLEY	TN		12/01/2021		109,635		(4)			(4)		168	168			
100075636	COVINGTON	GA		12/01/2021		130,444		(69)			(69)		547	547			
100075639	MURFREESBORO	TN		12/01/2021		273,435		(81)			(81)		795	795			
100075640	CINCINNATI	OH		12/01/2021		106,928		(20)			(20)		454	454			
100075641	PINON HILLS	CA		12/01/2021		341,546		(85)			(85)		1,620	1,620			
100075646	RUTLEDGE	TN		12/01/2021		149,233		(39)			(39)		469	469			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075649	KINGSTON	PA		12/01/2021		95,116		(28)			(28)		496	496			
100075678	BESSEMER CITY	NC		12/01/2021		159,813		(42)			(42)		764	764			
100075688	GEORGETOWN	MA		12/01/2021		592,750		(182)			(182)		4,114	4,114			
100075697	SWEET HOME	OR		12/01/2021		95,147		(8)			(8)		577	577			
100075707	MUSKEGON	MI		12/01/2021		159,246		(37)			(37)		2,322	2,322			
100075716	WILMINGTON	NC		12/01/2021		206,575		(17)			(17)		1,182	1,182			
100075728	ST PETERSBURG	FL		12/01/2021		188,304		33			33		7,554	7,554			
100075731	CONYERS	GA		12/01/2021		116,485		(3)			(3)		191	191			
100075732	OCALA	FL		12/01/2021		103,246		(5)			(5)		693	693			
100075735	TOLLESON	AZ		12/01/2021		261,147		(32)			(32)		6,296	6,296			
100075747	OCALA	FL		12/01/2021		141,860		(33)			(33)		3,313	3,313			
100075753	PALM COAST	FL		12/01/2021		199,117		(5)			(5)		1,154	1,154			
100075759	TOLLESON	AZ		12/01/2021		253,950		(18)			(18)		4,321	4,321			
100075779	COOPERSVILLE	MI		12/01/2021		158,151		(54)			(54)		5,115	5,115			
100075783	VIRGINIA BEACH	VA		12/01/2021		161,057		(23)			(23)		784	784			
100075790	FORT MYERS	FL		12/01/2021		221,065		1			1		1,241	1,241			
100075798	CONVERSE	TX		12/01/2021		236,443		(37)			(37)		736	736			
100075804	KNOXVILLE	TN		12/01/2021		136,953		(19)			(19)		320	320			
100075808	DURHAM	NC		12/01/2021		179,135		(14)			(14)		1,003	1,003			
100075847	Amsterdam	NLD		11/24/2021		6,979							132	132	(19)		(19)
100075849	Amsterdam	NLD		11/24/2021		223,457							1,943	1,943	(274)		(274)
100075851	Amsterdam	NLD		11/24/2021		44,192							854	854	(120)		(120)
100075853	Amsterdam	NLD		11/24/2021		8,562							165	165	(23)		(23)
100075860	Amsterdam	NLD		11/24/2021		27,935							523	523	(74)		(74)
100075867	Amsterdam	NLD		11/24/2021		12,908							247	247	(35)		(35)
100075869	Amsterdam	NLD		11/24/2021		16,864							388	388	(55)		(55)
100075872	Amsterdam	NLD		11/24/2021		13,950							266	266	(37)		(37)
100075874	Amsterdam	NLD		11/24/2021		9,668							185	185	(26)		(26)
100075875	Amsterdam	NLD		11/24/2021		161,655							10,377	10,377	(1,463)		(1,463)
100075885	Amsterdam	NLD		11/24/2021		29,807							686	686	(97)		(97)
100075888	Amsterdam	NLD		11/24/2021		12,207							73	73	(10)		(10)
100075904	ALEXANDRIA	VA		01/07/2022		164,625		(38)			(38)		1,632	1,632			
100075905	CALEXICO	CA		01/07/2022		283,767		(125)			(125)		1,839	1,839			
100075907	BATON ROUGE	LA		01/07/2022		192,403		(62)			(62)		897	897			
100075909	SCOTTSDALE	AZ		01/07/2022		249,275		(35)			(35)		1,880	1,880			
100075910	KATY	TX		01/07/2022		201,842		(75)			(75)		913	913			
100075911	PHILADELPHIA	PA		01/07/2022		152,682		(62)			(62)		677	677			
100075912	BROOKWOOD	AL		01/07/2022		137,438		(41)			(41)		599	599			
100075914	ST PETERSBURG	FL		01/07/2022		184,405		(23)			(23)		894	894			
100075915	BRISTOL	CT		01/07/2022		126,502		(40)			(40)		754	754			
100075917	SAN ANTONIO	TX		01/07/2022		223,602		(55)			(55)		1,016	1,016			
100075919	MINNEAPOLIS	MN		01/07/2022		244,900		(91)			(91)		1,037	1,037			
100075920	FORT WORTH	TX		01/07/2022		290,201		(33)			(33)		1,401	1,401			
100075921	LEWISVILLE	TX		01/07/2022		185,321		(28)			(28)		1,225	1,225			
100075922	KANSAS CITY	MO		01/07/2022		124,201		(68)			(68)		507	507			
100075923	LAS VEGAS	NV		01/07/2022		349,690		(113)			(113)		1,488	1,488			
100075924	AUGUSTA	GA		01/07/2022		108,679		(47)			(47)		475	475			
100075925	CADDO MILLS	TX		01/07/2022		146,490		(160)			(160)		4,896	4,896			
100075926	HEMET	CA		01/07/2022		161,102		(87)			(87)		1,181	1,181			
100075927	LAKE FOREST PARK	WA		01/07/2022		632,489		(71)			(71)		3,053	3,053			
100075929	LAS VEGAS	NV		01/07/2022		349,690		(113)			(113)		1,488	1,488			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075931	MOORHEAD	MN		01/07/2022		134,418		(36)			(36)		627	627			
100075932	PLEASANT GROVE	UT		01/07/2022		205,041		(73)			(73)		909	909			
100075933	NATIONAL CITY	CA		01/07/2022		496,068		(177)			(177)		2,058	2,058			
100075935	PONTE VEDRA	FL		01/07/2022		349,561		(80)			(80)		1,533	1,533			
100075936	SACRAMENTO	CA		01/07/2022		126,803		(17)			(17)		196	196			
100075937	WICHITA	KS		01/07/2022		129,477		(64)			(64)		787	787			
100075939	ST PETERSBURG	FL		01/07/2022		313,885		(65)			(65)		1,440	1,440			
100075941	CHARLOTTE	NC		01/07/2022		115,883		(10)			(10)		549	549			
100075942	BAY CITY	TX		01/07/2022		130,617		(3)			(3)		(244)	(244)			
100075943	SANFORD	ME		01/07/2022		278,270		(101)			(101)		1,160	1,160			
100075944	YUKON	OK		01/07/2022		185,008		(11)			(11)		936	936			
100075945	BELOIT	WI		01/07/2022		69,520		(29)			(29)		287	287			
100075948	CLARKSVILLE	TN		01/07/2022		168,942		(45)			(45)		758	758			
100075949	NASHVILLE	TN		01/07/2022		169,187		(46)			(46)		772	772			
100075950	CAPE CORAL	FL		01/07/2022		231,100		(70)			(70)		1,029	1,029			
100075952	NEW ORLEANS	LA		01/07/2022		206,708		(34)			(34)		952	952			
100075956	NORTH LAS VEGAS	NV		01/07/2022		144,117		(57)			(57)		648	648			
100075957	LANSDOWNE	PA		01/07/2022		208,196		(22)			(22)		1,006	1,006			
100075958	OAKLAND	CA		01/07/2022		163,925		(44)			(44)		765	765			
100075961	POCONO LAKE	PA		01/07/2022		125,306		(34)			(34)		653	653			
100075964	CALEXICO	CA		01/07/2022		195,777		(74)			(74)		811	811			
100075965	HUFFMAN	TX		01/07/2022		166,971		(39)			(39)		764	764			
100075966	SCHERERVILLE	IN		01/07/2022		184,041		(75)			(75)		760	760			
100075968	GREENWICH	CT		01/07/2022		406,231		(158)			(158)		1,707	1,707			
100075969	MILFORD	OH		01/07/2022		172,924							861	861			
100075971	LAUDERDALE LAKES	FL		01/07/2022		349,253		(62)			(62)		1,614	1,614			
100075973	LAS VEGAS	NV		01/07/2022		547,174		(362)			(362)		5,251	5,251			
100075974	RIVERSIDE	CA		01/07/2022		353,305		(110)			(110)		1,520	1,520			
100075975	WESLEY CHAPEL	FL		01/07/2022		491,280		(209)			(209)		1,915	1,915			
100075976	MANITOU SPRINGS	CO		01/07/2022		328,365		(97)			(97)		898	898			
100075977	MIAMI	FL		01/07/2022		278,909		(104)			(104)		1,068	1,068			
100075985	LINDEN	NJ		01/07/2022		371,040		(46)			(46)		1,808	1,808			
100075986	KIRKLAND	WA		01/07/2022		266,916		(128)			(128)		1,082	1,082			
100075988	HENDERSON	NV		01/07/2022		388,544		(150)			(150)		1,546	1,546			
100075989	TOTOWA	NJ		01/07/2022		277,280		(103)			(103)		1,062	1,062			
100075991	NASHUA	NH		01/07/2022		367,909		(181)			(181)		1,385	1,385			
100075992	LAS VEGAS	NV		01/07/2022		160,691		(2,161)			(2,161)		45,509	45,509			
100075993	KISSIMMEE	FL		01/07/2022		354,158		(124)			(124)		1,383	1,383			
100075994	RUSKIN	FL		01/07/2022		199,016		(87)			(87)		880	880			
100075995	PROVIDENCE	RI		01/07/2022		164,826		(83)			(83)		649	649			
100075997	SPEEDWAY	IN		01/07/2022		215,398		(68)			(68)		950	950			
100075999	VIRGINIA GARDENS	FL		01/07/2022		347,512		(164)			(164)		1,341	1,341			
100076000	MURRELLS INLET	SC		01/07/2022		188,472		(96)			(96)		1,018	1,018			
100076001	ORLANDO	FL		01/07/2022		164,016		(37)			(37)		708	708			
100076002	OLD HICKORY	TN		01/07/2022		180,362		(25)			(25)		877	877			
100076003	PORT CHARLOTTE	FL		01/07/2022		199,647		(82)			(82)		507	507			
100076006	STAFFORD	VA		01/07/2022		238,672		(85)			(85)		980	980			
100076007	NORTH LAS VEGAS	NV		01/07/2022		81,807		(34)			(34)		391	391			
100076011	DENVER	CO		01/07/2022		166,877		(61)			(61)		680	680			
100076012	LAKELAND	TN		01/07/2022		212,625		(86)			(86)		844	844			
100076013	RIO RANCHO	NM		01/07/2022		233,105		(89)			(89)		949	949			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076014	KINGSPORT	TN		01/07/2022		184,949		(92)			(92)		765	765			
100076015	AVONDALE	AZ		01/07/2022		185,619		(91)			(91)		702	702			
100076016	BONNEY LAKE	WA		01/07/2022		446,553		(150)			(150)		1,825	1,825			
100076017	HOUSTON	TX		01/07/2022		85,387		(68)			(68)		1,333	1,333			
100076018	NAPLES	FL		01/07/2022		198,013		(68)			(68)		809	809			
100076019	PETERSBURG	VA		01/07/2022		96,194		(47)			(47)		414	414			
100076020	GONZALES	LA		01/07/2022		223,294		(58)			(58)		982	982			
100076021	KOKOMO	IN		01/07/2022		62,111		(26)			(26)		252	252			
100076022	WILKES BARRE	PA		01/07/2022		82,612		(11)			(11)		384	384			
100076024	BALTIMORE	MD		01/07/2022		156,397		(63)			(63)		621	621			
100076027	FAYETTEVILLE	NC		01/07/2022		96,109		(43)			(43)		406	406			
100076028	CUMMING	GA		01/07/2022		264,828		(113)			(113)		1,049	1,049			
100076029	AUBURN	WA		01/07/2022		504,674		(54)			(54)		2,501	2,501			
100076030	TUCSON	AZ		01/07/2022		78,842		(13)			(13)		365	365			
100076031	CLINTON	SC		01/07/2022		78,278		(31)			(31)		323	323			
100076032	LUBBOCK	TX		01/07/2022		108,970		(57)			(57)		428	428			
100076034	SAINT LOUIS	MO		01/07/2022		60,938		(23)			(23)		265	265			
100076035	SEVIERVILLE	TN		01/07/2022		222,900		(90)			(90)		1,314	1,314			
100076036	COEUR D ALENE	ID		01/07/2022		232,140		(25)			(25)		1,034	1,034			
100076037	MEMPHIS	TN		01/07/2022		66,449		(24)			(24)		302	302			
100076038	LAKE HAVASU CITY	AZ		01/07/2022		271,578		(78)			(78)		1,561	1,561			
100076040	ST AUGUSTINE	FL		01/07/2022		176,959		(84)			(84)		747	747			
100076041	OCEAN CITY	MD		01/07/2022		209,146		(32)			(32)		928	928			
100076042	BURBANK	CA		01/07/2022		443,959		(74)			(74)		2,144	2,144			
100076043	FAYETTEVILLE	NC		01/07/2022		109,938		(62)			(62)		440	440			
100076044	TOMBALL	TX		01/07/2022		154,659		(59)			(59)		658	658			
100076045	CORPUS CHRISTI	TX		01/07/2022		107,782		(61)			(61)		431	431			
100076047	VALDOSTA	GA		01/07/2022		185,248		(84)			(84)		1,124	1,124			
100076051	GRIFFIN	GA		01/07/2022		94,998		(44)			(44)		410	410			
100076052	LUMBERTON	TX		01/07/2022		102,659		(53)			(53)		533	533			
100076056	TAYLORSVILLE	UT		01/07/2022		250,449		(52)			(52)		1,211	1,211			
100076057	ROCK HILL	SC		01/07/2022		181,297		(19)			(19)		808	808			
100076058	TAYLORSVILLE	UT		01/07/2022		254,187		(53)			(53)		1,229	1,229			
100076059	PORT CHARLOTTE	FL		01/07/2022		153,634		(64)			(64)		637	637			
100076060	LINCOLN	NE		01/07/2022		192,029		(78)			(78)		780	780			
100076063	JACKSONVILLE	FL		01/07/2022		240,104		(86)			(86)		1,555	1,555			
100076065	AUSTIN	TX		01/07/2022		379,859		(85)			(85)		1,825	1,825			
100076067	CINCINNATI	OH		01/07/2022		274,667		(100)			(100)		1,120	1,120			
100076071	SENOIA	GA		01/07/2022		405,957		(155)			(155)		2,228	2,228			
100076072	LAS VEGAS	NV		01/07/2022		185,644		(97)			(97)		763	763			
100076073	WARREN	MI		01/07/2022		77,084		(30)			(30)		350	350			
100076074	CHATTANOOGA	TN		01/07/2022		155,980		(65)			(65)		647	647			
100076075	FORT MYERS	FL		01/07/2022		203,408		(81)			(81)		904	904			
100076076	GARDEN GROVE	CA		01/07/2022		360,089		(131)			(131)		1,879	1,879			
100076078	ARGYLE	TX		01/07/2022		363,072		(103)			(103)		1,558	1,558			
100076079	OCALA	FL		01/07/2022		163,873		(72)			(72)		663	663			
100076081	LOUISVILLE	KY		01/07/2022		81,227		(32)			(32)		369	369			
100076083	MICHIGAN CITY	IN		01/07/2022		172,153		(66)			(66)		464	464			
100076084	WALLA WALLA	WA		01/07/2022		229,812		(99)			(99)		995	995			
100076088	HIALEAH	FL		01/07/2022		284,386		(44)			(44)		1,255	1,255			
100076089	PHILADELPHIA	PA		01/07/2022		241,318		(58)			(58)		1,057	1,057			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076092	EDGEWATER PARK	NJ		01/07/2022		218,675		(51)			(51)		964	964			
100076094	ROTONDA WEST	FL		01/07/2022		246,180		(81)			(81)		1,123	1,123			
100076096	KANSAS CITY	MO		01/07/2022		270,841		(67)			(67)		1,244	1,244			
100076097	SALT LAKE CITY	UT		01/07/2022		388,248		(18)			(18)		1,974	1,974			
100076098	LAKEWOOD	WA		01/07/2022		470,355		(64)			(64)		2,905	2,905			
100076099	EAST HANOVER	NJ		01/07/2022		241,016		(76)			(76)		1,310	1,310			
100076101	SPRINGFIELD	OR		01/07/2022		358,568		(64)			(64)		1,663	1,663			
100076102	HIALEAH	FL		01/07/2022		246,512		(96)			(96)		1,066	1,066			
100076104	COLUMBUS	OH		01/07/2022		105,288		(54)			(54)		452	452			
100076105	SAINT LOUIS PARK	MN		01/07/2022		262,715		(60)			(60)		1,152	1,152			
100076106	RIO RANCHO	NM		01/07/2022		190,377		(62)			(62)		782	782			
100076107	SPRING	TX		01/07/2022		174,819		(65)			(65)		744	744			
100076108	LITTLE EGG HARBOR	NJ		01/07/2022		230,312		(69)			(69)		1,036	1,036			
100076109	MIAMI	FL		01/07/2022		249,285		(73)			(73)		1,087	1,087			
100076111	LITTLE ELM	TX		01/07/2022		288,540		(118)			(118)		1,495	1,495			
100076113	BOWLING GREEN	KY		01/07/2022		196,315		(42)			(42)		866	866			
100076114	LAS VEGAS	NV		01/07/2022		300,152		(58)			(58)		940	940			
100076115	LEHI	UT		01/07/2022		304,909		(80)			(80)		1,270	1,270			
100076116	LAS VEGAS	NV		01/07/2022		198,339		(77)			(77)		862	862			
100076118	SAINT LOUIS	MO		01/07/2022		111,018		(32)			(32)		466	466			
100076119	GALION	OH		01/07/2022		96,298		(46)			(46)		397	397			
100076121	RALEIGH	NC		01/07/2022		179,000		(70)			(70)		782	782			
100076122	CLEARWATER	FL		01/07/2022		238,607		(73)			(73)		1,000	1,000			
100076124	FOUNTAIN	CO		01/07/2022		243,276		(74)			(74)		1,698	1,698			
100076125	HARRISBURG	PA		01/07/2022		104,113		(54)			(54)		448	448			
100076126	SOUTH OGDEN	UT		01/07/2022		307,413		(51)			(51)		1,484	1,484			
100076127	BROOKLYN PARK	MN		01/07/2022		156,543		(56)			(56)		3,091	3,091			
100076128	WINSTON SALEM	NC		01/07/2022		93,389		(38)			(38)		441	441			
100076129	HUNTERSVILLE	NC		01/07/2022		195,958		(84)			(84)		905	905			
100076130	RNCHO CORDOVA	CA		01/07/2022		283,393		(92)			(92)		1,212	1,212			
100076131	MURFREESBORO	TN		01/07/2022		214,673		(128)			(128)		2,453	2,453			
100076132	PHILADELPHIA	PA		01/07/2022		61,255		(13)			(13)		293	293			
100076133	BIG BEAR LAKE	CA		01/07/2022		174,751		(82)			(82)		718	718			
100076135	WAYNE	MI		01/07/2022		104,255		(59)			(59)		443	443			
100076136	COLLEYVILLE	TX		01/07/2022		423,062		(126)			(126)		1,988	1,988			
100076137	GRASS VALLEY	CA		01/07/2022		224,096		(91)			(91)		972	972			
100076139	MEARS	MI		01/07/2022		317,253		(144)			(144)		1,655	1,655			
100076140	PACIFICA	CA		01/07/2022		163,228		(88)			(88)		651	651			
100076141	AUGUSTA	GA		01/07/2022		66,945		(50)			(50)		585	585			
100076142	DULUTH	MN		01/07/2022		107,940		(50)			(50)		468	468			
100076143	NOGALES	AZ		01/07/2022		101,978		(45)			(45)		444	444			
100076144	HOUSTON	TX		01/07/2022		290,188		(31)			(31)		1,438	1,438			
100076147	ESSEX	IL		01/07/2022		99,577		(43)			(43)		431	431			
100076148	DAVENPORT	FL		01/07/2022		281,042		(95)			(95)		1,138	1,138			
100076150	SPRINGFIELD	OH		01/07/2022		81,267		(33)			(33)		370	370			
100076152	BOCA RATON	FL		01/07/2022		349,160		(95)			(95)		931	931			
100076155	GRASS VALLEY	CA		01/07/2022		224,096		(91)			(91)		972	972			
100076156	FAIRHOPE	AL		01/07/2022		206,451		(72)			(72)		871	871			
100076157	COLUMBIA	SC		01/07/2022		104,379		(46)			(46)		449	449			
100076162	KISSIMMEE	FL		01/07/2022		239,392		(22)			(22)		1,017	1,017			
100076164	PHOENIX	AZ		01/07/2022		192,109		(68)			(68)		780	780			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076168	HARTFORD	CT		01/07/2022		59,367		(64)			(64)		1,020	1,020			
100076169	NEWARK	NJ		01/07/2022		239,449		(39)			(39)		1,106	1,106			
100076172	HIXSON	TN		01/07/2022		170,752		(75)			(75)		688	688			
100076173	GONZALES	LA		01/07/2022		68,203		(18)			(18)		320	320			
100076174	BALTIMORE	MD		01/07/2022		174,323		(59)			(59)		801	801			
100076177	PIQUA	OH		01/07/2022		64,294		(15)			(15)		282	282			
100076178	HOT SPRINGS VILLAGE	AR		01/07/2022		76,862		(39)			(39)		500	500			
100076180	TAMPA	FL		01/07/2022		234,296		(84)			(84)		1,691	1,691			
100076182	BEAUMONT	TX		01/07/2022		61,124		(25)			(25)		271	271			
100076183	MONACA	PA		01/07/2022		59,398		(21)			(21)		258	258			
100076185	MEMPHIS	TN		01/07/2022		86,242		(16)			(16)		390	390			
100076187	COLUMBIA	SC		01/07/2022		165,953		(73)			(73)		672	672			
100076188	WILLIAMSBURG	VA		01/07/2022		143,395		(57)			(57)		920	920			
100076189	LAKE CHARLES	LA		01/07/2022		139,397		(34)			(34)		613	613			
100076192	UNIVERSITY PLACE	WA		01/07/2022		464,562		(126)			(126)		2,541	2,541			
100076193	LAWRENCE	MA		01/07/2022		374,962		(72)			(72)		1,723	1,723			
100076195	RIO RANCHO	NM		01/07/2022		154,061		(51)			(51)		670	670			
100076196	DAVENPORT	FL		01/07/2022		80,492		(1,856)			(1,856)		41,516	41,516			
100076198	MEMPHIS	TN		01/07/2022		117,364		(39)			(39)		513	513			
100076199	MONONGAHELA	PA		01/07/2022		64,261		(16)			(16)		307	307			
100076202	LONGVIEW	TX		01/07/2022		72,590		(16)			(16)		248	248			
100076209	UNION CITY	NJ		01/07/2022		272,579		(86)			(86)		1,219	1,219			
100076211	TUCSON	AZ		01/07/2022		232,719		(50)			(50)		1,022	1,022			
100076212	PATERSON	NJ		01/07/2022		301,925		(107)			(107)		1,383	1,383			
100076213	SPANAWAY	WA		01/07/2022		337,105		(150)			(150)		1,276	1,276			
100076215	CHATTANOOGA	TN		01/07/2022		286,744		(70)			(70)		1,202	1,202			
100076217	FAYETTEVILLE	NC		01/07/2022		72,813		(21)			(21)		327	327			
100076218	PUYALLUP	WA		01/07/2022		393,778		(133)			(133)		1,609	1,609			
100076223	GENOA	IL		01/07/2022		106,809		(62)			(62)		769	769			
100076228	MERCED	CA		01/07/2022		217,329		(69)			(69)		978	978			
100076229	MERCED	CA		01/07/2022		232,296		(70)			(70)		1,046	1,046			
100076230	HONOLULU	HI		01/07/2022		960,337		(477)			(477)		3,761	3,761			
100076234	LAKE WORTH	FL		01/07/2022		358,358		(110)			(110)		1,502	1,502			
100076238	LAS VEGAS	NV		01/07/2022		230,048		(266)			(266)		5,731	5,731			
100076246	DELTA	UT		01/07/2022		235,965		(15)			(15)		1,144	1,144			
100076247	ROGERS	MN		01/07/2022		232,564		(73)			(73)		1,063	1,063			
100076248	CHANDLER	AZ		01/07/2022		252,587		(79)			(79)		1,148	1,148			
100076249	WALHALLA	SC		01/07/2022		183,835		(47)			(47)		791	791			
100076253	NORTH CHESTERFIELD	VA		01/07/2022		76,264		(228)			(228)		4,642	4,642		(1)	(1)
100076257	PANAMA CITY	FL		01/07/2022		209,309		(72)			(72)		2,153	2,153			
100076258	MARRERO	LA		01/07/2022		171,780		(51)			(51)		749	749			
100076260	ANTIOCH	IL		01/07/2022		80,827		(27)			(27)		376	376			
100076261	EAGLE MOUNTAIN	UT		01/07/2022		239,219		(76)			(76)		1,112	1,112			
100076264	LINCOLNTON	NC		01/07/2022		194,503		(82)			(82)		771	771			
100076265	PATERSON	NJ		01/07/2022		239,741		(99)			(99)		946	946			
100076268	PHOENIX	AZ		01/07/2022		219,112		(65)			(65)		2,541	2,541			
100076271	BELMONT	NC		01/07/2022		202,872		(34)			(34)		1,256	1,256			
100076272	STERLING	VA		01/07/2022		252,490		(108)			(108)		1,088	1,088			
100076274	WHITEHALL	PA		01/07/2022		89,051		(50)			(50)		936	936			
100076276	LA VISTA	NE		01/07/2022		161,538		(18)			(18)		780	780			
100076277	WEST GARDINER	ME		01/07/2022		223,299		(72)			(72)		924	924			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076279	JACKSONVILLE BEACH	FL		01/07/2022		367,345		(41)			(41)		1,666	1,666			
100076280	EL RENO	OK		01/07/2022		67,099		(33)			(33)		246	246			
100076281	BAYONNE	NJ		01/07/2022		264,181		(93)			(93)		1,173	1,173			
100076282	HENDERSON	NV		01/07/2022		229,838		(93)			(93)		577	577			
100076284	BROWNS MILLS	NJ		01/07/2022		214,243		(43)			(43)		2,559	2,559			
100076287	MILTON	WA		01/07/2022		230,855		(84)			(84)		1,134	1,134			
100076290	MOORESVILLE	NC		01/07/2022		210,907		(81)			(81)		942	942			
100076294	OAKLAND	MD		01/07/2022		61,189		(107)			(107)		2,290	2,290			
100076296	REDLANDS	CA		01/07/2022		441,974		(102)			(102)		1,938	1,938			
100076298	FORT WORTH	TX		01/07/2022		189,932		(56)			(56)		828	828			
100076302	CLERMONT	FL		01/07/2022		233,826		(57)			(57)		1,040	1,040			
100076305	FAIRVIEW HEIGHTS	IL		01/07/2022		129,796		(34)			(34)		593	593			
100076308	GALLOWAY	NJ		01/07/2022		96,213		(39)			(39)		459	459			
100076312	SALEM	OR		01/07/2022		141,439		(40)			(40)		909	909			
100076316	RIVIERA BEACH	FL		01/07/2022		190,604		(27)			(27)		842	842			
100076317	COLUMBIA	MO		01/07/2022		147,777		(32)			(32)		692	692			
100076321	CLERMONT	FL		01/07/2022		279,131		(92)			(92)		1,390	1,390			
100076335	WASHINGTON	DC		01/07/2022		257,578		(68)			(68)		1,235	1,235			
100076340	WASHINGTON	DC		01/07/2022		606,082		139			139		3,284	3,284			
100076347	KENNEWICK	WA		01/07/2022		258,385		(54)			(54)		1,276	1,276			
100076350	ARVADA	CO		01/07/2022		392,981		(163)			(163)		3,375	3,375			
100076355	CHANDLER	AZ		01/07/2022		334,822		(117)			(117)		1,307	1,307			
100076358	MIAMI	FL		01/07/2022		323,326		(13)			(13)		980	980			
100076360	MODESTO	CA		12/23/2021		378,794		(190)			(190)		940	940			
100076361	BAYVILLE	NJ		12/23/2021		208,113		(129)			(129)		500	500			
100076362	ENCINITAS	CA		12/23/2021		966,891		(647)			(647)		3,019	3,019			
100076363	DELRAY BEACH	FL		12/23/2021		133,853		(118)			(118)		386	386			
100076364	SARASOTA	FL		12/23/2021		377,048		(274)			(274)		1,634	1,634			
100076365	KALAMAZOO	MI		12/23/2021		425,405		(350)			(350)		1,607	1,607			
100076366	LOS ANGELES	CA		12/23/2021		1,003,003		(581)			(581)		3,644	3,644			
100076367	FORT LAUDERDALE	FL		12/23/2021		182,570		(62)			(62)		57	57			
100076369	LATHROP	CA		12/23/2021		402,329		(339)			(339)		1,174	1,174			
100076370	LAWRENCEVILLE	GA		12/23/2021		182,113		(228)			(228)		1,056	1,056			
100076371	LIBERTY HILL	TX		12/23/2021		337,528		(361)			(361)		848	848			
100076372	MIAMI BEACH	FL		12/23/2021		370,616		(376)			(376)		1,199	1,199			
100076373	DELRAY BEACH	FL		12/23/2021		164,882		(210)			(210)		320	320			
100076374	DECATUR	GA		12/23/2021		391,827		(183)			(183)		1,353	1,353			
100076375	FONTANA	CA		12/23/2021		686,123		(365)			(365)		2,500	2,500			
100076377	FRANKLIN LAKES	NJ		12/23/2021		527,370		(236)			(236)		1,063	1,063			
100076378	N LAS VEGAS	NV		12/23/2021		528,529		(301)			(301)		1,922	1,922			
100076379	SPRING	TX		12/23/2021		233,638		(374)			(374)		1,643	1,643			
100076380	CHULUOTA	FL		12/23/2021		188,295		(189)			(189)		640	640			
100076381	HIGHLANDS RANCH	CO		12/23/2021		539,276		(203)			(203)		2,796	2,796			
100076382	OAKLAND PARK	FL		12/23/2021		268,206		(170)			(170)		764	764			
100076383	HOMESTEAD	FL		12/23/2021		450,910		(239)			(239)		739	739			
100076384	GRANBY	CO		12/23/2021		383,858		(296)			(296)		1,366	1,366			
100076385	AVENTURA	FL		12/23/2021		786,964		(142)			(142)		3,351	3,351			
100076387	CARLSBAD	CA		12/23/2021		1,091,738		(453)			(453)		4,218	4,218			
100076388	SAVANNAH	GA		12/23/2021		306,761		(194)			(194)		656	656			
100076389	COLUMBIA	TN		12/23/2021		398,342		(90)			(90)		12	12			
100076391	DEERFIELD BEACH	FL		12/23/2021		699,226		(274)			(274)		2,583	2,583			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076392	KISSIMMEE	FL		12/23/2021		247,689		(50)			(50)		50	50			
100076393	RIDGEWOOD	NY		12/23/2021		771,278		(150)			(150)						
100076395	RAMSEY	NJ		12/23/2021		758,053		(223)			(223)		2,140	2,140			
100076396	ANNA MARIA	FL		12/23/2021		1,371,057		(839)			(839)		4,410	4,410			
100076398	BRADENTON BEACH	FL		12/23/2021		1,156,967		(495)			(495)		3,886	3,886			
100076399	BRADENTON	FL		12/23/2021		358,595		(264)			(264)		1,166	1,166			
100076400	ANNA MARIA	FL		12/23/2021		1,516,600		(948)			(948)		4,871	4,871			
100076401	TAMPA	FL		12/23/2021		1,525,468		(923)			(923)		4,910	4,910			
100076402	MIAMI	FL		12/23/2021		264,324		(203)			(203)		1,055	1,055			
100076403	ANNA MARIA	FL		12/23/2021		1,643,103		(1,106)			(1,106)		5,635	5,635			
100076404	DAMASCUS	OR		12/23/2021		368,120		(59)			(59)		1,661	1,661			
100076405	ANNA MARIA	FL		12/23/2021		3,260,508		(2,275)			(2,275)		11,417	11,417			
100076406	CORAL SPRINGS	FL		12/23/2021		180,393		(118)			(118)		696	696			
100076407	CEDAR HILL	TX		12/23/2021		1,401,103		(196)			(196)		4,431	4,431			
100076408	LAS VEGAS	NV		12/23/2021		200,523		(68)			(68)		797	797			
100076409	STILLWATER	OK		12/23/2021		267,162		(102)			(102)		1,011	1,011			
100076410	WILMINGTON	DE		12/23/2021		260,248		(212)			(212)		780	780			
100076411	MAMMOTH LAKES	CA		12/23/2021		358,485		(307)			(307)		4,734	4,734			
100076412	BOCA RATON	FL		12/23/2021		218,393		(72)			(72)		970	970			
100076413	HOLMES BEACH	FL		12/23/2021		1,930,854		(1,365)			(1,365)		6,599	6,599			
100076414	HOLMES BEACH	FL		12/23/2021		2,025,164		(1,407)			(1,407)		6,932	6,932			
100076415	ROSWELL	GA		12/23/2021		353,033		(56)			(56)		2,273	2,273			
100076416	KYLE	TX		12/23/2021		260,240		(79)			(79)		1,161	1,161			
100076417	CUPERTINO	CA		12/23/2021		1,585,128		(420)			(420)		7,122	7,122			
100076418	OKLAHOMA CITY	OK		12/23/2021		555,245		(190)			(190)		2,085	2,085			
100076421	MIAMI	FL		12/23/2021		295,489		(120)			(120)		1,332	1,332			
100076422	DAYTONA BEACH	FL		12/23/2021		254,556		(147)			(147)		908	908			
100076423	TUJUNGA	CA		12/23/2021		523,933		(203)			(203)		2,793	2,793			
100076424	BOCA RATON	FL		12/23/2021		609,300		(217)			(217)		3,247	3,247			
100076425	OCEANSIDE	NY		12/23/2021		546,327		(66)			(66)		3,618	3,618			
100076426	CARSON	CA		12/23/2021		587,557		(225)			(225)		1,351	1,351			
100076427	CHAPEL HILL	NC		12/23/2021		180,528		(56)			(56)		1,436	1,436			
100076428	BURLINGAME	CA		12/23/2021		3,818,368		(883)			(883)		17,135	17,135			
100076429	BOCA RATON	FL		12/23/2021		207,569		(86)			(86)		870	870			
100076430	LONGBOAT KEY	FL		12/23/2021		918,015		(199)			(199)		2,450	2,450			
100076431	CULVER CITY	CA		12/23/2021		1,207,748		(187)			(187)		4,888	4,888			
100076432	MARLBORO	NJ		12/23/2021		596,570		(249)			(249)		1,945	1,945			
100076433	HOLLYWOOD	FL		12/23/2021		113,753		(59)			(59)		455	455			
100076435	SEBASTIAN	FL		12/23/2021		274,842		(223)			(223)		1,392	1,392		6,551	6,551
100076436	FORT LAUDERDALE	FL		12/23/2021		1,028,846		(122)			(122)		14,258	14,258			
100076437	DAVENPORT	FL		12/23/2021		587,530		(196)			(196)		2,392	2,392			
100076438	RODANTHE	NC		12/23/2021		619,760		(49)			(49)		1,500	1,500			
100076439	FARMINGTON	CT		12/23/2021		885,051		(77)			(77)		5,779	5,779			
100076440	WEST SACRAMENTO	CA		12/23/2021		287,941		(59)			(59)		3,910	3,910			
100076442	HUGHSON	CA		12/23/2021		938,074		(226)			(226)		2,838	2,838			
100076444	DANVILLE	CA		12/23/2021		1,403,650		(130)			(130)		4,072	4,072			
100076447	SPRING	TX		12/23/2021		196,642		(434)			(434)		7,413	7,413			
100076448	SUNNY ISLES BEACH	FL		12/23/2021		160,059		(129)			(129)		581	581			
100076449	SARASOTA	FL		12/23/2021		362,604		(206)			(206)		1,911	1,911			
100076450	COTO DE CAZA	CA		12/23/2021		2,994,689		(529)			(529)		14,073	14,073			
100076451	PHILADELPHIA	PA		12/23/2021		173,035		(187)			(187)		576	576			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076452	ANNA MARIA	FL		12/23/2021		2,650,213		(1,751)			(1,751)		8,828	8,828			
100076453	HOLLYWOOD	FL		12/23/2021		395,260		(638)			(638)		3,255	3,255		(197)	(197)
100076454	OCOEE	FL		12/23/2021		268,246		(268)			(268)		869	869			
100076455	LABELLE	FL		12/23/2021		170,341		(185)			(185)		534	534			
100076456	VAN BUREN	AR		12/21/2021		398,333		(147)			(147)		1,508	1,508			
100076457	MELBOURNE	FL		12/21/2021		182,717		(103)			(103)		563	563			
100076458	PANAMA CITY BEACH	FL		12/21/2021		319,665		(97)			(97)		935	935			
100076459	WINTER GARDEN	FL		12/21/2021		277,185		(172)			(172)		1,024	1,024			
100076460	FORT LAUDERDALE	FL		12/21/2021		216,486		(189)			(189)		1,408	1,408			
100076461	MIDWAY	UT		12/21/2021		832,934		(269)			(269)		4,412	4,412			
100076462	BOWIE	MD		12/21/2021		343,607		(319)			(319)		1,255	1,255			
100076463	ORLANDO	FL		12/21/2021		646,776		(322)			(322)		2,602	2,602			
100076464	SPRINGFIELD	OH		12/21/2021		258,805		(142)			(142)		593	593			
100076465	ST. CLOUD	FL		12/21/2021		432,342		(82)			(82)		2,029	2,029			
100076466	YUCCA VALLEY	CA		12/21/2021		220,964		(134)			(134)		895	895			
100076467	CAPE CORAL	FL		12/21/2021		567,605		(362)			(362)		1,875	1,875			
100076469	ORLANDO	FL		12/21/2021		290,781		(114)			(114)		1,229	1,229			
100076470	SOUTH EL MONTE	CA		12/21/2021		404,522		(183)			(183)		4,710	4,710			
100076471	COAL CITY	IL		12/21/2021		127,174		(123)			(123)		357	357			
100076472	CAPE CORAL	FL		12/21/2021		174,240		(145)			(145)		992	992			
100076473	ST PETERSBURG	FL		12/21/2021		139,300		(159)			(159)		413	413			
100076474	MARION	MA		12/21/2021		317,572		(163)			(163)		1,763	1,763			
100076475	MISSOURI CITY	TX		12/21/2021		321,130		(225)			(225)		1,178	1,178			
100076476	DAUFUSKIE ISLAND	SC		12/21/2021		292,941		(240)			(240)		2,768	2,768			
100076477	PORT ARANSAS	TX		12/21/2021		832,907		(532)			(532)		4,287	4,287			
100076478	CHICAGO	IL		12/21/2021		152,838		(172)			(172)		766	766			
100076479	CHICOPEE	MA		12/21/2021		167,402		(146)			(146)		590	590			
100076480	CRANSTON	RI		12/21/2021		259,917		(140)			(140)		1,030	1,030			
100076481	GARY	IN		12/21/2021		112,352		(122)			(122)		403	403			
100076482	LOS ANGELES	CA		12/21/2021		593,963		(452)			(452)		2,067	2,067			
100076483	RIO RANCHO	NM		12/21/2021		230,109		(88)			(88)		973	973			
100076484	SANTA BARBARA	CA		12/21/2021		446,344		(114)			(114)		1,828	1,828			
100076486	MIAMI	FL		12/21/2021		314,106		(314)			(314)		1,093	1,093			
100076487	AUBURN	MA		12/21/2021		370,728		(72)			(72)		1,666	1,666			
100076488	KATY	TX		12/21/2021		259,829		(125)			(125)		1,094	1,094			
100076489	OCOEE	FL		12/21/2021		319,479		(86)			(86)		1,446	1,446			
100076490	POMPANO BEACH	FL		12/21/2021		204,909		(226)			(226)		706	706			
100076491	PFLUGERVILLE	TX		12/21/2021		198,637		(185)			(185)		696	696			
100076492	GREENWICH	CT		12/21/2021		762,189		(412)			(412)		2,971	2,971			
100076493	FORT LAUDERDALE	FL		12/21/2021		242,845		(247)			(247)		844	844			
100076494	ST CLOUD	FL		12/21/2021		286,804		(111)			(111)		1,267	1,267			
100076495	SALT LAKE CITY	UT		12/21/2021		262,335		(106)			(106)		1,206	1,206			
100076497	RIVERVIEW	FL		12/21/2021		327,255		(204)			(204)		1,237	1,237			
100076500	HOUSTON	TX		12/21/2021		193,091		(257)			(257)		1,322	1,322			
100076501	TAMPA	FL		12/21/2021		256,923		(198)			(198)		793	793			
100076502	SAN DIEGO	CA		12/21/2021		255,498		(98)			(98)		2,071	2,071			
100076504	HOLLYWOOD	FL		12/21/2021		363,547		(110)			(110)		3,000	3,000			
100076510	ASHEVILLE	NC		12/21/2021		297,570		(76)			(76)		675	675			
100076530	IRVINE	CA		01/04/2022		1,813,933		(315)			(315)		10,874	10,874			
100076531	EASTSOUND	WA		01/04/2022		637,367		(218)			(218)		2,413	2,413			
100076532	FRESNO	CA		01/04/2022		146,648		(35)			(35)		1,997	1,997			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076533	SAN PEDRO	CA		01/04/2022		459,379		(204)			(204)		2,291	2,291			
100076534	COSTA MESA	CA		01/04/2022		1,043,221		(267)			(267)		6,372	6,372			
100076535	RENO	NV		01/04/2022		596,879		(159)			(159)		3,026	3,026			
100076536	LOS ANGELES	CA		01/04/2022		1,417,438		(223)			(223)		6,640	6,640			
100076537	RESEDA	CA		01/04/2022		693,992		(155)			(155)		3,179	3,179			
100076539	VAN NUYS	CA		01/04/2022		427,797		(90)			(90)		1,995	1,995			
100076540	HUNTINGTON BEACH	CA		01/04/2022		613,113		(111)			(111)		1,912	1,912			
100076541	UNION CITY	CA		01/04/2022		198,596		(47)			(47)		870	870			
100076542	WHITTIER	CA		01/04/2022		499,130		(229)			(229)		3,321	3,321			
100076543	CLOVIS	CA		01/04/2022		554,436		(48)			(48)		2,682	2,682			
100076545	IRVINE	CA		01/04/2022		961,793		(47)			(47)		4,767	4,767			
100076546	IRVINE	CA		01/04/2022		506,418		3			3		3,418	3,418			
100076547	SAN ANTONIO	TX		01/04/2022		355,281		(166)			(166)		1,523	1,523			
100076549	EL CAJON	CA		12/16/2021		348,869		(102)			(102)		1,488	1,488			
100076554	CHULA VISTA	CA		12/16/2021		414,306		(332)			(332)		1,306	1,306			
100076559	FORT COLLINS	CO		12/16/2021		983,257		(364)			(364)		4,447	4,447			
100076560	DUBLIN	CA		12/30/2021		220,621		(160)			(160)		5,334	5,334			
100076561	HESPERIA	CA		12/16/2021		137,961		(105)			(105)		2,357	2,357			
100076563	GILROY	CA		12/30/2021		604,708		(597)			(597)		1,997	1,997			
100076565	FRESNO	CA		12/16/2021		341,840		(135)			(135)		1,152	1,152			
100076582	SAINT CLAIR SHORES	MI		12/16/2021		148,848		(128)			(128)		455	455			
100076591	LA HABRA	CA		12/16/2021		397,500		(259)			(259)		1,604	1,604			
100076598	HOUSTON	TX		12/16/2021		142,973		(144)			(144)		547	547			
100076599	MACOMB	MI		12/16/2021		430,463		(161)			(161)		1,312	1,312			
100076603	MIRAMAR BEACH	FL		12/30/2021		2,628,581		(976)			(976)		10,619	10,619			
100076605	SAN FRANCISCO	CA		12/16/2021		738,742		42			42		3,846	3,846			
100076608	MESA	AZ		12/16/2021		301,493		(180)			(180)		1,251	1,251			
100076610	SAINT JOHNS	FL		12/16/2021		393,394		(134)			(134)		1,968	1,968			
100076624	DANVILLE	CA		12/30/2021		1,579,055		(347)			(347)		255	255			
100076625	SACRAMENTO	CA		12/16/2021		888,345		(455)			(455)		3,169	3,169			
100076632	TORRANCE	CA		12/16/2021		385,697		(232)			(232)		1,529	1,529			
100076636	BIG BEAR CITY	CA		12/16/2021		505,561		(365)			(365)		1,292	1,292			
100076637	MANCHESTER	CA		12/30/2021		324,669		(194)			(194)		1,867	1,867			
100076644	BAKERSFIELD	CA		12/30/2021		328,248		(259)			(259)		981	981			
100076646	BRAWLEY	CA		12/16/2021		342,629		(230)			(230)		1,320	1,320			
100076649	LAGUNA NIGUEL	CA		12/30/2021		516,727		(146)			(146)		2,513	2,513			
100076658	JACKSONVILLE BEACH	FL		12/30/2021		455,465		(192)			(192)		4,455	4,455			
100076661	MIAMI	FL		12/16/2021		423,504		(130)			(130)		1,926	1,926			
100076663	JACKSONVILLE	FL		12/16/2021		275,108		(101)			(101)		1,140	1,140			
100076669	FAIRFIELD	CA		12/30/2021		848,695		(366)			(366)		2,250	2,250			
100076670	VERO BEACH	FL		12/16/2021		673,523		(271)			(271)		1,923	1,923			
100076672	APTOS	CA		12/30/2021		180,289		(38)			(38)		765	765			
100076674	DELRAY BEACH	FL		12/16/2021		463,426		(11)			(11)		1,060	1,060			
100076675	MALIBU	CA		12/16/2021		1,586,774		(3)			(3)		8,063	8,063			
100076679	BRADENTON	FL		12/30/2021		790,905		(212)			(212)		3,008	3,008			
100076687	EVERETT	WA		12/16/2021		314,249		(202)			(202)		1,213	1,213			
100076689	PHOENIX	AZ		12/16/2021		298,603		(161)			(161)		1,245	1,245			
100076692	PHOENIX	AZ		12/30/2021		346,135		(177)			(177)		1,440	1,440			
100076696	POMPANO BEACH	FL		12/30/2021		274,021		(205)			(205)		651	651			
100076699	TEMPE	AZ		12/30/2021		346,289		(196)			(196)		1,935	1,935			
100076705	DANA POINT	CA		12/30/2021		3,189,661		(1,827)			(1,827)		15,000	15,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076712	SALINAS	CA		12/30/2021		534,775		(381)			(381)		1,574	1,574			
100076720	GLENDALE	AZ		12/30/2021		304,787		(105)			(105)		1,345	1,345			
100076721	OAK HILLS	CA		12/30/2021		613,215		(410)			(410)		1,761	1,761			
100076739	SEBASTOPOL	CA		12/30/2021		1,269,008		(191)			(191)		5,976	5,976			
100076741	BULLHEAD CITY	AZ		12/30/2021		221,428		(223)			(223)		806	806			
100076743	DANVILLE	CA		12/30/2021		1,336,100		(554)			(554)		5,125	5,125			
100076745	AUBURN	CA		12/30/2021		143,405		(534)			(534)		2,941	2,941			
100076751	LONGMONT	CO		12/30/2021		507,682		(183)			(183)		2,239	2,239			
100076755	DELRAY BEACH	FL		12/30/2021		380,949		(195)			(195)		1,231	1,231			
100076766	SAN DIMAS	CA		12/30/2021		551,255		(228)			(228)		2,021	2,021			
100076772	ANAHEIM	CA		12/27/2021		318,718		(119)			(119)		1,130	1,130			
100076773	LONGMONT	CO		12/27/2021		186,093		(41)			(41)		816	816			
100076774	SILVER SPRING	MD		12/27/2021		309,889		(131)			(131)		1,171	1,171			
100076775	GALVESTON	TX		12/27/2021		141,655		(116)			(116)		451	451			
100076776	PORTLAND	OR		12/27/2021		255,925		(160)			(160)		897	897			
100076777	OCEAN CITY	NJ		12/27/2021		985,439		(399)			(399)		3,682	3,682			
100076778	COCONUT CREEK	FL		12/27/2021		475,595		(161)			(161)		2,076	2,076			
100076779	STAFFORD	VA		12/27/2021		255,458		(112)			(112)		1,034	1,034			
100076781	BURBANK	CA		12/27/2021		1,320,953		(661)			(661)		4,965	4,965			
100076782	BRADENTON	FL		12/27/2021		312,415		(124)			(124)		1,378	1,378			
100076783	TRUCKEE	CA		12/27/2021		457,852		(163)			(163)		2,021	2,021			
100076787	HIALEAH	FL		12/27/2021		399,633		(295)			(295)		2,233	2,233			
100076788	LOUISVILLE	TN		12/27/2021		343,219		(7)			(7)		1,811	1,811			
100076789	MEDIA	PA		12/27/2021		243,059		(98)			(98)		1,000	1,000			
100076790	VALRICO	FL		12/27/2021		374,950		(450)			(450)		2,033	2,033			
100076792	CHEYENNE	WY		12/27/2021		189,286		(216)			(216)		946	946			
100076793	CHEYENNE	WY		12/27/2021		220,193		(209)			(209)		1,249	1,249			
100076794	LOS ANGELES	CA		12/27/2021		1,734,988		(551)			(551)		7,407	7,407			
100076796	NEW ORLEANS	LA		12/27/2021		510,860		(172)			(172)		2,130	2,130			
100076797	IRVINGTON	NJ		12/27/2021		218,626		(136)			(136)		714	714			
100076798	OAKLAND PARK	FL		12/27/2021		279,279		(174)			(174)		1,035	1,035			
100076799	SAN JOSE	CA		12/27/2021		1,216,563		(525)			(525)		3,358	3,358			
100076800	YORBA LINDA	CA		12/27/2021		943,668		194			194		5,097	5,097			
100076801	CORONA	CA		12/27/2021		731,475		(367)			(367)		7,523	7,523			
100076802	JEWETT	TX		12/27/2021		262,103		(210)			(210)		1,949	1,949			
100076803	AUBREY	TX		12/27/2021		305,406		(265)			(265)		1,008	1,008			
100076804	LAKE HOPATCONG	NJ		12/27/2021		309,532		(3,384)			(3,384)		104,498	104,498			
100076805	CHATSWORTH	CA		12/27/2021		583,996		(224)			(224)		2,495	2,495			
100076807	MC LEAN	VA		12/27/2021		1,196,284		(651)			(651)		4,547	4,547			
100076808	LAUGHLIN	NV		12/27/2021		84,971		(181)			(181)		598	598			
100076809	FORT COLLINS	CO		12/27/2021		369,404		(294)			(294)		1,209	1,209			
100076810	WILSON	NC		12/27/2021		228,148		(98)			(98)		951	951			
100076811	MIAMI	FL		12/27/2021		505,533		(338)			(338)		1,664	1,664			
100076813	FRISCO	TX		12/27/2021		306,756		(149)			(149)		1,779	1,779			
100076814	WILDOMAR	CA		12/27/2021		563,774		(269)			(269)		2,041	2,041			
100076815	HOUSTON	TX		12/27/2021		989,212		(825)			(825)		10,810	10,810			
100076816	SANTA ROSA	CA		12/27/2021		337,267		(84)			(84)		1,557	1,557			
100076817	CHEYENNE	WY		12/27/2021		228,236		(187)			(187)		1,005	1,005			
100076818	BROOKLYN	NY		12/27/2021		346,820		(3,705)			(3,705)		193,055	193,055			
100076820	MARIETTA	GA		12/27/2021		1,362,789		(423)			(423)		5,614	5,614			
100076821	FREEHOLD	NJ		12/27/2021		979,058		(259)			(259)		2,744	2,744			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076822	ST PETERSBURG	FL		12/27/2021		4,243,278		.499			.499		22,125	22,125			
100076823	MORRISTOWN	NJ		12/27/2021		434,885		(363)			(363)		2,321	2,321			
100076824	AUSTIN	TX		12/27/2021		322,179		(326)			(326)		957	957			
100076825	SAN DIEGO	CA		12/27/2021		1,107,205		(441)			(441)		4,399	4,399			
100076826	COLONIA	NJ		12/27/2021		620,198		(316)			(316)		4,276	4,276			
100076827	HORSESHOE BEND	ID		12/27/2021		500,684		(317)			(317)		2,112	2,112			
100076829	BAYONNE	NJ		12/27/2021		339,369		(176)			(176)		1,397	1,397			
100076830	SAN FRANCISCO	CA		12/27/2021		1,544,602		(276)			(276)		7,179	7,179			
100076831	ARVADA	CO		12/27/2021		507,742		(208)			(208)		2,042	2,042			
100076832	BRYAN	TX		12/27/2021		354,741		(284)			(284)		1,709	1,709			
100076833	WINCHESTER	KY		12/27/2021		153,990		(99)			(99)		524	524			
100076834	NEWARK	NJ		01/10/2022		353,968		(265)			(265)		1,215	1,215			
100076835	WELLINGTON	FL		12/27/2021		1,360,936		(131)			(131)		7,081	7,081			
100076836	MIAMI	FL		12/27/2021		512,640		(435)			(435)		1,774	1,774			
100076839	MIAMI	FL		01/10/2022		605,899		(85)			(85)		2,929	2,929			
100076840	FRISCO	TX		12/27/2021		480,223		(323)			(323)		1,850	1,850			
100076841	TREASURE ISLAND	FL		12/27/2021		275,625		(84)			(84)		1,207	1,207			
100076842	DAVIE	FL		12/27/2021		126,541		(141)			(141)		345	345			
100076843	RENO	NV		12/27/2021		284,931		(155)			(155)		1,117	1,117			
100076845	CHAMPIONS GATE	FL		12/27/2021		310,122		(240)			(240)		1,159	1,159			
100076846	IRVINE	CA		12/27/2021		615,104		(296)			(296)		2,265	2,265			
100076847	ALLENTOWN	PA		12/27/2021		301,443		(149)			(149)		1,300	1,300			
100076848	LOGANVILLE	GA		01/10/2022		226,988		(71)			(71)		965	965			
100076850	WATERTOWN	WI		12/27/2021		144,393		(99)			(99)		485	485			
100076851	GRANADA HILLS	CA		12/27/2021		588,514		(93)			(93)		4,427	4,427			
100076852	MIAMI	FL		12/27/2021		530,767		(217)			(217)		1,915	1,915			
100076865	WASHINGTON	DC		01/03/2022		50,886		(15)			(15)		483	483			
100076870	WEST ST PAUL	MN		01/03/2022		114,313		(35)			(35)		1,646	1,646			
100076879	BEDFORD	TX		01/03/2022		71,283		(94)			(94)		334	334			
100076883	ANAHOLA	HI		01/03/2022		23,638		(80)			(80)		2,643	2,643			
100076886	HUNTSVILLE	AL		01/03/2022		73,602		(60)			(60)		256	256			
100076894	HOUSTON	TX		01/03/2022		57,280		(12)			(12)		238	238			
100076905	SHREVEPORT	LA		01/03/2022		49,335		(70)			(70)		221	221			
100076909	LAKE ELSINORE	CA		01/03/2022		148,744		(89)			(89)		491	491			
100076910	KENTON	OH		01/03/2022		162,629		(18)			(18)		911	911			
100076913	LAS VEGAS	NV		01/03/2022		194,471		(60)			(60)		3,289	3,289			
100076917	ALUM BRIDGE	WV		01/03/2022		62,386		(11)			(11)		333	333			
100076927	ODESSA	TX		01/03/2022		128,269		(22)			(22)		810	810			
100076930	MIAMI	FL		01/03/2022		231,558		(147)			(147)		2,176	2,176			
100076940	EL PASO	TX		01/03/2022		112,536		(178)			(178)		4,188	4,188			
100076949	HARRISBURG	PA		01/03/2022		128,316		(29)			(29)		2,690	2,690			
100076950	DAVENPORT	FL		01/03/2022		84,143		(19)			(19)		425	425			
100076951	WYANDOTTE	MI		01/03/2022		61,534		(7)			(7)		213	213			
100076965	FORT WORTH	TX		01/03/2022		90,572		(108)			(108)		422	422			
100076968	ALVIN	TX		01/03/2022		40,924		(128)			(128)		1,533	1,533			
100076970	WACO	TX		01/03/2022		38,298		(66)			(66)		374	374			
100076977	WOLCOTT	CT		01/03/2022		88,961		(78)			(78)		413	413			
100076989	EL DORADO	AR		01/03/2022		113,570		(186)			(186)		5,490	5,490			
100077004	BUCHANAN	MI		01/03/2022		67,711		(10)			(10)		485	485			
100077009	HOUMA	LA		01/03/2022		35,455		(47)			(47)		517	517			
100077011	HOBART	IN		01/03/2022		82,017		(88)			(88)		277	277			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077017	WEST JORDAN	UT		01/03/2022		157,314		(36)			(36)		963	963			
100077018	PONTIAC	MI		01/03/2022		33,907		(11)			(11)		486	486			
100077019	HARLINGEN	TX		01/03/2022		67,340		(4)			(4)		1,944	1,944			
100077021	COVINGTON	GA		01/03/2022		127,003		(74)			(74)		1,168	1,168			
100077026	CROWLEY	TX		01/03/2022		169,776		(40)			(40)		923	923			
100077031	SEDGWICK	KS		01/03/2022		75,120		(73)			(73)		1,276	1,276			
100077037	ALAMOGORDO	NM		01/03/2022		37,976		(52)			(52)		169	169			
100077041	HAMPTON	GA		01/03/2022		82,227		(11)			(11)		408	408			
100077042	CHARLOTTE	NC		01/03/2022		108,122		(19)			(19)		546	546			
100077044	HUMBLE	TX		01/03/2022		79,125		(21)			(21)		407	407			
100077053	NEWINGTON	CT		01/03/2022		202,819		(10)			(10)		1,366	1,366			
100077054	FORT WORTH	TX		01/03/2022		102,047		(48)			(48)		2,141	2,141			
100077057	OPA LOCKA	FL		01/03/2022		120,567		(27)			(27)		787	787			
100077058	ODESSA	TX		01/03/2022		55,270		(30)			(30)		296	296			
100077064	UNION CITY	GA		01/03/2022		159,864		(46)			(46)		1,060	1,060			
100077065	LEES SUMMIT	MO		01/03/2022		134,548		(3)			(3)		368	368			
100077071	WASHINGTON	DC		01/03/2022		244,727		(42)			(42)		1,579	1,579			
100077082	JACKSONVILLE	FL		01/03/2022		149,905		(4)			(4)		499	499			
100077090	PORTSMOUTH	VA		01/03/2022		133,112		(24)			(24)		1,471	1,471			
100077092	VILONIA	AR		01/03/2022		161,591		(28)			(28)		1,126	1,126			
100077103	RIO LINDA	CA		01/03/2022		213,126		(122)			(122)		6,093	6,093			
100077107	BONITA	CA		01/03/2022		384,638		(1)			(1)		870	870			
100077111	HENDERSON	NV		01/03/2022		195,623		(67)			(67)		795	795			
100077116	COLUMBUS	GA		01/03/2022		103,169		(24)			(24)		1,397	1,397			
100077121	PACE	FL		01/03/2022		70,298		(8)			(8)		628	628			
100077128	CARTERSVILLE	GA		01/03/2022		115,314		(27)			(27)		543	543			
100077135	TEXARKANA	TX		01/03/2022		58,466		(19)			(19)		421	421			
100077141	PHOENIX	AZ		01/03/2022		122,663		(7)			(7)		577	577			
100077151	LAPEER	MI		01/03/2022		233,361		(40)			(40)		1,199	1,199			
100077153	PFLUGERVILLE	TX		01/03/2022		150,992		(113)			(113)		5,439	5,439			
100077154	SCHODACK LANDING	NY		01/03/2022		239,063		(4)			(4)		1,414	1,414			
100077169	PHOENIX	AZ		01/03/2022		137,746		(33)			(33)		874	874			
100077178	SPRING HILL	FL		01/03/2022		198,173		(26)			(26)		1,015	1,015			
100077181	KEITHVILLE	LA		01/03/2022		120,290		(12)			(12)		187	187			
100077185	DUNNVILLE	KY		01/03/2022		74,295		(20)			(20)		425	425			
100077190	SAN ANTONIO	TX		01/03/2022		139,402		(49)			(49)		618	618			
100077192	ALEXANDER	AR		01/03/2022		147,621		(18)			(18)		2,940	2,940			
100077193	FORT WORTH	TX		01/03/2022		132,582		(83)			(83)		393	393			
100077194	WARNER ROBINS	GA		01/03/2022		90,471		(70)			(70)		873	873			
100077200	TOOELE	UT		01/03/2022		214,710		(9)			(9)		687	687			
100077202	HEMET	CA		01/03/2022		344,827		(43)			(43)		1,682	1,682			
100077203	VICTORVILLE	CA		01/03/2022		163,792		(37)			(37)		706	706			
100077206	SQUAW VALLEY	CA		01/03/2022		167,904		(27)			(27)		860	860			
100077208	NORTH HIGHLANDS	CA		01/03/2022		64,701		(12)			(12)		547	547			
100077211	MUSCLE SHOALS	AL		01/03/2022		209,113		(42)			(42)		1,062	1,062			
100077215	MERCED	CA		01/03/2022		130,124		(5)			(5)		760	760			
100077217	BARNHART	MO		01/03/2022		83,676		(2)			(2)		458	458			
100077218	SAN BERNARDINO	CA		01/03/2022		121,611		(49)			(49)		811	811			
100077221	CHEYENNE	WY		01/03/2022		169,903		(73)			(73)		2,075	2,075			
100077230	ORLANDO	FL		01/03/2022		152,234		(25)			(25)		1,055	1,055			
100077232	HEMET	CA		01/03/2022		71,208		(12)			(12)		601	601			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077235	PORTSMOUTH	VA		01/03/2022		119,001		(103)			(103)		3,723	3,723			
100077245	NORCROSS	GA		01/03/2022		82,501		(51)			(51)		1,256	1,256			
100077246	BROCKTON	MA		01/03/2022		129,685		(30)			(30)		594	594			
100077247	LAUDERDALE LAKES	FL		01/03/2022		66,113		(21)			(21)		295	295			
100077249	ANTLERS	OK		01/03/2022		65,365		(17)			(17)		310	310			
100077250	PORTSMOUTH	VA		01/03/2022		63,234		(6)			(6)		158	158			
100077251	PALM BAY	FL		01/03/2022		105,089		(21)			(21)		769	769			
100077252	LYNDHURST	OH		01/03/2022		68,454		(19)			(19)		462	462			
100077256	STAFFORD	VA		01/03/2022		157,342		(25)			(25)		1,328	1,328			
100077267	HAMILTON	AL		01/03/2022		81,144		(5)			(5)		341	341			
100077274	PLANTATION	FL		01/03/2022		150,771		(7)			(7)		570	570			
100077277	GASTONIA	NC		01/03/2022		97,966		(17)			(17)		616	616			
100077280	CHATSWORTH	GA		01/03/2022		110,826		(33)			(33)		377	377			
100077315	DAINGERFIELD	TX		01/03/2022		55,436		(24)			(24)		346	346			
100077321	JACKSON	TN		01/03/2022		115,710		(15)			(15)		603	603			
100077323	GRANITE FALLS	NC		01/03/2022		87,181		(28)			(28)		357	357			
100077326	KANSAS CITY	MO		01/03/2022		63,116		(11)			(11)		275	275			
100077329	HUNTINGTON	WV		01/03/2022		81,524		(52)			(52)		2,060	2,060			
100077334	NORFOLK	VA		01/03/2022		49,911		(1)			(1)		107	107			
100077339	NORTH CANTON	OH		01/03/2022		128,852		(17)			(17)		379	379			
100077342	MARTINSBURG	WV		01/03/2022		45,156		(8)			(8)		300	300			
100077343	FRESNO	CA		01/03/2022		94,976		(29)			(29)		433	433			
100077344	ANDERSON	CA		01/03/2022		205,827		(23)			(23)		1,445	1,445			
100077347	CHOCTAW	OK		01/03/2022		98,366		(19)			(19)		415	415			
100077353	SUMMERVILLE	GA		01/03/2022		74,496		52			52		(5,715)	(5,715)			
100077363	NORRISTOWN	PA		01/03/2022		82,513		(10)			(10)		464	464			
100077364	FORT PIERCE	FL		01/03/2022		115,518		(30)			(30)		387	387			
100077365	CLIMAX	GA		01/03/2022		63,123		(8)			(8)		246	246			
100077366	DANVILLE	VA		01/03/2022		108,553		(38)			(38)		559	559			
100077377	BRUNSWICK	GA		01/03/2022		152,430		(7)			(7)		699	699			
100077379	WILMINGTON	DE		01/03/2022		187,473		(13)			(13)		710	710			
100077384	WATERLOO	NY		01/03/2022		114,783		1			1		185	185			
100077392	STEM	NC		01/03/2022		116,825		(91)			(91)		2,761	2,761			
100077398	DISTRICT HEIGHTS	MD		01/03/2022		173,727		(20)			(20)		965	965			
100077399	ROUND ROCK	TX		01/03/2022		113,683		(61)			(61)		2,475	2,475			
100077406	LEHIGH ACRES	FL		01/03/2022		90,815		(32)			(32)		893	893			
100077407	HOUMA	LA		01/03/2022		128,200		(22)			(22)		631	631			
100077408	SAN ANTONIO	TX		01/03/2022		191,008		(31)			(31)		474	474			
100077410	RINGGOLD	GA		01/03/2022		134,794		(24)			(24)		601	601			
100077415	CAPE MAY COURT HOUSE	NJ		01/03/2022		128,240		(28)			(28)		969	969			
100077416	FLORISSANT	MO		01/03/2022		73,658		(2)			(2)		150	150			
100077419	HASTINGS	NE		01/03/2022		88,545		(10)			(10)		523	523			
100077423	CLAY	NY		01/03/2022		83,754		(1)			(1)		173	173			
100077424	CHESTERFIELD	VA		01/03/2022		506,637		(66)			(66)		2,555	2,555			
100077426	HORIZON CITY	TX		01/03/2022		112,702		(28)			(28)		1,514	1,514			
100077434	ATLANTA	GA		01/03/2022		169,918		(41)			(41)		821	821			
100077435	WINNEMUCCA	NV		01/03/2022		111,059		(6)			(6)		357	357			
100077441	CANTON	GA		01/03/2022		111,456		(14)			(14)		688	688			
100077444	HANOVER	PA		01/03/2022		117,572		(21)			(21)		440	440			
100077447	MADISON	TN		01/03/2022		142,171		(36)			(36)		791	791			
100077450	GRANTVILLE	GA		01/03/2022		112,153		(1,385)			(1,385)		110,768	110,768			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077454	CAMDENTON	MO		01/03/2022		161,278		(50)			(50)		837	837			
100077455	COLLEGEVILLE	PA		01/03/2022		263,532		(25)			(25)		2,010	2,010			
100077456	CINCINNATI	OH		01/03/2022		76,337		(34)			(34)		354	354			
100077461	OSCEOLA	AR		01/03/2022		88,157		(31)			(31)		530	530			
100077463	DUNCANVILLE	TX		01/03/2022		144,872		(50)			(50)		754	754			
100077464	CANTON	GA		01/03/2022		148,813		(36)			(36)		840	840			
100077481	WESTLAND	MI		01/03/2022		104,884		(225)			(225)		20,650	20,650			
100077483	COLTON	CA		01/03/2022		229,965		(41)			(41)		1,334	1,334			
100077486	DOUGLASVILLE	GA		01/03/2022		111,881		(58)			(58)		652	652			
100077493	WOODSTOCK	VA		01/03/2022		169,164		(8)			(8)		733	733			
100077494	CLAYTON	NC		01/03/2022		191,738		(32)			(32)		1,364	1,364			
100077496	KNOXVILLE	TN		01/03/2022		117,287		(34)			(34)		1,473	1,473			
100077499	ROCHESTER	IN		01/03/2022		129,493		(20)			(20)		1,783	1,783			
100077502	ATLANTA	GA		01/03/2022		124,286		(21)			(21)		1,696	1,696			
100077504	DAVENPORT	FL		01/03/2022		207,318		(21)			(21)		804	804			
100077506	FLORISSANT	MO		01/03/2022		75,474		(17)			(17)		405	405			
100077510	ASHLAND CITY	TN		01/03/2022		219,904		(31)			(31)		848	848			
100077513	THOMASVILLE	AL		01/03/2022		152,310		(31)			(31)		1,749	1,749			
100077516	AMANDA	OH		01/03/2022		160,610		(34)			(34)		887	887			
100077519	IMLAY CITY	MI		01/03/2022		133,310		(4)			(4)		228	228			
100077526	WOOSTER	OH		01/03/2022		111,379		(15)			(15)		538	538			
100077533	ASHLAND	KY		01/03/2022		123,956		(103)			(103)		3,034	3,034			
100077535	AMERICUS	GA		01/03/2022		60,285		(20)			(20)		100	100			
100077542	CLIO	MI		01/03/2022		124,689		(28)			(28)		378	378			
100077543	CINCINNATI	OH		01/03/2022		119,266		(34)			(34)		635	635			
100077549	TUSCALOOSA	AL		01/03/2022		148,018		(41)			(41)		474	474			
100077553	HOPEWELL	VA		01/03/2022		132,043		(45)			(45)		205	205			
100077555	UNIONVILLE	VA		01/03/2022		150,617		(52)			(52)		991	991			
100077558	LEHIGH ACRES	FL		01/03/2022		152,941		(70)			(70)		775	775			
100077560	MEMPHIS	TN		01/03/2022		63,667		(17)			(17)		320	320			
100077563	WICHITA	KS		01/03/2022		135,608		(37)			(37)		645	645			
100077565	BATAVIA	NY		01/03/2022		86,305		(17)			(17)		600	600			
100077571	JOHNSTOWN	PA		01/03/2022		142,141		(47)			(47)		691	691			
100077579	EL PASO	TX		01/03/2022		137,128		(56)			(56)		1,274	1,274			
100077585	RUSHVILLE	IN		01/03/2022		54,445		(22)			(22)		242	242			
100077588	BIRMINGHAM	AL		01/03/2022		66,322		(16)			(16)		311	311			
100077597	WARNER ROBINS	GA		01/03/2022		135,470		(73)			(73)		650	650			
100077599	ERIE	PA		01/03/2022		110,968		(46)			(46)		521	521			
100077601	GREER	SC		01/03/2022		110,870		(29)			(29)		570	570			
100077603	SACRAMENTO	CA		01/03/2022		233,559		(33)			(33)		756	756			
100077606	EL MIRAGE	AZ		01/03/2022		168,454		(21)			(21)		272	272			
100077608	TALLAPOOSA	GA		01/03/2022		94,594		(4)			(4)		142	142			
100077617	INDIANAPOLIS	IN		01/03/2022		104,673		(17)			(17)		595	595			
100077620	JACKSONVILLE	FL		01/03/2022		118,004		(54)			(54)		642	642			
100077631	SAN ANTONIO	TX		01/03/2022		88,872		(8)			(8)		256	256			
100077632	TAYLORVILLE	IL		01/03/2022		72,224		(30)			(30)		830	830			
100077643	CLEARFIELD	UT		01/03/2022		238,749		(22)			(22)		638	638			
100077649	NEW WINDSOR	NY		01/03/2022		188,810		(90)			(90)		964	964			
100077655	ANDERSON	SC		01/03/2022		122,132		(39)			(39)		563	563			
100077661	MESA	AZ		01/03/2022		184,815		(57)			(57)		860	860			
100077664	PHILADELPHIA	PA		01/03/2022		118,884		(45)			(45)		521	521			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077666	MORRILL	NE		01/03/2022		83,851		(21)			(21)		404	404			
100077668	MINDEN	LA		01/03/2022		140,061		(7)			(7)		453	453			
100077669	COLORADO SPRINGS	CO		01/03/2022		277,706		(23)			(23)		1,420	1,420			
100077679	TALLAHASSEE	FL		01/03/2022		132,037		(41)			(41)		604	604			
100077682	LAKE CITY	AR		01/03/2022		65,081		(13)			(13)		310	310			
100077683	GALLITZIN	PA		01/03/2022		68,230		(15)			(15)		554	554			
100077684	APPLE VALLEY	CA		01/03/2022		166,720		(7)			(7)		283	283			
100077685	FORT WORTH	TX		01/03/2022		237,838		(1,337)			(1,337)		61,144	61,144			
100077689	MCCOMB	MS		01/03/2022		78,369		(20)			(20)		468	468			
100077693	BELLEVUE	NE		01/03/2022		111,550		(12)			(12)		171	171			
100077694	GERMANTOWN	OH		01/03/2022		131,353		(15)			(15)		395	395			
100077695	TULSA	OK		01/03/2022		102,682		(26)			(26)		589	589			
100077696	MIAMI	FL		01/03/2022		245,981		(57)			(57)		771	771			
100077702	WHITEHALL	MI		01/03/2022		108,224		(30)			(30)		461	461			
100077707	HATTIESBURG	MS		01/03/2022		185,497		(820)			(820)		38,947	38,947			
100077717	HUBERT	NC		01/03/2022		127,725		(40)			(40)		3,210	3,210			
100077719	SHENANDOAH	PA		01/03/2022		110,543		(59)			(59)		2,378	2,378			
100077725	SHREVEPORT	LA		01/03/2022		83,396		(9)			(9)		930	930			
100077731	HATTIESBURG	MS		01/03/2022		46,537		(5)			(5)		287	287			
100077739	READING	PA		01/03/2022		81,722		(3)			(3)		105	105			
100077741	HAZLETON	PA		01/03/2022		119,112		(27)			(27)		549	549			
100077744	KALAMAZOO	MI		01/03/2022		117,034		(3)			(3)		622	622			
100077750	ALLEGAN	MI		01/03/2022		110,371		(9)			(9)		521	521			
100077751	MOGADORE	OH		01/03/2022		223,443		(15)			(15)		2,546	2,546			
100077752	CORCORAN	CA		01/03/2022		217,304		(20)			(20)		1,045	1,045			
100077757	BROWNSVILLE	TX		01/03/2022		163,241		(24)			(24)		485	485			
100077759	CLEVELAND	OH		01/03/2022		38,086		(1)			(1)		164	164			
100077789	LOS ANGELES WOODLAND HILLS	CA		12/23/2021		1,037,485		(264)			(264)		9	9			
100077791	ATLANTA	GA		12/23/2021		213,888		(188)			(188)		798	798			
100077796	WEST PALM BEACH	FL		12/23/2021		213,719		(198)			(198)		749	749			
100077799	BRADENTON	FL		12/23/2021		302,886		(174)			(174)		979	979			
100077801	MIAMI	FL		12/23/2021		326,646		(157)			(157)		1,142	1,142			
100077802	LUTZ	FL		12/23/2021		558,350		(316)			(316)		2,280	2,280			
100077806	CAPE CORAL	FL		12/23/2021		734,798		(243)			(243)		2,775	2,775			
100077807	POWAY	CA		12/23/2021		418,899		(132)			(132)		526	526			
100077810	MALIBU	CA		12/23/2021		2,080,413		(1,143)			(1,143)		8,183	8,183			
100077811	MARSHALL	MI		12/23/2021		230,606		(147)			(147)		705	705			
100077812	MEDFORD	OR		12/23/2021		409,534		(260)			(260)		1,624	1,624			
100077814	GRIFFIN	GA		12/23/2021		257,493		(113)			(113)		737	737			
100077815	OAKLAND	CA		01/14/2022		900,020		(516)			(516)		3,400	3,400			
100077816	BEVERLY HILLS	CA		01/14/2022		836,205		(494)			(494)		3,154	3,154			
100077817	SAN LEANDRO	CA		01/14/2022		253,468		(83)			(83)		1,145	1,145			
100077818	GARDEN GROVE	CA		01/14/2022		808,718		(292)			(292)		3,587	3,587			
100077819	CALABASAS	CA		01/14/2022		471,682		(55)			(55)		3,416	3,416			
100077820	HUNTINGTON BEACH	CA		01/14/2022		275,974		(93)			(93)		1,246	1,246			
100077821	FRISCO	TX		01/14/2022		504,464		(240)			(240)		2,152	2,152			
100077823	MIAMI	FL		01/14/2022		201,195		(128)			(128)		827	827			
100077824	FONTANA	CA		01/14/2022		597,659		(355)			(355)		1,914	1,914			
100077825	TUSTIN	CA		01/14/2022		992,560		(214)			(214)		16,054	16,054			
100077827	OAKLAND	CA		01/14/2022		1,364,831		(16)			(16)		100	100			
100077828	OCEANSIDE	CA		01/14/2022		674,194		(70)			(70)		465	465			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077830	ALBUQUERQUE	NM		01/14/2022		212,735		(91)			(91)		963	963			
100077831	NORTH HOLLYWOOD	CA		01/14/2022		576,334		(48)			(48)		2,835	2,835			
100077871	Amsterdam	NLD		12/29/2021		27,611							527	527	(74)		(74)
100077873	Amsterdam	NLD		12/29/2021		10,829							204	204	(29)		(29)
100077874	Amsterdam	NLD		12/29/2021		10,275							235	235	(33)		(33)
100077877	Amsterdam	NLD		12/29/2021		35,265							673	673	(95)		(95)
100077883	Amsterdam	NLD		12/29/2021		6,049							153	153	(22)		(22)
100077886	Amsterdam	NLD		12/29/2021		32,053							614	614	(87)		(87)
100077891	Amsterdam	NLD		12/29/2021		21,554							402	402	(57)		(57)
100077897	Amsterdam	NLD		12/29/2021		107,886							953	953	(134)		(134)
100077899	Amsterdam	NLD		12/29/2021		706,396							182,617	182,617	(25,754)		(25,754)
100077900	Amsterdam	NLD		12/29/2021		8,766							167	167	(24)		(24)
100077903	Amsterdam	NLD		12/29/2021		28,107							522	522	(74)		(74)
100077906	Amsterdam	NLD		12/29/2021		53,580							281	281	(40)		(40)
100077908	Amsterdam	NLD		12/29/2021		10,219							195	195	(28)		(28)
100077910	Amsterdam	NLD		12/29/2021		46,632							1,066	1,066	(150)		(150)
100077916	Amsterdam	NLD		12/29/2021		15,429							295	295	(42)		(42)
100077918	Amsterdam	NLD		12/29/2021		11,435							201	201	(28)		(28)
100077924	Amsterdam	NLD		12/29/2021		5,197							32	32	(5)		(5)
100077929	Amsterdam	NLD		12/29/2021		161,371							846	846	(119)		(119)
100077931	Amsterdam	NLD		12/29/2021		35,567							813	813	(115)		(115)
100077932	Amsterdam	NLD		12/29/2021		33,196							759	759	(107)		(107)
100077935	MIAMI	FL		01/10/2022		439,629		(128)			(128)		1,711	1,711			
100077936	SAN DIEGO	CA		01/10/2022		275,669		(70)			(70)		1,144	1,144			
100077937	CASTLE ROCK	CO		01/10/2022		587,936		(293)			(293)		6,237	6,237			
100077938	PONTE VEDRA	FL		01/10/2022		394,253		(122)			(122)		1,042	1,042			
100077939	LAKE HAVASU CITY	AZ		01/10/2022		241,768		(83)			(83)		1,002	1,002			
100077941	ZEPHYR COVE	NV		01/10/2022		400,017		(110)			(110)		1,112	1,112			
100077942	AUSTIN	TX		01/10/2022		1,468,294		87			87		7,450	7,450			
100077943	PORT SAINT LUCIE	FL		01/10/2022		274,165		16			16		1,387	1,387			
100077944	CHINO	CA		01/10/2022		793,031		(421)			(421)		2,959	2,959			
100077945	DORAL	FL		01/10/2022		576,797		(222)			(222)		2,358	2,358			
100077947	SAG HARBOR	NY		01/10/2022		800,305		(347)			(347)		3,230	3,230			
100077949	LATHROP	CA		02/18/2022		420,484		(57)			(57)		1,689	1,689			
100077951	FRESNO	CA		01/13/2022		276,312		(105)			(105)		1,112	1,112			
100077956	NEWPORT BEACH	CA		01/13/2022		1,500,538		(127)			(127)		7,500	7,500			
100077957	NEWPORT BEACH	CA		01/13/2022		1,781,929		(284)			(284)		7,769	7,769			
100077958	KILL DEVIL HILLS	NC		01/06/2022		466,040		(52)			(52)		913	913			
100077960	LIBERTY LAKE	WA		02/18/2022		663,743		(57)			(57)		3,114	3,114			
100077968	ENCINITAS	CA		01/06/2022		1,146,991		(112)			(112)		5,401	5,401			
100077970	CRESTWOOD	IL		01/06/2022		183,642		(156)			(156)		495	495			
100077971	CLEARWATER	FL		02/18/2022		1,164,387		(942)			(942)		3,800	3,800			
100077972	SIMI VALLEY	CA		02/18/2022		253,893		(79)			(79)		1,100	1,100			
100077973	INDIO	CA		02/18/2022		1,332,200		(703)			(703)		4,583	4,583			
100077985	BOYNTON BEACH	FL		02/18/2022		139,073		(161)			(161)		441	441			
100077989	SMYRNA	GA		01/13/2022		388,864		(154)			(154)		808	808			
100077992	PROVO	UT		01/06/2022		490,199		(23)			(23)		16	16			
100077995	BOILING SPRINGS	SC		01/06/2022		3,032		(28)			(28)		3,004	3,004			
100078001	GARLAND	TX		02/18/2022		285,114		(159)			(159)		623	623			
100078002	STUDIO CITY	CA		02/18/2022		2,156,955		(647)			(647)		9,146	9,146			
100078003	BURBANK	CA		01/12/2022		1,765,393		(729)			(729)		7,340	7,340			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078005	WRIGHTWOOD	CA		01/12/2022		358,815		(225)			(225)		1,559	1,559			
100078007	LIBERTY HILL	TX		01/12/2022		441,551		(252)			(252)		1,721	1,721			
100078009	ELIZABETH	NJ		01/12/2022		424,091		(108)			(108)		1,973	1,973			
100078011	TOMS RIVER	NJ		01/12/2022		337,939		(188)			(188)		1,299	1,299			
100078013	WESTON	FL		01/12/2022		436,537		(205)			(205)		1,796	1,796			
100078015	VICTOR	ID		01/12/2022		1,169,293		(1,150)			(1,150)		14,309	14,309			
100078017	BAYVILLE	NY		01/12/2022		438,784		(181)			(181)		1,891	1,891			
100078019	CORONA	NY		01/12/2022		648,759		(250)			(250)		2,797	2,797			
100078022	MIAMI	FL		01/12/2022		368,063		(96)			(96)		1,559	1,559			
100078023	PALMDALE	CA		01/12/2022		764,426		(500)			(500)		5,671	5,671			
100078024	POTOMAC	MD		01/12/2022		1,019,211		56			56		1,034	1,034			
100078025	PROSPECT	KY		01/12/2022		151,705		(34)			(34)		639	639			
100078026	MANSFIELD	TX		01/12/2022		285,710		(163)			(163)		1,205	1,205			
100078027	LAS VEGAS	NV		01/12/2022		406,161		(162)			(162)		1,812	1,812			
100078029	DELRAY BEACH	FL		01/12/2022		819,457		(273)			(273)		4,542	4,542			
100078031	GARDNERVILLE	NV		01/12/2022		445,309		(249)			(249)		1,774	1,774			
100078032	WASHINGTON	DC		01/12/2022		1,492,266		(94)			(94)		7,292	7,292			
100078034	NASHVILLE	TN		01/12/2022		823,189		(39)			(39)		4,089	4,089			
100078035	ANKENY	IA		01/12/2022		507,465		(205)			(205)		2,100	2,100			
100078037	TORRANCE	CA		01/12/2022		833,344		(52)			(52)		4,253	4,253			
100078042	VERO BEACH	FL		01/21/2022		797,412		(414)			(414)		9,708	9,708		(1,830)	(1,830)
100078043	RANCHO SANTA MARGARITA	CA		01/21/2022		762,247		(257)			(257)		9,715	9,715			
100078045	VENICE	CA		01/21/2022		1,421,963		(440)			(440)		5,503	5,503			
100078046	VENICE	CA		01/21/2022		1,389,368		(430)			(430)		5,377	5,377			
100078047	LAHAINA	HI		01/21/2022		2,953,736		(527)			(527)		13,477	13,477			
100078048	TANNERSVILLE	PA		01/21/2022		303,086		(71)			(71)		1,674	1,674		(408)	(408)
100078049	DETROIT	MI		01/21/2022		247,989		(28)			(28)		859	859			
100078051	VENICE	CA		01/21/2022		1,324,177		(409)			(409)		5,125	5,125			
100078052	ASBURY PARK	NJ		01/21/2022		165,794		(73)			(73)		565	565			
100078053	WINTER PARK	FL		01/21/2022		315,881		(69)			(69)		2,328	2,328		(910)	(910)
100078185	TUCSON	AZ		02/10/2022		566,554		(318)			(318)		4,445	4,445		(37)	(37)
100078186	LOS ANGELES	CA		02/10/2022		1,473,763		232			232		7,212	7,212			
100078201	LOS ANGELES	CA		02/10/2022		447,462		(27)			(27)		22	22			
100078204	BEECH MOUNTAIN	NC		02/10/2022		470,584		(196)			(196)		2,355	2,355			
100078207	MCKINNEY	TX		02/10/2022		616,626		(356)			(356)		2,881	2,881			
100078208	PALM SPRINGS	CA		02/10/2022		797,115		(70)			(70)		608	608			
100078211	BEECH MOUNTAIN	NC		02/10/2022		211,249		(186)			(186)		701	701			
100078213	SAN FRANCISCO	CA		02/10/2022		172,479		(126)			(126)		541	541			
100078215	BEECH MOUNTAIN	NC		02/10/2022		213,985		(175)			(175)		714	714			
100078218	SAN DIEGO	CA		02/10/2022		485,353		42			42		3,812	3,812			
100078219	CELINA	TX		02/10/2022		265,911		(229)			(229)		830	830			
100078222	BALTIMORE	MD		02/10/2022		352,202		(265)			(265)		1,102	1,102			
100078230	CHULA VISTA	CA		02/10/2022		482,812		(97)			(97)		2,058	2,058			
100078231	HURON	OH		02/10/2022		140,869		(97)			(97)		468	468			
100078233	PALM CITY	FL		02/10/2022		276,001		(166)			(166)		2,080	2,080			
100078234	CHATSWORTH	CA		02/10/2022		1,529,239		883			883		8,246	8,246			
100078238	EL CAJON	CA		02/10/2022		237,235		(27)			(27)		1,064	1,064			
100078239	PUEBLO	CO		02/10/2022		241,280		(251)			(251)		715	715			
100078244	LACEY	WA		02/10/2022		566,290		(133)			(133)		2,351	2,351			
100078246	PHOENIX	AZ		02/10/2022		507,878		(336)			(336)		1,605	1,605			
100078247	DEARBORN	MI		02/10/2022		307,898		(164)			(164)		854	854			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078250	WEST NEW YORK	NJ		02/10/2022		351,632		(119)			(119)		1,390	1,390			
100078252	ROLLING HILLS ESTATES	CA		02/10/2022		1,451,492		(101)			(101)		9,000	9,000			
100078253	NOKOMIS	FL		02/10/2022		195,812		(96)			(96)		6,500	6,500			
100078254	BLAINE	WA		02/10/2022		769,233		(201)			(201)		2,422	2,422			
100078256	SANTA ROSA BEACH	FL		02/10/2022		620,263		(280)			(280)		2,218	2,218			
100078258	SPRING	TX		02/10/2022		128,171		(172)			(172)		324	324			
100078261	MCKINNEY	TX		02/10/2022		461,754		(233)			(233)		1,536	1,536			
100078262	WILTON	CA		02/10/2022		548,834		(401)			(401)		2,052	2,052			
100078264	ASHLAND	OR		02/10/2022		399,175		139			139		2,027	2,027			
100078266	LAKE WORTH	FL		02/10/2022		339,531		(198)			(198)		1,110	1,110			
100078267	MOORPARK	CA		02/10/2022		1,059,404		(434)			(434)		3,542	3,542			
100078268	LOS ANGELES	CA		02/10/2022		877,759		(403)			(403)		3,411	3,411			
100078269	WOODLAND HILLS	CA		02/10/2022		1,000,931		(505)			(505)		3,873	3,873			
100078270	LAWRENCEVILLE	GA		02/10/2022		227,410		(222)			(222)		1,573	1,573			
100078271	HOMESTEAD	FL		02/10/2022		264,273		(81)			(81)		1,090	1,090			
100078273	MELBOURNE	FL		02/10/2022		293,353		(184)			(184)		976	976			
100078274	HOMESTEAD	FL		02/10/2022		268,128		(81)			(81)		1,106	1,106			
100078275	HOMESTEAD	FL		02/10/2022		273,475		(168)			(168)		977	977			
100078276	HALLANDALE	FL		02/10/2022		302,830		(311)			(311)		2,252	2,252			
100078279	COLUMBIA	SC		02/10/2022		109,916		(105)			(105)		430	430			
100078280	LOS GATOS	CA		02/10/2022		2,969,068		(176)			(176)		15,508	15,508			
100078282	LONG BEACH	CA		02/10/2022		288,089		(72)			(72)		1,194	1,194			
100078287	COCOA BEACH	FL		02/10/2022		329,153		(45)			(45)		1,970	1,970			
100078288	PORTLAND	OR		03/10/2022		543,131		87			87		2,603	2,603			
100078290	TORRANCE	CA		02/10/2022		479,582		(172)			(172)		2,013	2,013			
100078292	LONG BEACH	CA		02/10/2022		518,220		40			40		2,466	2,466			
100078297	BELLINGHAM	WA		02/10/2022		1,773,082		(338)			(338)		6,033	6,033			
100078299	MIAMI BEACH	FL		02/10/2022		459,573		(208)			(208)		1,707	1,707			
100078301	MARICOPA	AZ		02/10/2022		266,093		(120)			(120)		1,326	1,326			
100078307	ATLANTA	GA		02/10/2022		485,954		(61)			(61)		2,251	2,251			
100078314	NEDERLAND	CO		02/10/2022		871,817		(219)			(219)		3,121	3,121			
100078316	KIRKLAND	WA		02/10/2022		337,233		(14)			(14)		2,541	2,541			
100078317	AMERICAN FORK	UT		02/10/2022		348,984		(60)			(60)		61	61			
100078321	PALM BEACH GARDENS	FL		02/10/2022		789,843		125			125		3,866	3,866			
100078322	NEWARK	NJ		02/10/2022		216,095		(24)			(24)		162	162			
100078324	PHOENIX	AZ		02/10/2022		298,444		(107)			(107)		1,198	1,198			
100078326	NAPLES	FL		02/10/2022		770,175		(377)			(377)		2,660	2,660			
100078330	SUGAR LAND	TX		02/10/2022		300,112		(528)			(528)		3,131	3,131			
100078332	CAPE CORAL	FL		02/10/2022		364,787		(177)			(177)		838	838			
100078337	MIAMI	FL		02/10/2022		719,144		(233)			(233)		2,585	2,585			
100078342	PARADISE VALLEY	AZ		02/10/2022		2,837,845		(1,321)			(1,321)		9,068	9,068			
100078345	TEMPE	AZ		02/10/2022		285,483		(210)			(210)		1,469	1,469			
100078351	PARKLAND	FL		02/10/2022		1,196,962		(345)			(345)		3,758	3,758			
100078356	PHOENIX	AZ		02/10/2022		281,075		(27)			(27)		1,262	1,262			
100078357	CAPE CORAL	FL		02/10/2022		128,970		(138)			(138)		304	304			
100078362	RANCHO CUCAMONGA	CA		02/10/2022		1,134,190		(431)			(431)		4,246	4,246			
100078364	BIG PINE KEY	FL		02/10/2022		1,548,861		(325)			(325)		6,477	6,477			
100078366	GRANITE BAY	CA		02/10/2022		532,350		17			17		2,787	2,787			
100078367	SAINT PETERSBURG	FL		02/10/2022		339,838		(242)			(242)		1,121	1,121			
100078372	BRANDON	FL		02/10/2022		324,210		(225)			(225)		820	820			
100078382	PHOENIX	AZ		02/10/2022		934,186		(120)			(120)		4,004	4,004			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078397	SAN DIEGO	CA		02/10/2022		742,128		(160)			(160)		3,019	3,019			
100078399	SCOTTSDALE	AZ		02/10/2022		239,985		(75)			(75)		989	989			
100078407	FONTANA	CA		02/10/2022		609,718		(30)			(30)		2,994	2,994			
100078408	KEY WEST	FL		02/10/2022		1,822,794		(282)			(282)		7,793	7,793			
100078438	DANVILLE	CA		01/21/2022		2,681,560		(3,099)			(3,099)		58,722	58,722		(5,042)	(5,042)
100078440	LA CANADA FLINTRIDGE	CA		01/21/2022		2,481,504		(564)			(564)		7,704	7,704			
100078441	NORTHRIDGE	CA		01/21/2022		438,175		(143)			(143)		2,142	2,142			
100078442	QUITMAN	TX		01/21/2022		158,362		(12)			(12)		751	751			
100078443	JURUPA VALLEY RIVERSID	CA		01/21/2022		496,669		(128)			(128)		1,891	1,891			
100078444	LAKE ARROWHEAD	CA		01/21/2022		905,870		(137)			(137)		4,547	4,547			
100078445	CORONA DEL MAR	CA		01/21/2022		593,854		(104)			(104)		2,961	2,961			
100078446	RIALTO	CA		01/21/2022		255,440		(63)			(63)		910	910			
100078447	CICERO	IN		01/25/2022		308,647		(171)			(171)		2,761	2,761			
100078448	SCOTTSDALE	AZ		01/25/2022		1,071,545		(86)			(86)		5,345	5,345			
100078449	ONTARIO	CA		01/25/2022		674,446		191			191		3,508	3,508			
100078450	PACIFIC PALISADES	CA		01/25/2022		886,409		(89)			(89)		4,085	4,085			
100078452	MOORESTOWN	NJ		01/25/2022		701,378		(116)			(116)		3,193	3,193			
100078453	MINNETONKA	MN		01/25/2022		472,768		(17)			(17)		1,820	1,820			
100078454	SANTA CLARITA	CA		01/25/2022		923,092		(596)			(596)		4,594	4,594			
100078456	NASHVILLE	TN		01/25/2022		985,482		9			9		4,585	4,585			
100078457	NASHVILLE	TN		01/25/2022		985,767		6			6		4,585	4,585			
100078459	MT PLEASANT	SC		01/25/2022		945,997		664			664		23,565	23,565			
100078460	VERO BEACH	FL		01/25/2022		455,799		(132)			(132)		1,427	1,427			
100078461	LAKE CITY	CO		01/25/2022		307,846		(141)			(141)		1,048	1,048			
100078462	GILROY	CA		01/25/2022		1,512,449		(543)			(543)		8,054	8,054			
100078463	HOMESTEAD	FL		01/25/2022		405,746		(187)			(187)		1,406	1,406			
100078464	BROOKLYN	NY		01/25/2022		616,350		160			160		3,043	3,043			
100078465	WAKE FOREST	NC		01/25/2022		533,878		(265)			(265)		1,796	1,796			
100078466	CAPE CORAL	FL		01/25/2022		330,527		(251)			(251)		969	969			
100078467	ANGOLA	NY		01/25/2022		142,040		(82)			(82)		482	482			
100078469	WHITTIER	CA		01/25/2022		870,695		(39)			(39)		292	292			
100078472	NORTH BRUNSWICK	NJ		02/02/2022		584,403		(302)			(302)		2,065	2,065			
100078474	PHOENIX	AZ		02/02/2022		129,948		(111)			(111)		367	367			
100078475	FORT LAUDERDALE	FL		02/02/2022		610,124		(316)			(316)		1,618	1,618			
100078476	MOUNT LAUREL	NJ		02/02/2022		253,436		(81)			(81)		1,398	1,398			
100078478	MIAMI BEACH	FL		02/02/2022		196,685		(201)			(201)		597	597			
100078479	NORTH BAY VILLAGE	FL		02/02/2022		260,930		(165)			(165)		1,257	1,257			
100078480	ANNA	TX		02/02/2022		251,968		(215)			(215)		620	620			
100078481	NORTHLAKE	TX		02/02/2022		353,692		(135)			(135)		984	984			
100078482	STATEN ISLAND	NY		02/02/2022		522,415		(288)			(288)		3,351	3,351			
100078483	METAIRIE	LA		02/02/2022		409,990		(347)			(347)		1,236	1,236			
100078484	WESTPORT	WA		02/02/2022		259,601		(129)			(129)		983	983			
100078485	SAN ANTONIO	TX		02/02/2022		212,052		(84)			(84)		900	900			
100078487	AUSTIN	TX		02/02/2022		353,862		(243)			(243)		943	943			
100078488	KAMUELA	HI		02/02/2022		632,527		(183)			(183)		1,579	1,579			
100078489	BRONX	NY		02/02/2022		579,075		115			115		5,140	5,140			
100078490	COLONIA	NJ		02/02/2022		343,798		(37)			(37)		1,496	1,496			
100078491	LONG BEACH	CA		02/02/2022		461,722		20			20		2,165	2,165			
100078496	TUCSON	AZ		02/02/2022		479,409		(205)			(205)		1,802	1,802			
100078497	MIAMI	FL		02/02/2022		739,719		(314)			(314)		2,309	2,309			
100078498	WINDERMERE	FL		02/25/2022		334,262		(163)			(163)		1,221	1,221			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078499	PANAMA CITY BEACH	FL		02/02/2022		274,285		(150)			(150)		956	956			
100078501	KAILUA	HI		02/02/2022		1,521,660		(430)			(430)		6,205	6,205			
100078508	Amsterdam	NLD		01/26/2022		22,579							429	429	(60)		(60)
100078510	Amsterdam	NLD		01/26/2022		54,551							1,237	1,237	(175)		(175)
100078512	Amsterdam	NLD		01/26/2022		18,177							313	313	(44)		(44)
100078514	Amsterdam	NLD		01/26/2022		13,538							307	307	(43)		(43)
100078524	Amsterdam	NLD		01/26/2022		34,879							662	662	(93)		(93)
100078527	Amsterdam	NLD		01/26/2022		9,684							182	182	(26)		(26)
100078530	Amsterdam	NLD		01/26/2022		153,030							2,838	2,838	(400)		(400)
100078532	Amsterdam	NLD		01/26/2022		40,297							771	771	(109)		(109)
100078534	Amsterdam	NLD		01/26/2022		19,209							359	359	(51)		(51)
100078536	Amsterdam	NLD		01/26/2022		22,053							417	417	(59)		(59)
100078539	Amsterdam	NLD		01/26/2022		23,132							525	525	(74)		(74)
100078544	Amsterdam	NLD		01/26/2022		8,875							167	167	(24)		(24)
100078545	Amsterdam	NLD		01/26/2022		29,059							553	553	(78)		(78)
100078548	Amsterdam	NLD		01/26/2022		9,025							170	170	(24)		(24)
100078550	Amsterdam	NLD		01/26/2022		31,477							589	589	(83)		(83)
100078552	Amsterdam	NLD		01/26/2022		7,819							148	148	(21)		(21)
100078556	Amsterdam	NLD		01/26/2022		79,039							1,793	1,793	(253)		(253)
100078565	Amsterdam	NLD		01/26/2022		26,107							483	483	(68)		(68)
100078566	Amsterdam	NLD		01/26/2022		24,289							1,229	1,229	(173)		(173)
100078570	Amsterdam	NLD		01/26/2022		95,899							8,696	8,696	(1,226)		(1,226)
100078571	Amsterdam	NLD		01/26/2022		95,899							8,696	8,696	(1,226)		(1,226)
100078572	Amsterdam	NLD		01/26/2022		125,867							10,870	10,870	(1,533)		(1,533)
100078574	Amsterdam	NLD		01/26/2022		14,124							264	264	(37)		(37)
100078578	Amsterdam	NLD		01/26/2022		8,265							157	157	(22)		(22)
100078581	Amsterdam	NLD		01/26/2022		21,167							402	402	(57)		(57)
100078584	Amsterdam	NLD		01/26/2022		10,087							189	189	(27)		(27)
100078586	Amsterdam	NLD		01/26/2022		11,096							208	208	(29)		(29)
100078587	Amsterdam	NLD		01/26/2022		11,499							216	216	(30)		(30)
100078590	Amsterdam	NLD		01/26/2022		10,894							204	204	(29)		(29)
100078592	Amsterdam	NLD		01/26/2022		13,718							257	257	(36)		(36)
100078594	Amsterdam	NLD		01/26/2022		10,491							197	197	(28)		(28)
100078597	Amsterdam	NLD		01/26/2022		7,827							146	146	(21)		(21)
100078598	Amsterdam	NLD		01/26/2022		8,657							168	168	(24)		(24)
100078601	Amsterdam	NLD		01/26/2022		17,365							321	321	(45)		(45)
100078603	Amsterdam	NLD		01/26/2022		13,718							257	257	(36)		(36)
100078604	Amsterdam	NLD		01/26/2022		10,686							202	202	(29)		(29)
100078608	Amsterdam	NLD		01/26/2022		23,462							445	445	(63)		(63)
100078616	Amsterdam	NLD		01/26/2022		10,283							195	195	(27)		(27)
100078618	Amsterdam	NLD		01/26/2022		5,557							134	134	(19)		(19)
100078621	Amsterdam	NLD		01/26/2022		10,692							201	201	(28)		(28)
100078623	Amsterdam	NLD		01/26/2022		27,014							513	513	(72)		(72)
100078626	Amsterdam	NLD		01/26/2022		27,471							505	505	(71)		(71)
100078628	Amsterdam	NLD		01/26/2022		14,104							270	270	(38)		(38)
100078630	Amsterdam	NLD		01/26/2022		6,968							158	158	(22)		(22)
100078636	HOLLIS	NH		02/02/2022		1,000,675		(96)			(96)		4,156	4,156			
100078637	ARLINGTON	MA		02/02/2022		1,050,333		(160)			(160)		4,426	4,426			
100078638	ST PETERSBURG	FL		02/02/2022		345,476		(171)			(171)		1,530	1,530			
100078639	HARBOR CITY	CA		02/02/2022		476,489		(221)			(221)		1,603	1,603			
100078640	WHITE PLAINS	NY		02/02/2022		227,359		(195)			(195)		1,019	1,019			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078641	CENTENNIAL	CO		02/02/2022		1,267,846		590			590		4,577	4,577			
100078642	NEWPORT BEACH	CA		02/02/2022		1,250,161		(244)			(244)		5,525	5,525			
100078643	PASADENA	CA		02/02/2022		1,335,612		(727)			(727)		4,225	4,225			
100078644	DAVIE	FL		02/02/2022		450,637		(169)			(169)		1,418	1,418			
100078645	PALM BCH GDNS	FL		02/02/2022		186,460		(130)			(130)		580	580			
100078646	BRADENTON	FL		02/02/2022		437,234		(169)			(169)		1,374	1,374			
100078648	CLIFFSIDE PARK	NJ		02/02/2022		457,429		(43)			(43)		2,530	2,530			
100078650	ENCINO	CA		02/02/2022		2,670,502		(1,213)			(1,213)		10,009	10,009			
100078651	PIOCHE	NV		02/02/2022		159,535		(80)			(80)		544	544			
100078652	MANITOWOC	WI		02/02/2022		118,785		(144)			(144)		855	855			
100078653	RIVERVIEW	FL		02/02/2022		335,156		(108)			(108)		1,276	1,276			
100078654	BOISE	ID		02/02/2022		700,215		198			198		3,536	3,536			
100078655	ELK GROVE	CA		02/02/2022		527,654		(50)			(50)		2,623	2,623			
100078656	HESPERIA	CA		02/02/2022		451,029		(59)			(59)		2,196	2,196			
100078657	FEASTERVILLE TREVOSE	PA		02/02/2022		244,554		(32)			(32)		3,581	3,581			
100078658	LAKE ELSINORE	CA		02/02/2022		459,619		(52)			(52)		2,233	2,233			
100078659	PALMDALE	CA		02/02/2022		626,991		(86)			(86)		2,699	2,699			
100078660	SAINT PETERSBURG	FL		02/02/2022		397,774		(288)			(288)		2,778	2,778			
100078661	HAMILTON	NJ		02/02/2022		153,940		(109)			(109)		1,851	1,851			
100078662	GUILFORD	CT		02/02/2022		1,007,823		(225)			(225)		4,292	4,292			
100078663	MULLICA HILL	NJ		02/02/2022		1,185,095		272			272		4,663	4,663			
100078664	CALDWELL	NJ		02/02/2022		490,145		(172)			(172)		1,592	1,592			
100078665	HONOLULU	HI		02/02/2022		1,306,454		(347)			(347)		5,064	5,064			
100078666	KAILUA KONA	HI		02/02/2022		962,556		(326)			(326)		3,040	3,040			
100078667	HENDERSON	NV		02/02/2022		451,047		(77)			(77)		3,073	3,073			
100078668	ST CHARLES	IL		02/02/2022		326,594		(123)			(123)		923	923			
100078669	LA HABRA	CA		02/02/2022		194,598		1,236			1,236		1,650	1,650			
100078670	HOUSTON	TX		02/25/2022		223,310		(200)			(200)		657	657			
100078671	QUEEN CREEK	AZ		02/02/2022		990,678		(241)			(241)		3,554	3,554			
100078672	SAN CLEMENTE	CA		02/02/2022		1,658,477		(591)			(591)		6,292	6,292			
100078673	SAN CLEMENTE	CA		02/02/2022		1,339,633		(788)			(788)		4,422	4,422			
100078674	SAN BERNARDINO	CA		02/02/2022		489,587		(220)			(220)		3,696	3,696			
100078675	ORMOND BEACH	FL		02/02/2022		363,313		(82)			(82)		1,006	1,006			
100078676	COLUMBUS	OH		02/02/2022		105,182		(43)			(43)		379	379			
100078677	RANCHO CUCAMONGA	CA		02/02/2022		433,727		23			23		2,069	2,069			
100078678	SUNLAND	CA		02/02/2022		1,215,938		(262)			(262)		4,963	4,963			
100078679	MURRIETA	CA		02/02/2022		450,570		(4)			(4)		2,119	2,119			
100078680	BURLINGAME	CA		02/02/2022		520,519		76			76		2,568	2,568			
100078681	WYNDMOOR	PA		02/02/2022		1,458,032		(581)			(581)		7,464	7,464			
100078682	UNION CITY	CA		02/02/2022		851,500		45			45		4,081	4,081			
100078683	EL MONTE	CA		02/02/2022		553,614		1,571			1,571		2,415	2,415			
100078684	PHOENIX	AZ		02/02/2022		399,915		(219)			(219)		1,105	1,105			
100078685	RANCHO SANTA MARGARITA	CA		02/02/2022		468,256		(245)			(245)		1,365	1,365			
100078686	DIAMOND BAR	CA		02/02/2022		391,420		62			62		1,942	1,942			
100078687	WOOD RIDGE	NJ		02/02/2022		499,277		(224)			(224)		1,581	1,581			
100078688	PLYMOUTH	MI		02/02/2022		447,691		(267)			(267)		1,425	1,425			
100078689	RANCHO CUCAMONGA	CA		02/02/2022		506,936		88			88		3,351	3,351			
100078690	FREEHOLD	NJ		02/02/2022		409,097		(147)			(147)		1,618	1,618			
100078692	RANCHO CUCAMONGA	CA		02/02/2022		554,041		(103)			(103)		2,185	2,185			
100078693	DIAMOND BAR	CA		02/02/2022		262,853		114			114		3,714	3,714			
100078694	LA HABRA	CA		02/02/2022		818,917		(87)			(87)		3,534	3,534			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078695	WALNUT	CA		02/02/2022		645,739		383			383		3,587	3,587			
100078696	ARCADIA	CA		02/02/2022		876,998		46			46		4,203	4,203			
100078697	NORTH TUSTIN	CA		02/02/2022		1,316,063		(476)			(476)		4,877	4,877			
100078698	SPIRIT LAKE	IA		02/02/2022		214,836		(102)			(102)		740	740			
100078699	TWENTYNINE PALMS	CA		02/02/2022		243,808		(122)			(122)		769	769			
100078700	GARDEN GROVE	CA		02/02/2022		708,286		11			11		3,297	3,297			
100078701	LA MIRADA	CA		02/02/2022		410,715		(59)			(59)		1,434	1,434			
100078702	FORT LAUDERDALE	FL		02/02/2022		232,448		(38)			(38)		1,004	1,004			
100078703	WEST COVINA	CA		02/02/2022		585,421		29			29		2,805	2,805			
100078704	PLAYA VISTA	CA		02/02/2022		1,289,260		(794)			(794)		3,989	3,989			
100078705	CHINO	CA		02/02/2022		418,049		(54)			(54)		1,815	1,815			
100078706	HACIENDA HEIGHTS	CA		02/02/2022		467,654		(12)			(12)		1,457	1,457			
100078707	SHELBY	NC		02/02/2022		198,196		(89)			(89)		732	732			
100078709	LOS ANGELES	CA		02/02/2022		482,584		(33)			(33)		2,193	2,193			
100078710	GRAND TERRACE	CA		02/02/2022		470,995		(63)			(63)		2,028	2,028			
100078711	LAKEWOOD	NJ		02/02/2022		1,051,966		(167)			(167)		4,258	4,258			
100078712	WEST COVINA	CA		02/02/2022		519,706		552			552		22,422	22,422			
100078713	WALNUT	CA		02/02/2022		698,863		274			274		3,668	3,668			
100078714	KILAUEA	HI		02/25/2022		1,088,211		(31,968)			(31,968)		360,000	360,000			
100078715	EAST HAMPTON	NY		02/02/2022		1,707,644		268			268		8,044	8,044			
100078716	TRENTON	NJ		02/02/2022		141,100		(111)			(111)		375	375			
100078717	FORT LEE	NJ		02/02/2022		571,133		(91)			(91)		2,441	2,441			
100078718	PALMDALE	CA		02/25/2022		267,523		(165)			(165)		966	966			
100078719	COOLIDGE	AZ		02/25/2022		254,909		(298)			(298)		2,930	2,930			
100078722	ORLANDO	FL		02/25/2022		156,156		(140)			(140)		1,168	1,168			
100078723	INDIAN ROCKS BEACH	FL		02/25/2022		626,245		(299)			(299)		2,388	2,388			
100078725	OLIVEHURST	CA		02/25/2022		149,990		(22)			(22)		670	670			
100078726	GLENDALE	CA		02/25/2022		381,605		(27)			(27)		1,763	1,763			
100078727	DENVER	CO		02/25/2022		547,704		(29)			(29)		2,522	2,522			
100078728	BRADENTON	FL		02/25/2022		414,219		(100)			(100)		1,689	1,689			
100078729	POWAY	CA		02/25/2022		445,792		(18)			(18)		2,065	2,065			
100078730	SEASIDE	OR		02/25/2022		359,205		(68)			(68)		1,425	1,425			
100078731	TIGARD	OR		02/25/2022		349,212		(173)			(173)		1,360	1,360			
100078732	MIDWAY CITY	CA		02/25/2022		267,568		37			37		1,313	1,313			
100078733	LAKE ELSINORE	CA		02/25/2022		275,826		(157)			(157)		1,037	1,037			
100078734	WILDOMAR	CA		02/25/2022		469,668		(222)			(222)		1,907	1,907			
100078736	SAN DIEGO	CA		02/25/2022		551,209		(98)			(98)		2,363	2,363			
100078737	GILBERT	AZ		02/25/2022		534,416		(145)			(145)		2,067	2,067			
100078738	SOUTH EL MONTE	CA		02/25/2022		504,081		(14)			(14)		2,384	2,384			
100078739	SANTA MARIA	CA		02/25/2022		543,696		(472)			(472)		3,999	3,999			
100078740	SANTA ANA	CA		02/25/2022		849,829		134			134		4,178	4,178			
100078741	BUENA PARK	CA		02/25/2022		685,000		(326)			(326)		2,119	2,119			
100078742	LONG BEACH	CA		02/25/2022		260,995		(198)			(198)		970	970			
100078743	COTTONWOOD	CA		02/25/2022		366,921		(223)			(223)		1,202	1,202			
100078744	SAN PABLO	CA		02/25/2022		597,389		(108)			(108)		2,548	2,548			
100078745	FORT LAUDERDALE	FL		02/25/2022		303,870		(269)			(269)		2,028	2,028			
100078748	SACRAMENTO	CA		02/25/2022		544,807		(281)			(281)		1,533	1,533			
100078749	UPLAND	CA		02/25/2022		655,221		302			302		3,459	3,459			
100078750	WOODLAND HILLS	CA		02/25/2022		1,971,828		(443)			(443)		8,193	8,193			
100078751	TORRANCE	CA		02/25/2022		1,068,971		(239)			(239)		4,442	4,442			
100078752	BEL AIR	MD		02/25/2022		179,055		(139)			(139)		344	344			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078762	VAN NUYS	CA		01/31/2022		162,849		(56)			(56)		661	661			
100078763	HUNTINGTON BEACH	CA		01/31/2022		1,456,414		(356)			(356)		6,453	6,453			
100078764	CAMARILLO	CA		01/31/2022		461,825		(178)			(178)		1,986	1,986			
100078765	MONMOUTH BEACH	NJ		01/31/2022		2,466,067		(995)			(995)		9,861	9,861			
100078766	ROWLAND HEIGHTS	CA		01/31/2022		763,176		(199)			(199)		3,451	3,451			
100078767	SIMI VALLEY	CA		01/31/2022		562,022		(134)			(134)		2,627	2,627			
100078768	SPRING VALLEY	CA		01/31/2022		597,075		(35)			(35)		2,943	2,943			
100078769	PASADENA	CA		01/31/2022		1,125,252		(233)			(233)		5,112	5,112			
100078770	SAN FRANCISCO	CA		01/31/2022		1,749,734		(228)			(228)		8,506	8,506			
100078771	NEWPORT BEACH	CA		01/31/2022		1,873,940		(339)			(339)		8,575	8,575			
100078772	LOS ANGELES	CA		01/31/2022		713,700		(115)			(115)		3,117	3,117			
100078773	IMPERIAL BEACH	CA		01/31/2022		593,754		(42)			(42)		200	200			
100078779	PHOENIX	AZ		02/24/2022		626,338		(86)			(86)		5,311	5,311			
100078780	HENDERSONVILLE	NC		02/24/2022		209,822		(51)			(51)		890	890			
100078781	HENDERSONVILLE	NC		02/24/2022		216,181		(52)			(52)		917	917			
100078782	PFLUGERVILLE	TX		02/24/2022		244,392		24			24		1,191	1,191			
100078783	HOUSTON	TX		02/24/2022		98,790		(2)			(2)		476	476			
100078784	BISMARCK	ND		02/24/2022		196,755		(6)			(6)		899	899			
100078785	DALLAS	TX		02/24/2022		111,929		32			32		589	589			
100078786	SPRINGTOWN	TX		02/24/2022		168,163		11			11		799	799			
100078787	PLANO	IL		02/24/2022		132,811		(7)			(7)		725	725			
100078788	MCGREGOR	TX		02/24/2022		161,153		5			5		780	780			
100078789	WINTER HAVEN	FL		02/24/2022		159,527		19			19		795	795			
100078790	MANCHESTER	CT		02/24/2022		188,979		4			4		1,425	1,425			
100078791	WASHINGTON	DC		02/24/2022		251,737		30			30		343	343			
100078792	CHARLESTON	SC		02/24/2022		209,149		62			62		1,057	1,057			
100078793	NAVARRE	FL		02/24/2022		271,708		78			78		1,350	1,350			
100078794	TAMPA	FL		02/24/2022		196,886		(1)			(1)		911	911			
100078795	HENDERSONVILLE	NC		02/24/2022		206,996		(50)			(50)		878	878			
100078796	HENDERSONVLLE	NC		02/24/2022		234,904		(53)			(53)		998	998			
100078797	CHARLOTTE	NC		02/24/2022		353,505		(77)			(77)		1,503	1,503			
100078798	LYNN	MA		02/24/2022		123,526		26			26		546	546			
100078799	ZEPHYRHILLS	FL		02/24/2022		152,686		(8)			(8)		688	688			
100078800	HOUSTON	TX		02/24/2022		197,620		(4)			(4)		913	913			
100078801	HENDERSONVILLE	NC		02/24/2022		198,376		(48)			(48)		841	841			
100078802	SALISBURY	NC		02/24/2022		147,819		18			18		737	737			
100078803	SPRINGTOWN	TX		02/24/2022		168,163		11			11		799	799			
100078804	COLORADO SPRINGS	CO		02/24/2022		279,471		(51)			(51)		1,166	1,166			
100078805	ARVADA	CO		02/24/2022		403,247		40			40		2,004	2,004			
100078806	MOORESVILLE	NC		02/24/2022		223,755		(23)			(23)		1,005	1,005			
100078807	TOMS RIVER	NJ		02/24/2022		408,695		(22)			(22)		1,923	1,923			
100078808	MINNEAPOLIS	MN		02/24/2022		141,993		(3)			(3)		948	948			
100078809	RALEIGH	NC		02/24/2022		174,287		(19)			(19)		799	799			
100078810	HAMPTON	VA		02/24/2022		115,387		40			40		1,480	1,480			
100078811	RUTLEDGE	PA		02/24/2022		162,010		7			7		2,247	2,247			
100078813	SIMI VALLEY	CA		02/24/2022		477,612		(16)			(16)		2,297	2,297			
100078814	ROCHESTER	NH		02/24/2022		106,394		(22)			(22)		476	476			
100078815	RALEIGH	NC		02/24/2022		198,824		(17)			(17)		913	913			
100078816	TOLEDO	OH		02/24/2022		79,097		(3)			(3)		357	357			
100078817	TOLEDO	OH		02/24/2022		101,682		(4)			(4)		469	469			
100078818	SOUTH BRUNSWICK	NJ		02/24/2022		126,712		(23)			(23)		930	930			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078819	RALEIGH	NC		02/24/2022		168,063		(18)			(18)		770	770			
100078820	RALEIGH	NC		02/24/2022		198,824		(17)			(17)		913	913			
100078821	RALEIGH	NC		02/24/2022		175,214		(15)			(15)		805	805			
100078822	FRESNO	CA		02/24/2022		119,652		(11)			(11)		561	561			
100078823	RALEIGH	NC		02/24/2022		174,287		(19)			(19)		799	799			
100078824	RALEIGH	NC		02/24/2022		168,063		(18)			(18)		770	770			
100078825	RALEIGH	NC		02/24/2022		174,287		(19)			(19)		799	799			
100078826	CONROE	TX		02/24/2022		190,751		(31)			(31)		2,723	2,723			
100078827	FRISCO	TX		02/24/2022		295,222		(34)			(34)		1,352	1,352			
100078828	HOUSTON	TX		02/24/2022		190,255		3			3		599	599			
100078829	OMAHA	NE		02/24/2022		195,988		15			15		932	932			
100078830	BALTIMORE	MD		02/24/2022		150,951		7			7		747	747			
100078831	BALTIMORE	MD		02/24/2022		194,501		(9)			(9)		873	873			
100078832	HOUSTON	TX		02/24/2022		150,713		(6)			(6)		695	695			
100078833	WINTER GARDEN	FL		02/24/2022		231,064		(20)			(20)		1,062	1,062			
100078834	HOUSTON	TX		02/24/2022		178,598		(27)			(27)		764	764			
100078835	HOUSTON	TX		02/24/2022		206,311		19			19		987	987			
100078836	CHULA VISTA	CA		02/24/2022		518,986		(8)			(8)		2,297	2,297			
100078837	FRESNO	CA		02/24/2022		237,217		(4)			(4)		1,074	1,074			
100078838	SUMMERFIELD	FL		02/24/2022		141,402		(6)			(6)		652	652			
100078839	MESA	AZ		02/24/2022		164,189		(15)			(15)		737	737			
100078840	PHOENIX	AZ		02/24/2022		198,989		(17)			(17)		914	914			
100078842	HOUSTON	TX		02/24/2022		231,983		26			26		1,131	1,131			
100078843	KISSIMMEE	FL		02/24/2022		270,989		(27)			(27)		1,165	1,165			
100078844	BRUNSWICK	GA		02/24/2022		105,251		(30)			(30)		296	296			
100078845	EAST POINT	GA		02/24/2022		216,980		(12)			(12)		1,021	1,021			
100078846	SAINT PETERSBURG	FL		02/24/2022		194,774		(19)			(19)		837	837			
100078847	ERWIN	NC		02/24/2022		156,668		(27)			(27)		717	717			
100078848	DAVENPORT	FL		02/24/2022		175,301		25			25		875	875			
100078849	MELBOURNE	FL		02/24/2022		163,082		3			3		756	756			
100078850	TOMS RIVER	NJ		02/24/2022		341,130		(88)			(88)		1,445	1,445			
100078851	BALTIMORE	MD		02/24/2022		181,648		(18)			(18)		781	781			
100078852	WINTER HAVEN	FL		02/24/2022		178,894		9			9		868	868			
100078853	RIVERVIEW	FL		02/24/2022		213,301		42			42		1,047	1,047			
100078854	RICHMOND	TX		02/24/2022		149,669		(5)			(5)		677	677			
100078856	CHULA VISTA	CA		02/24/2022		436,437		8			8		2,056	2,056			
100078857	WHITING	IN		02/24/2022		156,506		26			26		786	786			
100078858	SCOTT	LA		02/24/2022		173,845		(27)			(27)		743	743			
100078859	SOUTHBURY	CT		02/24/2022		116,454		(10)			(10)		544	544			
100078861	TOMBALL	TX		02/24/2022		200,991		(23)			(23)		921	921			
100078862	FAIRBANKS	AK		02/24/2022		185,629		(8)			(8)		856	856			
100078863	OSHKOSH	WI		02/24/2022		135,638		(27)			(27)		568	568			
100078864	AVON PARK	FL		02/24/2022		93,694		(30)			(30)		377	377			
100078865	TOLEDO	OH		02/24/2022		58,887		(23)			(23)		395	395			
100078866	VIRGINIA BEACH	VA		02/24/2022		137,480		(46)			(46)		566	566			
100078867	STANLEY	WI		02/24/2022		70,180		4			4		462	462			
100078868	SPRING	TX		02/24/2022		142,149		(20)			(20)		688	688			
100078869	COVINA	CA		02/24/2022		553,798		(3)			(3)		4,445	4,445			
100078870	SUNRISE	FL		02/24/2022		194,749		8			8		1,080	1,080			
100078871	CHARLOTTE	NC		02/24/2022		337,912		(14)			(14)		1,558	1,558			
100078872	MABLETON	GA		02/24/2022		196,862		(48)			(48)		835	835			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078873	ROY	UT		02/24/2022		309,441		(31)			(31)		1,396	1,396			
100078874	MERIDIAN	ID		02/24/2022		275,281		(12)			(12)		1,269	1,269			
100078875	VALLEJO	CA		02/24/2022		365,506		94			94		1,905	1,905			
100078876	INMAN	SC		02/24/2022		152,908		37			37		938	938			
100078877	BELOIT	WI		02/24/2022		129,264		(22)			(22)		827	827			
100078879	TWENTYNINE PALMS	CA		02/24/2022		142,161		(19)			(19)		650	650			
100078880	MARIETTA	GA		02/24/2022		475,518		61			61		2,321	2,321			
100078881	SCHERERVILLE	IN		02/24/2022		142,399		(22)			(22)		612	612			
100078882	SAN DIEGO	CA		02/24/2022		477,726		(75)			(75)		2,087	2,087			
100078884	BRIDGEPORT	CT		02/24/2022		294,881		22			22		1,454	1,454			
100078885	TUCSON	AZ		02/24/2022		199,311		6			6		2,136	2,136			
100078886	DELRAY BEACH	FL		02/24/2022		94,547		(27)			(27)		462	462			
100078887	QUAIL VALLEY	CA		02/24/2022		258,991		5			5		1,226	1,226			
100078888	LEESBURG	FL		02/24/2022		160,489		(21)			(21)		688	688			
100078889	WEST LAFAYETTE	IN		02/24/2022		152,442		(32)			(32)		923	923			
100078890	CHARLOTTE	NC		02/24/2022		110,408		1			1		501	501			
100078891	COVINGTON	GA		02/24/2022		145,001		(51)			(51)		634	634			
100078892	LAS VEGAS	NV		02/24/2022		185,846		(16)			(16)		854	854			
100078894	SCHERERVILLE	IN		02/24/2022		147,999		(23)			(23)		636	636			
100078895	SPOKANE	WA		02/24/2022		205,170		6			6		952	952			
100078896	RALEIGH	NC		02/24/2022		206,129		(9)			(9)		950	950			
100078897	MONTGOMERY	AL		02/24/2022		59,938		(8)			(8)		269	269			
100078898	OCALA	FL		02/24/2022		125,865		10			10		756	756			
100078899	BALTIMORE	MD		02/24/2022		226,267		(46)			(46)		963	963			
100078900	LAS VEGAS	NV		02/24/2022		277,039		(12)			(12)		1,353	1,353			
100078901	S LAKE TAHOE	CA		02/24/2022		441,317		4			4		2,149	2,149			
100078902	HINESVILLE	GA		02/24/2022		138,805		12			12		671	671			
100078903	LARGO	FL		02/24/2022		293,284		41			41		1,433	1,433			
100078904	AUGUSTA	GA		02/24/2022		46,900		4			4		149	149			
100078905	MADISON	AL		02/24/2022		227,706		(27)			(27)		1,105	1,105			
100078906	BRADENTON	FL		02/24/2022		434,001		108			108		2,237	2,237			
100078907	FAYETTEVILLE	NC		02/24/2022		131,951		(31)			(31)		357	357			
100078908	BEND	OR		02/24/2022		164,330		(41)			(41)		1,048	1,048			
100078909	MIAMI	FL		02/24/2022		201,910		(49)			(49)		856	856			
100078910	WESTMINSTER	CO		02/24/2022		407,608		76			76		2,031	2,031			
100078911	HOUSTON	TX		02/24/2022		181,660		4			4		1,223	1,223			
100078912	AUGUSTA	GA		02/24/2022		60,040		3			3		279	279			
100078913	ORLANDO	FL		02/24/2022		254,806		5			5		1,206	1,206			
100078914	PHILADELPHIA	PA		02/24/2022		129,444		(13)			(13)		581	581			
100078915	JOANNA	SC		02/24/2022		66,945		(26)			(26)		359	359			
100078916	OAKLAND	CA		02/24/2022		255,622		(25)			(25)		1,174	1,174			
100078917	DENVER	CO		02/24/2022		640,356		(29)			(29)		3,127	3,127			
100078918	KILLEEN	TX		02/24/2022		165,410		(56)			(56)		725	725			
100078919	FREDERICKSBURG.	VA		02/24/2022		272,073		6			6		1,701	1,701			
100078920	HARPERS FERRY	WV		02/24/2022		226,466		38			38		1,109	1,109			
100078921	VICTORVILLE	CA		02/24/2022		262,428		45			45		1,285	1,285			
100078922	FORT WAYNE	IN		02/24/2022		53,829		(10)			(10)		346	346			
100078923	VICTORVILLE	CA		02/24/2022		319,156		73			73		1,571	1,571			
100078924	FRESNO	CA		02/24/2022		191,256		11			11		981	981			
100078925	PHILADELPHIA	PA		02/24/2022		142,835		(12)			(12)		431	431			
100078926	BAYVILLE	NJ		02/24/2022		207,746		5			5		1,005	1,005			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078927	TOMBALL	TX		02/24/2022		134,633		5			5		1,030	1,030			
100078928	HUMBLE	TX		02/24/2022		200,566		24			24		1,320	1,320			
100078929	SAINT LOUIS	MO		02/24/2022		131,499		(3)			(3)		607	607			
100078931	VENICE	FL		02/24/2022		220,484		5			5		1,173	1,173			
100078932	NORTH MYRTLE BEACH	SC		02/24/2022		82,157		7			7		399	399			
100078934	CHECOTAH	OK		02/24/2022		65,112		(11)			(11)		290	290			
100078936	RALEIGH	NC		02/24/2022		173,645		(26)			(26)		765	765			
100078937	OMAHA	NE		02/24/2022		212,411		(23)			(23)		953	953			
100078938	COLUMBIA	MO		02/24/2022		113,250		(20)			(20)		486	486			
100078939	OMAHA	NE		02/24/2022		219,684		(24)			(24)		985	985			
100078940	RICHMOND	VA		02/24/2022		137,825		(2)			(2)		643	643			
100078941	BATTLE CREEK	MI		02/24/2022		58,387		(5)			(5)		216	216			
100078942	IOWA FALLS	IA		02/24/2022		69,420		7			7		326	326			
100078943	CLARKSVILLE	TN		02/24/2022		162,144		7			7		753	753			
100078944	CENTER POINT	AL		02/24/2022		101,806		(12)			(12)		461	461			
100078945	NEW ORLEANS	LA		02/24/2022		136,011		27			27		890	890			
100078946	OMAHA	NE		02/24/2022		220,382		(24)			(24)		988	988			
100078947	BELLINGHAM	WA		02/24/2022		559,018		(57)			(57)		2,576	2,576			
100078948	FERNDALE	WA		02/24/2022		404,002		(34)			(34)		1,738	1,738			
100078949	CHATTANOOGA	TN		02/24/2022		129,657		(17)			(17)		571	571			
100078950	CLARKSVILLE	TN		02/24/2022		162,144		7			7		753	753			
100078951	ARNOLD	MO		02/24/2022		127,102		5			5		395	395			
100078952	WILMINGTON	DE		02/24/2022		204,171		(8)			(8)		941	941			
100078953	NEWPORT NEWS	VA		02/24/2022		179,518		(31)			(31)		1,026	1,026			
100078954	PATERSON	NJ		02/24/2022		259,748		18			18		1,215	1,215			
100078955	OKLAHOMA CITY	OK		02/24/2022		108,103		11			11		529	529			
100078956	INDIANAPOLIS	IN		02/24/2022		56,482		(11)			(11)		251	251			
100078958	CRANBERRY TWP	PA		02/24/2022		180,947		13			13		906	906			
100078959	MOBILE	AL		02/24/2022		128,036		2			2		619	619			
100078960	SAINT LOUIS	MO		02/24/2022		82,361		(13)			(13)		378	378			
100078961	MULBERRY	FL		02/24/2022		97,388		(25)			(25)		1,229	1,229			
100078962	ARDMORE	OK		02/24/2022		97,726		(12)			(12)		438	438			
100078963	INDIANAPOLIS	IN		02/24/2022		220,177		(33)			(33)		942	942			
100078964	LINCOLN	NE		02/24/2022		106,923		(20)			(20)		550	550			
100078965	AKRON	OH		02/24/2022		62,909		12			12		469	469			
100078966	CENTER POINT	AL		02/24/2022		126,911		(13)			(13)		370	370			
100078967	FLORISSANT	MO		02/24/2022		88,930		(10)			(10)		396	396			
100078968	GARNER	NC		02/24/2022		313,025		(71)			(71)		1,366	1,366			
100078969	PARK FOREST	IL		02/24/2022		121,371		(20)			(20)		532	532			
100078970	NEPTUNE CITY	NJ		02/24/2022		277,995		20			20		1,294	1,294			
100078971	STOW	OH		02/24/2022		168,257		(9)			(9)		762	762			
100078972	FALL RIVER	MA		02/24/2022		280,548		(44)			(44)		1,173	1,173			
100078973	LOUISVILLE	KY		02/24/2022		75,417		(5)			(5)		347	347			
100078974	PENSACOLA	FL		02/24/2022		240,000		(35)			(35)		1,050	1,050			
100078975	SAINT LOUIS	MO		02/24/2022		83,961		(29)			(29)		347	347			
100078976	PORTSMOUTH	VA		02/24/2022		119,200		(21)			(21)		515	515			
100078977	DOVER	NJ		02/24/2022		233,296		16			16		1,040	1,040			
100078978	SAINT LOUIS	MO		02/24/2022		173,991		(41)			(41)		739	739			
100078979	MEMPHIS	TN		02/24/2022		107,658		(12)			(12)		498	498			
100078980	NEWPORT NEWS	VA		02/24/2022		103,601		(21)			(21)		855	855			
100078981	MCMINNVILLE	OR		02/24/2022		346,685		(54)			(54)		1,460	1,460			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078982	PONCHATOULA	LA		02/24/2022		154,364		(16)			(16)		681	681			
100078983	MEMPHIS	TN		02/24/2022		107,658		(12)			(12)		478	478			
100078984	TULSA	OK		02/24/2022		122,886		(10)			(10)		589	589			
100078985	RAPID CITY	SD		02/24/2022		114,515		(10)			(10)		472	472			
100078986	SAINT LOUIS	MO		02/24/2022		173,991		(41)			(41)		739	739			
100078987	WATERLOO	IA		02/24/2022		79,739		(1)			(1)		377	377			
100078988	WILMINGTON	NC		02/24/2022		138,472		4			4		629	629			
100078989	SAINT LOUIS	MO		02/24/2022		110,737		(29)			(29)		1,134	1,134			
100078990	WHITMAN	MA		02/24/2022		487,620		(96)			(96)		2,622	2,622			
100078992	RICHMOND	VA		02/24/2022		197,306		(29)			(29)		802	802			
100078993	HOWELL	MI		02/24/2022		137,832							668	668			
100078994	PIEDMONT	AL		02/24/2022		95,972		(30)			(30)		626	626			
100078995	CHESTER	VA		02/24/2022		326,132		(13)			(13)		942	942			
100078996	PITTSBURGH	PA		02/24/2022		158,791		(10)			(10)		715	715			
100078997	ROANOKE	VA		02/24/2022		157,572		(31)			(31)		884	884			
100078998	CLOVIS	CA		02/24/2022		446,876		(50)			(50)		1,918	1,918			
100078999	BARBERTON	OH		02/24/2022		112,119		(17)			(17)		1,676	1,676			
100079000	ZAPATA	TX		02/24/2022		100,882		(42)			(42)		970	970			
100079001	PHILADELPHIA	PA		02/24/2022		222,841		(12)			(12)		632	632			
100079002	BEATRICE	NE		02/24/2022		80,783		(22)			(22)		343	343			
100079003	LEWISBURG	TN		02/24/2022		128,643		(25)			(25)		548	548			
100079004	OMAHA	NE		02/24/2022		154,821		(10)			(10)		697	697			
100079005	OMAHA	NE		02/24/2022		151,497		(7)			(7)		713	713			
100079006	OMAHA	NE		02/24/2022		157,438		(7)			(7)		741	741			
100079007	OMAHA	NE		02/24/2022		150,011		(7)			(7)		706	706			
100079008	LEBANON	PA		02/24/2022		63,159							298	298			
100079009	PHILADELPHIA	PA		02/24/2022		138,995		(16)			(16)		599	599			
100079010	FREMONT	NE		02/24/2022		89,522		(9)			(9)		420	420			
100079012	CLEVELAND	OH		02/24/2022		113,683		(31)			(31)		503	503			
100079013	ROANOKE	VA		02/24/2022		119,071		(32)			(32)		493	493			
100079014	CHARLOTTE	NC		02/24/2022		187,655		(17)			(17)		257	257			
100079016	HERMISTON	OR		02/24/2022		194,092		(26)			(26)		972	972			
100079017	ROANOKE	VA		02/24/2022		119,071		(32)			(32)		493	493			
100079018	ROANOKE	VA		02/24/2022		118,261		(32)			(32)		489	489			
100079019	SOUTH GATE	CA		02/24/2022		662,959		(78)			(78)		2,797	2,797			
100079020	BULLHEAD CITY	AZ		02/24/2022		197,868		(52)			(52)		817	817			
100079022	NORTH LAS VEGAS	NV		02/24/2022		352,469		(111)			(111)		3,031	3,031			
100079023	PAISLEY	FL		02/24/2022		84,907		(23)			(23)		361	361			
100079024	SPRINGFIELD	MA		02/24/2022		158,285		5			5		707	707			
100079025	OMAHA	NE		02/24/2022		111,179		(33)			(33)		1,772	1,772			
100079026	GRANDVIEW	MO		02/24/2022		131,033		(18)			(18)		599	599			
100079027	KANSAS CITY	MO		02/24/2022		137,656		(10)			(10)		661	661			
100079028	VISALIA	CA		02/24/2022		225,568		1			1		1,552	1,552			
100079029	GRAND PRAIRIE	TX		02/24/2022		188,509		(39)			(39)		789	789			
100079030	VAN ALSTYNE	TX		02/24/2022		272,089		(46)			(46)		1,148	1,148			
100079031	PIKE ROAD	AL		02/24/2022		172,290		(8)			(8)		811	811			
100079032	ROSEVILLE	MN		02/24/2022		180,074		13			13		893	893			
100079033	ARLINGTON	TX		02/24/2022		169,323		(33)			(33)		886	886			
100079034	MADISON HEIGHTS	MI		02/24/2022		119,910		(18)			(18)		548	548			
100079035	LINCOLN	NE		02/24/2022		146,924		(29)			(29)		629	629			
100079036	OMAHA	NE		02/24/2022		143,578		(17)			(17)		630	630			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079037	CLAYTON	NC		02/24/2022		346,724		(1,700)			(1,700)		81,506	81,506			
100079038	ROCK HILL	SC		02/24/2022		123,734		(14)			(14)		347	347			
100079039	CUYAHOGA FALLS	OH		02/24/2022		112,361		(16)			(16)		492	492			
100079040	ANNAPOLIS	MD		02/24/2022		189,064		(32)			(32)		1,104	1,104			
100079041	SAINT PETERS	MO		02/24/2022		124,997		(28)			(28)		531	531			
100079042	CLOVIS	CA		02/24/2022		277,480		(5)			(5)		1,288	1,288			
100079043	WORCESTER	MA		02/24/2022		194,114		(19)			(19)		871	871			
100079044	NORFOLK	VA		02/24/2022		140,793		(30)			(30)		589	589			
100079045	LAS VEGAS	NV		02/24/2022		235,938		(66)			(66)		897	897			
100079046	SAINT LOUIS	MO		02/24/2022		101,302		(26)			(26)		981	981			
100079047	MILWAUKEE	WI		02/24/2022		92,170		(5)			(5)		434	434			
100079050	ZION	IL		02/24/2022		113,109		2			2		853	853			
100079052	REEDSPORT	OR		02/24/2022		199,985		(28)			(28)		856	856			
100079053	PHILADELPHIA	PA		02/24/2022		86,159		(11)			(11)		361	361			
100079055	CENTER LINE	MI		02/24/2022		99,015		(16)			(16)		452	452			
100079057	IMPERIAL	MO		02/24/2022		116,862		(25)			(25)		531	531			
100079058	CARROLLTON	TX		02/24/2022		237,786		(13)			(13)		1,119	1,119			
100079059	HOUSTON	TX		02/24/2022		230,801		(43)			(43)		927	927			
100079060	EL MONTE	CA		02/24/2022		438,406		(89)			(89)		1,850	1,850			
100079061	MIRAMAR	FL		02/24/2022		323,242		61			61		2,158	2,158			
100079062	THOMPSONS STATION	TN		02/24/2022		335,560		(28)			(28)		1,508	1,508			
100079063	NORTH PLATTE	NE		02/24/2022		98,811		(19)			(19)		430	430			
100079064	PHOENIX	AZ		02/24/2022		127,439		(27)			(27)		543	543			
100079065	WESTMONT	IL		02/24/2022		151,095		(21)			(21)		1,314	1,314			
100079066	SAINT LOUIS	MO		02/24/2022		75,079		(11)			(11)		314	314			
100079068	RENO	NV		02/24/2022		256,483		(33)			(33)		1,147	1,147			
100079069	SAINT LOUIS	MO		02/24/2022		163,936		(29)			(29)		715	715			
100079070	MCKENNEY	VA		02/24/2022		57,071		(27)			(27)		984	984			
100079071	TULSA	OK		02/24/2022		102,050		(43)			(43)		2,357	2,357			
100079072	PORTSMOUTH	VA		02/24/2022		120,553		(23)			(23)		503	503			
100079073	WILDWOOD	NJ		02/24/2022		177,142		(16)			(16)		1,283	1,283			
100079074	NORTH CHARLESTON	SC		02/24/2022		325,961		(46)			(46)		1,793	1,793			
100079075	HAMMOND	LA		02/24/2022		118,329		(43)			(43)		1,485	1,485			
100079076	MESQUITE	TX		02/24/2022		195,231		(19)			(19)		862	862			
100079077	GREENVILLE	SC		02/24/2022		135,151		(5)			(5)		(1,273)	(1,273)		1,462	1,462
100079078	WATERFORD	MI		02/24/2022		83,000		(32)			(32)		877	877			
100079079	BURNSVILLE	NC		02/24/2022		216,696		(67)			(67)		920	920			
100079080	MARLTON	NJ		02/24/2022		150,055		(1)			(1)		694	694			
100079082	OKLAHOMA CITY	OK		02/24/2022		204,741		(14)			(14)		922	922			
100079083	MIDDLE RIVER	MD		02/24/2022		136,794		(5)			(5)		634	634			
100079084	WAUKESHA	WI		02/24/2022		153,006		(45)			(45)		699	699			
100079085	ELLISVILLE	MO		02/24/2022		127,765		(24)			(24)		572	572			
100079086	BRIDGEPORT	PA		02/24/2022		134,674		3			3		638	638			
100079087	TULSA	OK		02/24/2022		187,558		(24)			(24)		871	871			
100079089	NEW ORLEANS	LA		02/24/2022		295,822		47			47		1,468	1,468			
100079090	CHELSEA	MA		02/24/2022		562,942							3,491	3,491			
100079091	MOORESTOWN	NJ		02/24/2022		321,340		3			3		1,488	1,488			
100079092	CUMMING	GA		02/24/2022		232,403		4			4		1,100	1,100			
100079093	FRISCO	TX		02/24/2022		249,929		(60)			(60)		1,037	1,037			
100079094	OKLAHOMA CITY	OK		02/24/2022		88,075		(14)			(14)		385	385			
100079095	BUDA	TX		02/24/2022		272,048		(28)			(28)		1,254	1,254			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079097	OKLAHOMA CITY	OK		02/24/2022		199,792		6			6		927	927			
100079098	MURFREESBORO	TN		02/24/2022		264,722							1,249	1,249			
100079099	PASADENA	TX		02/24/2022		113,949		(12)			(12)		511	511			
100079100	BARTLETT	TN		02/24/2022		199,933		(30)			(30)		859	859			
100079101	CHICAGO	IL		02/24/2022		124,188		(29)			(29)		595	595			
100079102	SPRING	TX		02/24/2022		199,133		(49)			(49)		845	845			
100079103	ABSECON	NJ		02/24/2022		111,044		(4)			(4)		351	351			
100079104	GULF SHORES	AL		02/24/2022		233,134		(68)			(68)		990	990			
100079105	WENDOVER	UT		02/24/2022		134,761		(7)			(7)		1,422	1,422			
100079106	SUN VALLEY	CA		02/24/2022		600,193		(171)			(171)		2,549	2,549			
100079107	CALHOUN	GA		02/24/2022		118,671		(32)			(32)		2,743	2,743			
100079108	SAN ANTONIO	TX		02/24/2022		187,939							833	833			
100079109	LAKEWOOD	OH		02/24/2022		184,923		(8)			(8)		852	852			
100079110	BOSSIER CITY	LA		02/24/2022		168,860		9			9		802	802			
100079111	HOLLYWOOD	FL		02/24/2022		251,171		(45)			(45)		1,473	1,473			
100079112	HUNTSVILLE	TX		02/24/2022		164,315		(106)			(106)		2,614	2,614			
100079113	LAS VEGAS	NV		02/24/2022		262,010		(30)			(30)		1,035	1,035			
100079114	AUSTIN	TX		02/24/2022		325,927		(34)			(34)		1,531	1,531			
100079115	PLEASANT GRV	UT		02/24/2022		261,303		(41)			(41)		1,142	1,142			
100079116	COEUR D ALENE	ID		02/24/2022		284,497		(48)			(48)		1,195	1,195			
100079117	N LAS VEGAS	NV		02/24/2022		299,812		(34)			(34)		1,293	1,293			
100079118	MESA	AZ		02/24/2022		284,992		(48)			(48)		1,278	1,278			
100079119	KEYPORT	NJ		02/24/2022		266,044		(44)			(44)		1,312	1,312			
100079120	SPOKANE	WA		02/24/2022		349,484		(92)			(92)		1,475	1,475			
100079121	RICHMOND	VA		02/24/2022		343,878		(5)			(5)		1,573	1,573			
100079122	SPOKANE	WA		02/24/2022		212,580		(60)			(60)		883	883			
100079123	PHILADELPHIA	PA		02/24/2022		271,986		49			49		1,749	1,749			
100079124	DENTON	MD		02/24/2022		122,990		(86)			(86)		1,585	1,585			
100079125	HAMPSHIRE	IL		02/24/2022		398,911		(106)			(106)		1,761	1,761			
100079126	PORTLAND	OR		02/24/2022		295,925		(33)			(33)		1,362	1,362			
100079127	LAFAYETTE	CO		02/24/2022		493,785		(58)			(58)		2,165	2,165			
100079128	NORTH LAS VEGAS	NV		02/24/2022		318,657		(83)			(83)		1,320	1,320			
100079129	ESCONDIDO	CA		02/24/2022		591,318		71			71		1,852	1,852			
100079130	GREENWELL SPRINGS	LA		02/24/2022		174,661		(70)			(70)		2,625	2,625			
100079131	ATLANTA	GA		02/24/2022		629,587		(141)			(141)		2,573	2,573			
100079132	HASTINGS	MN		02/24/2022		186,448		(18)			(18)		874	874			
100079133	WARNER ROBINS	GA		02/24/2022		60,265		(12)			(12)		590	590			
100079135	MANOR	TX		02/24/2022		246,471		54			54		1,232	1,232			
100079136	SOUTH RIVER	NJ		02/24/2022		273,513		(56)			(56)		1,120	1,120			
100079137	WEST PALM BEACH	FL		02/24/2022		361,894		(98)			(98)		1,539	1,539			
100079138	SOUTHFIELD	MI		02/24/2022		171,747		(18)			(18)		787	787			
100079139	AVENEL	NJ		02/24/2022		340,740		(12)			(12)		2,110	2,110			
100079140	LAS VEGAS	NV		02/24/2022		318,118		(54)			(54)		891	891			
100079141	SAN TAN VALLEY	AZ		02/24/2022		275,901		(23)			(23)		1,240	1,240			
100079142	SAN TAN VALLEY	AZ		02/24/2022		296,034		(25)			(25)		1,331	1,331			
100079144	VENTURA	CA		02/24/2022		323,906		(39)			(39)		971	971			
100079145	CAPE CORAL	FL		02/24/2022		270,365		(10)			(10)		820	820			
100079146	HINESVILLE	GA		02/24/2022		150,383		(26)			(26)		656	656			
100079147	RAHWAY	NJ		02/24/2022		251,526		(45)			(45)		1,079	1,079			
100079148	PITTSBURGH	PA		02/24/2022		81,826		(12)			(12)		454	454			
100079149	OWINGS MILLS	MD		02/24/2022		240,462		14			14		1,123	1,123			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079150	PAHOA	HI		02/24/2022		179,404		26			26		899	899			
100079152	MIAMI	FL		02/24/2022		311,156		(10)			(10)		1,444	1,444			
100079153	ROSENBERG	TX		02/24/2022		208,511		7			7		972	972			
100079154	LEANDER	TX		02/24/2022		324,169		(14)			(14)		1,439	1,439			
100079156	HIALEAH	FL		02/24/2022		337,917		10			10		1,601	1,601			
100079157	LAS VEGAS	NV		02/24/2022		238,928		(49)			(49)		1,045	1,045			
100079158	TUSCALOOSA	AL		02/24/2022		105,798		(56)			(56)		620	620			
100079160	LEBANON	TN		02/24/2022		254,726		(16)			(16)		1,128	1,128			
100079161	LEANDER	TX		02/24/2022		387,902		70			70		1,832	1,832			
100079162	CHICAGO	IL		02/24/2022		86,318		(37)			(37)		352	352			
100079163	BLOOMINGBURG	NY		02/24/2022		275,121		21			21		1,343	1,343			
100079164	MATTHEWS	NC		02/24/2022		299,897		(34)			(34)		1,381	1,381			
100079165	NEW SMYRNA BEACH	FL		02/24/2022		237,135		30			30		1,163	1,163			
100079166	SAN ANTONIO	TX		02/24/2022		198,767		25			25		954	954			
100079167	SEGUIN	TX		02/24/2022		218,843		(12)			(12)		1,035	1,035			
100079168	BOWLING GREEN	KY		02/24/2022		95,421		(9)			(9)		429	429			
100079169	CONROE	TX		02/24/2022		215,407		(12)			(12)		1,018	1,018			
100079170	CAPE CORAL	FL		02/24/2022		397,995		(119)			(119)		1,443	1,443			
100079171	TEXAS CITY	TX		02/24/2022		276,067		(35)			(35)		387	387			
100079172	WOODBOURNE	NY		02/24/2022		479,132		16			16		2,437	2,437			
100079173	GEORGETOWN	TX		02/24/2022		340,539		(18)			(18)		1,610	1,610			
100079174	YUCAIPA	CA		02/24/2022		244,480		(8)			(8)		1,133	1,133			
100079175	BAKERSFIELD	CA		02/24/2022		180,526		(25)			(25)		777	777			
100079176	BOULDER CITY	NV		02/24/2022		198,346		(31)			(31)		905	905			
100079177	ROUND ROCK	TX		02/24/2022		320,812		53			53		1,604	1,604			
100079178	CAPE CORAL	FL		02/24/2022		412,609		(35)			(35)		1,855	1,855			
100079179	FAYETTEVILLE	NC		02/24/2022		125,995		(19)			(19)		563	563			
100079180	NEW FRANKLIN	OH		02/24/2022		112,929		2			2		562	562			
100079181	FAYETTEVILLE	NC		02/24/2022		133,223		(7)			(7)		562	562			
100079182	GRAND RAPIDS	MI		02/24/2022		107,035		(23)			(23)		445	445			
100079183	PUEBLO	CO		02/24/2022		218,819		(38)			(38)		2,252	2,252			
100079184	SAINT CLOUD	FL		02/24/2022		352,680		(3)			(3)		1,562	1,562			
100079185	JAMAICA	NY		02/24/2022		736,922		(124)			(124)		3,147	3,147			
100079186	ARLINGTON HEIGHTS	IL		02/24/2022		241,350		(13)			(13)		1,141	1,141			
100079187	NEW CITY	NY		02/24/2022		282,337		(48)			(48)		1,206	1,206			
100079188	NEWARK	NJ		02/24/2022		362,454		41			41		1,693	1,693			
100079189	TAMPA	FL		02/24/2022		354,812		(25)			(25)		1,529	1,529			
100079190	CHARLOTTE	NC		02/24/2022		349,019		(15)			(15)		1,620	1,620			
100079191	POMONA	NY		02/24/2022		370,485		(7)			(7)		1,748	1,748			
100079192	HALE	MI		02/24/2022		66,823		(11)			(11)		292	292			
100079193	MIDDLETOWN	PA		02/24/2022		87,074		(135)			(135)		6,036	6,036			
100079194	ROCHESTER	NY		02/24/2022		161,001		(37)			(37)		717	717			
100079195	BUFFALO	NY		02/24/2022		220,098		(8)			(8)		1,103	1,103			
100079196	RIVERSIDE	CA		02/24/2022		411,931		(18)			(18)		1,899	1,899			
100079197	BREWSTER	NY		02/24/2022		221,483		(14)			(14)		1,044	1,044			
100079198	LARGO	FL		02/24/2022		125,895		(40)			(40)		519	519			
100079199	PARK CITY	UT		02/24/2022		646,723		(60)			(60)		2,905	2,905			
100079200	OVERLAND PARK	KS		02/24/2022		206,842		20			20		1,007	1,007			
100079201	BEAUMONT	TX		02/24/2022		89,875		(14)			(14)		412	412			
100079202	ASTORIA	NY		02/24/2022		977,179		103			103		4,760	4,760			
100079203	SEBASTIAN	FL		02/24/2022		283,155		(65)			(65)		1,076	1,076			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079204	FAIRPORT	NY		02/24/2022		142,387		(36)			(36)		773	773			
100079205	BUFFALO	NY		02/24/2022		131,563		(23)			(23)		587	587			
100079206	ROCHESTER	NY		02/24/2022		297,255		(14)			(14)		1,235	1,235			
100079207	SAN ANTONIO	TX		02/24/2022		254,993		(43)			(43)		1,143	1,143			
100079208	NORMAL	IL		02/24/2022		139,142		(29)			(29)		635	635			
100079209	STATEN ISLAND	NY		02/24/2022		262,469		(70)			(70)		1,451	1,451			
100079210	UPPER MARLBORO	MD		02/24/2022		434,065		(35)			(35)		585	585			
100079211	KNOXVILLE	TN		02/24/2022		202,609		24			24		974	974			
100079212	BALLSTON SPA	NY		02/24/2022		204,991		(39)			(39)		893	893			
100079213	PHOENIX	AZ		02/24/2022		520,281		(86)			(86)		4,513	4,513			
100079214	SARANAC LAKE	NY		02/24/2022		399,035		(34)			(34)		1,994	1,994			
100079215	WASHINGTON	DC		02/24/2022		102,834		(35)			(35)		437	437			
100079216	STATEN ISLAND	NY		02/24/2022		469,580		(131)			(131)		2,660	2,660			
100079217	WATERVLIET	NY		02/24/2022		174,073		(39)			(39)		707	707			
100079218	YONKERS	NY		02/24/2022		223,033		(10)			(10)		984	984			
100079219	BUFFALO	NY		02/24/2022		190,185		(55)			(55)		786	786			
100079220	BUFFALO	NY		02/24/2022		98,960		(30)			(30)		417	417			
100079221	AUSTIN	TX		02/14/2022		333,405		(24)			(24)		1,508	1,508			
100079222	SAN DIEGO	CA		02/14/2022		452,327		(211)			(211)		1,916	1,916			
100079223	PRESCOTT	AZ		02/14/2022		335,888		(154)			(154)		1,254	1,254			
100079224	PRESCOTT	AZ		02/14/2022		335,516		(150)			(150)		1,254	1,254			
100079225	MERIDIAN	ID		02/14/2022		280,582		(30)			(30)		1,304	1,304			
100079226	MESA	AZ		02/14/2022		392,316		(152)			(152)		1,535	1,535			
100079227	APACHE JCT	AZ		02/14/2022		384,427		(155)			(155)		1,502	1,502			
100079228	FORT WALTON BEACH	FL		02/14/2022		374,155		(67)			(67)		1,604	1,604			
100079229	POTOMAC	MD		02/14/2022		368,541		71			71		1,812	1,812			
100079231	PANAMA CITY BEACH	FL		02/14/2022		351,681		(147)			(147)		1,382	1,382			
100079232	SAN MARCOS	CA		02/14/2022		455,640		(133)			(133)		1,899	1,899			
100079233	PANAMA CITY BEACH	FL		02/14/2022		372,261		(44)			(44)		1,668	1,668			
100079234	FORT MYERS BEACH	FL		02/14/2022		325,529		(70)			(70)		1,436	1,436			
100079235	CASTLE ROCK	CO		02/14/2022		430,178		42			42		2,074	2,074			
100079236	FORT LAUDERDALE	FL		02/14/2022		343,971		(41)			(41)		1,559	1,559			
100079237	PANAMA CITY BEACH	FL		02/14/2022		416,188		5			5		1,946	1,946			
100079242	MARTINEZ	CA		02/25/2022		860,349		(283)			(283)		4,225	4,225			
100079243	WOODINVILLE	WA		02/25/2022		925,198		(303)			(303)		7,760	7,760			
100079245	MISSION VIEJO	CA		02/25/2022		1,136,664		(408)			(408)		3,871	3,871			
100079247	LOS ANGELES	CA		02/25/2022		1,794,298		(185)			(185)		7,708	7,708			
100079249	CLARKSVILLE	MD		02/25/2022		1,489,734		(218)			(218)		8,595	8,595			
100079250	VICTORVILLE	CA		02/25/2022		291,119		(239)			(239)		1,336	1,336			
100079251	PATTERSON	CA		02/25/2022		446,433		(99)			(99)		1,736	1,736			
100079252	VICTORVILLE	CA		02/25/2022		439,326		(212)			(212)		1,449	1,449			
100079253	FRIANT	CA		02/25/2022		398,568		(223)			(223)		974	974			
100079254	LOS ANGELES	CA		02/25/2022		1,855,229		(614)			(614)		7,464	7,464			
100079255	SANTA ANA	CA		02/25/2022		552,775		(138)			(138)		5,184	5,184			
100079256	PLACENTIA	CA		02/25/2022		482,118		(134)			(134)		1,864	1,864			
100079258	WESTPORT	WA		02/25/2022		156,203		(82)			(82)		576	576			
100079260	WASHINGTON	DC		02/25/2022		298,791		(62)			(62)		1,824	1,824			
100079261	TAMARAC	FL		02/28/2022		149,711		(21)			(21)		739	739			
100079262	JACKSONVILLE	FL		02/28/2022		149,179		(78)			(78)		2,013	2,013			
100079264	TAMPA	FL		02/28/2022		109,098		(6)			(6)		481	481			
100079265	TAMPA	FL		02/28/2022		328,898		(218)			(218)		991	991			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100079266	DECATUR	GA		02/28/2022		226,686		(137)			(137)		811	811			
100079267	SUN CITY CENTER	FL		02/28/2022		171,494		(44)			(44)		695	695			
100079268	DORAL	FL		02/28/2022		229,628		(90)			(90)		1,443	1,443			
100079269	NORTH MIAMI BEACH	FL		02/28/2022		322,553		(181)			(181)		1,901	1,901			
100079270	VALLEJO	CA		02/28/2022		385,920		(415)			(415)		1,064	1,064			
100079271	SARATOGA SPRINGS	UT		02/28/2022		454,447		(93)			(93)		1,616	1,616			
100079272	HOQUIAM	WA		02/28/2022		132,943		(94)			(94)		634	634			
100079273	SAN DIEGO	CA		02/28/2022		455,086		(150)			(150)		1,724	1,724			
100079274	NEW BEDFORD	MA		02/28/2022		233,225		(75)			(75)		878	878			
100079275	FOX RIVER GROVE	IL		02/28/2022		216,010		(149)			(149)		681	681			
100079276	HIALEAH	FL		02/28/2022		162,335		(53)			(53)		1,934	1,934			
100079277	PENSACOLA BEACH	FL		02/28/2022		427,335		(91)			(91)		2,044	2,044			
100079278	FARMERS BRANCH	TX		02/28/2022		444,755		(115)			(115)		1,685	1,685			
100079279	SALEM	MA		02/28/2022		462,387		(152)			(152)		1,587	1,587			
100079280	BRIDGEPORT	CT		02/28/2022		220,115		(101)			(101)		800	800			
100079282	CORONA	CA		02/28/2022		584,634		(53)			(53)		2,514	2,514			
100079283	SACRAMENTO	CA		02/28/2022		188,068		(92)			(92)		819	819			
100079284	PORT HUENEME	CA		02/28/2022		183,480		29			29		1,706	1,706			
100079285	LARGO	FL		02/28/2022		276,389		(154)			(154)		863	863			
100079286	ROCK HILL	SC		02/28/2022		273,699		(101)			(101)		1,049	1,049			
100079287	DAVENPORT	FL		02/28/2022		241,436		(196)			(196)		715	715			
100079288	CELINA	TX		02/28/2022		379,767		(208)			(208)		1,348	1,348			
100079289	LAWRENCEVILLE	GA		02/28/2022		200,420		(71)			(71)		1,122	1,122			
100079290	PANAMA CITY BEACH	FL		02/28/2022		241,146		18			18		1,099	1,099			
100079291	HOUSTON	TX		02/28/2022		269,182		(55)			(55)		5,842	5,842			
100079292	MARYSVILLE	WA		02/28/2022		573,560		(138)			(138)		2,128	2,128			
100079293	NEW YORK	NY		02/28/2022		1,520,399		(112)			(112)		6,693	6,693			
100079294	BURBANK	CA		02/28/2022		948,709		(127)			(127)		3,975	3,975			
100079295	SOUTH EASTON	MA		02/28/2022		517,437		(123)			(123)		1,171	1,171			
100079297	SPOTSWOOD	NJ		02/28/2022		244,120		(25)			(25)		1,026	1,026			
100079298	STONEHAM	MA		02/28/2022		540,589		(165)			(165)		2,095	2,095			
100079300	ATLANTA	GA		02/28/2022		158,580		(91)			(91)		518	518			
100079301	LA QUINTA	CA		02/28/2022		1,312,914		(145)			(145)		5,636	5,636			
100079304	FULSHEAR	TX		02/28/2022		337,392		(96)			(96)		1,014	1,014			
100079306	GRANBURY	TX		02/28/2022		125,364		(98)			(98)		420	420			
100079307	APOPKA	FL		02/28/2022		139,896		5			5		636	636			
100079308	DALLAS	TX		02/28/2022		400,602		(107)			(107)		1,631	1,631			
100079309	ST CLOUD	FL		02/28/2022		271,008		38			38		1,269	1,269			
100079315	GATLINBURG	TN		03/17/2022		725,036		(131)			(131)		2,878	2,878			
100079317	NASHVILLE	TN		03/17/2022		528,131		(181)			(181)		2,018	2,018			
100079327	LOS ANGELES	CA		03/17/2022		724,892		(314)			(314)		9,818	9,818			
100079330	NAVARRE	FL		03/17/2022		407,374		(131)			(131)		1,999	1,999			
100079331	LA MIRADA	CA		03/17/2022		643,120		(297)			(297)		2,320	2,320			
100079334	LAKE ELSINORE	CA		03/17/2022		610,688		(152)			(152)		676	676			
100079335	TUCSON	AZ		03/17/2022		380,493		(233)			(233)		2,920	2,920			
100079337	PLACENTIA	CA		03/17/2022		543,753		22			22		2,473	2,473			
100079338	CHAMPIONS GATE	FL		03/17/2022		304,244		(115)			(115)		1,127	1,127			
100079347	HALLANDALE BEACH	FL		03/17/2022		861,458							2,511	2,511			
100079359	TAMPA	FL		03/17/2022		362,345		(136)			(136)		818	818			
100079360	GLENDALE	AZ		03/17/2022		555,449		33			33		840	840			
100079364	TAMARAC	FL		03/17/2022		547,582		(57)			(57)		2,239	2,239			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079367	YORBA LINDA	CA		03/17/2022		613,390		(260)			(260)		3,325	3,325			
100079368	POMONA	CA		03/17/2022		623,620		(136)			(136)		2,952	2,952			
100079371	GILBERT	AZ		03/17/2022		537,298		(288)			(288)		12,206	12,206			
100079372	FOLSOM	CA		03/17/2022		859,533		(133)			(133)		3,628	3,628			
100079376	BANNER ELK	NC		03/17/2022		117,801		(60)			(60)		435	435			
100079380	LONG BEACH	CA		03/17/2022		404,193		(473)			(473)		3,044	3,044			
100079385	LOS BANOS	CA		03/17/2022		257,153		(101)			(101)		978	978			
100079390	SUN CITY CENTER	FL		03/17/2022		342,135		(176)			(176)		992	992			
100079391	DURANGO	CO		03/17/2022		572,524		(111)			(111)		2,122	2,122			
100079394	PHILADELPHIA	PA		03/17/2022		127,344		(126)			(126)		352	352			
100079395	SPRING VALLEY	CA		03/17/2022		564,155		(140)			(140)		2,306	2,306			
100079399	BELL GARDENS	CA		03/17/2022		705,237		(331)			(331)		2,602	2,602			
100079401	ARVADA	CO		03/17/2022		461,771		(162)			(162)		1,833	1,833			
100079403	PHOENIX	AZ		03/17/2022		278,411		(26)			(26)		1,165	1,165			
100079405	AROMAS	CA		03/17/2022		922,825		(453)			(453)		2,750	2,750			
100079406	GLENDALE	AZ		03/17/2022		294,825		(8)			(8)		1,341	1,341			
100079409	STOCKTON	CA		03/17/2022		247,663		(112)			(112)		898	898			
100079410	RALEIGH	NC		03/17/2022		265,110		19			19		1,202	1,202			
100079411	PORTER RANCH	CA		03/17/2022		583,764		98			98		2,734	2,734			
100079416	SANTA ROSA	CA		03/17/2022		1,510,976		(428)			(428)		5,179	5,179			
100079418	PHOENIX	AZ		03/17/2022		271,022		(129)			(129)		619	619			
100079429	LADERA RANCH	CA		03/17/2022		1,562,957		(11)			(11)		6,888	6,888			
100079432	CATHEDRAL CITY	CA		03/17/2022		304,201		(111)			(111)		1,815	1,815			
100079433	RIVERSIDE	CA		03/17/2022		1,795,734		(360)			(360)		7,116	7,116			
100079437	KIHEI	HI		03/17/2022		523,350		(124)			(124)		1,401	1,401			
100079438	CHANDLER	AZ		03/17/2022		457,236		(67)			(67)		1,904	1,904			
100079440	FONTANA	CA		03/17/2022		607,456		(153)			(153)		2,297	2,297			
100079441	HOUSTON	TX		03/17/2022		207,658		(126)			(126)		704	704			
100079444	OCEANSIDE	CA		03/17/2022		849,218		(175)			(175)		3,143	3,143			
100079449	LONG BEACH	CA		03/17/2022		686,360		(443)			(443)		3,697	3,697			
100079450	PLEASANTON	CA		03/17/2022		2,185,551		(492)			(492)		8,448	8,448			
100079452	CARPINTERIA	CA		03/17/2022		636,951		141			141		3,325	3,325			
100079462	SAN DIEGO	CA		03/17/2022		618,707		(155)			(155)		523	523			
100079467	SCOTTDALE	GA		03/17/2022		362,654		(10,518)			(10,518)		137,880	137,880			
100079485	PINEHURST	NC		04/25/2022		854,158		(290)			(290)		2,008	2,008			
100079486	SAINT CLOUD	MN		04/08/2022		154,035		(80)			(80)		546	546			
100079487	DENVER	CO		04/25/2022		191,153		183			183		1,089	1,089			
100079488	FORT PIERCE	FL		04/25/2022		190,817		(93)			(93)		694	694			
100079489	FORT PIERCE	FL		04/25/2022		190,906		(94)			(94)		694	694			
100079490	MINNEAPOLIS	MN		04/25/2022		762,359		195			195		3,440	3,440			
100079491	ORLANDO	FL		04/25/2022		169,358		(38)			(38)		677	677			
100079492	BOWIE	MD		04/25/2022		764,758		439			439		5,043	5,043			
100079493	ATLANTA	GA		04/25/2022		143,631		52			52		950	950			
100079494	MATTHEWS	NC		04/08/2022		548,744		629			629		3,173	3,173			
100079495	PRUDENVILLE	MI		04/25/2022		321,594		43			43		1,430	1,430			
100079496	ORLANDO	FL		04/25/2022		446,430		107			107		2,075	2,075			
100079497	FORT WALTON BEACH	FL		04/25/2022		509,860		109			109		2,365	2,365			
100079498	SAN DIEGO	CA		04/25/2022		897,375		382			382		4,421	4,421			
100079499	PHILADELPHIA	PA		04/25/2022		150,616		(59)			(59)		579	579			
100079500	GOWEN	MI		04/08/2022		236,020		540			540		1,054	1,054			
100079501	PONCA CITY	OK		04/25/2022		108,783		(69)			(69)		286	286			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079502	BRIGANTINE	NJ		04/08/2022		335,424		(91)			(91)		1,191	1,191			
100079503	WASHOUGAL	WA		04/25/2022		145,922		21			21		673	673			
100079504	REISTERSTOWN	MD		04/25/2022		140,628		84			84		744	744			
100079505	PARIS	TN		04/25/2022		180,175		(45)			(45)		704	704			
100079506	LOS ANGELES RESEDA AREA	CA		04/25/2022		608,759		258			258		3,400	3,400			
100079507	CENTENNIAL	CO		04/25/2022		202,038		194			194		1,151	1,151			
100079508	WOODINVILLE	WA		04/08/2022		623,739		186			186		2,976	2,976			
100079509	ROSCOE	IL		04/08/2022		184,305		(25)			(25)		972	972			
100079510	PORTLAND	OR		04/25/2022		377,058		(5)			(5)		1,537	1,537			
100079511	ALMA	MI		04/25/2022		114,437		(41)			(41)		452	452			
100079512	VANCOUVER	WA		04/25/2022		359,779		(34)			(34)		1,521	1,521			
100079513	DULUTH	GA		04/25/2022		1,321,419		109			109		5,624	5,624			
100079514	DEAL	NJ		04/08/2022		1,809,739		(2)			(2)		1,833	1,833			
100079515	PARK FOREST	IL		04/08/2022		138,476		(64)			(64)		450	450			
100079516	DECATUR	AL		04/08/2022		159,246		(39)			(39)		621	621			
100079517	SAINT PETE BEACH	FL		04/25/2022		1,139,289		68			68		3,254	3,254			
100079518	ATHENS	AL		04/25/2022		172,845		(15)			(15)		728	728			
100079519	YUKON	OK		04/08/2022		113,635		(79)			(79)		219	219			
100079520	PIGEON FORGE	TN		04/25/2022		612,888		(206)			(206)		2,264	2,264			
100079521	ABITA SPRINGS	LA		04/25/2022		225,271		(33)			(33)		887	887			
100079522	BRADENTON	FL		04/08/2022		296,240		(64)			(64)		1,184	1,184			
100079524	WAUCONDA	IL		04/25/2022		287,403		(125)			(125)		663	663			
100079525	WEST PALM BEACH	FL		04/25/2022		1,359,222		1,296			1,296		7,440	7,440			
100079526	MARY ESTHER	FL		04/08/2022		139,471		(127)			(127)		336	336			
100079527	LAFAYETTE	LA		04/25/2022		151,341		(35)			(35)		604	604			
100079528	CHARLOTTE	NC		04/25/2022		204,896		(72)			(72)		722	722			
100079529	SAN LUCAS	CA		04/08/2022		127,986		(81)			(81)		438	438			
100079531	WINTER GARDEN	FL		04/25/2022		267,254		(215)			(215)		754	754			
100079532	DALLAS	GA		04/25/2022		256,819		(161)			(161)		839	839			
100079533	GRAYSON	GA		04/08/2022		208,361		(54)			(54)		830	830			
100079536	CLAYTON	GA		04/08/2022		153,411		(111)			(111)		461	461			
100079538	NAPA	CA		04/25/2022		309,195		(31)			(31)		1,674	1,674			
100079542	COMPTON	CA		04/08/2022		206,601		82			82		3,480	3,480			
100079544	LOS ANGELES	CA		04/25/2022		556,427		(521)			(521)		4,945	4,945			
100079545	SAVANNAH	GA		04/08/2022		338,616		(172)			(172)		1,063	1,063			
100079546	HOLLYWOOD	SC		04/08/2022		106,277		(99)			(99)		205	205			
100079547	PARK CITY	UT		04/08/2022		1,040,332		(116)			(116)		4,110	4,110			
100079549	CHICAGO	IL		04/25/2022		156,017		(69)			(69)		473	473			
100079550	VIRGINIA BEACH	VA		04/08/2022		403,600		(130)			(130)		1,426	1,426			
100079551	WINTER GARDEN	FL		04/08/2022		286,418		(139)			(139)		1,019	1,019			
100079552	WEST PALM BEACH	FL		04/25/2022		401,604		(181)			(181)		1,105	1,105			
100079553	LAS VEGAS	NV		04/25/2022		199,030		(58)			(58)		773	773			
100079554	KAILUA KONA	HI		04/25/2022		830,281		(167)			(167)		3,352	3,352			
100079555	PORT SAINT LUCIE	FL		04/08/2022		154,155		(124)			(124)		330	330			
100079556	SAN BERNARDINO	CA		04/08/2022		439,715		(103)			(103)		1,464	1,464			
100079558	MANDEVILLE	LA		04/25/2022		321,371		(39)			(39)		1,326	1,326			
100079559	CARLSBAD	CA		04/08/2022		769,361		349			349		4,798	4,798			
100079560	HOLIDAY	FL		04/25/2022		131,933		(56)			(56)		494	494			
100079561	CHICAGO	IL		04/25/2022		143,306		29			29		1,482	1,482			
100079562	ORLANDO	FL		04/25/2022		208,548		(137)			(137)		551	551			
100079564	ST GEORGE	UT		04/25/2022		635,953		26			26		2,722	2,722			

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100079565	FOLSOM	CA		04/25/2022		263,161		(151)			(151)		1,002	1,002			
100079566	NORTH MYRTLE BEACH	SC		04/25/2022		132,261		(128)			(128)		394	394			
100079567	PALM BAY	FL		04/08/2022		250,620		(68)			(68)		911	911			
100079568	DEERFIELD BEACH	FL		04/25/2022		108,021		(92)			(92)		353	353			
100079570	DUNWOODY	GA		04/25/2022		208,595		(51)			(51)		832	832			
100079571	LAS VEGAS	NV		04/25/2022		212,790		(59)			(59)		846	846			
100079572	HARRISON	ID		04/25/2022		272,825		(68)			(68)		1,063	1,063			
100079573	MODESTO	CA		04/25/2022		573,440		(217)			(217)		2,109	2,109			
100079574	CANYON COUNTRY	CA		04/08/2022		248,249		(135)			(135)		659	659			
100079575	MYRTLE BEACH	SC		04/25/2022		132,667		(120)			(120)		337	337			
100079576	PARK CITY	UT		04/08/2022		534,043		49			49		2,398	2,398			
100079577	CLINTON	MD		04/25/2022		269,140		512			512		6,587	6,587			
100079578	PASADENA	CA		04/25/2022		692,859		(278)			(278)		2,661	2,661			
100079579	LOS ANGELES	CA		04/25/2022		817,287		(288)			(288)		3,154	3,154			
100079581	VISTA	CA		04/25/2022		536,008		(37)			(37)		2,271	2,271			
100079582	MIAMI	FL		04/08/2022		546,554		(198)			(198)		12,524	12,524			
100079583	AUSTIN	TX		04/25/2022		908,196		(111)			(111)		3,746	3,746			
100079586	WINTER GARDEN	FL		04/25/2022		211,470		(142)			(142)		738	738			
100079588	SAINT CLOUD	FL		04/25/2022		189,378		(172)			(172)		715	715			
100079589	SAN MATEO	CA		04/25/2022		1,032,068		19			19		4,528	4,528			
100079590	FORT LAUDERDALE	FL		04/08/2022		162,958		(59)			(59)		948	948			
100079591	CHULA VISTA	CA		04/08/2022		461,587		(157)			(157)		1,743	1,743			
100079592	NEW YORK	NY		04/25/2022		1,312,968		1,766			1,766		4,905	4,905			
100079593	MIAMI BEACH	FL		04/25/2022		288,978		22			22		1,296	1,296			
100079594	LAS VEGAS	NV		04/08/2022		150,421		(26)			(26)		788	788			
100079595	SAN DIEGO	CA		04/25/2022		911,140		(142)			(142)		3,746	3,746			
100079596	LOS ANGELES	CA		04/08/2022		708,832		253			253		3,400	3,400			
100079597	STARKE	FL		04/08/2022		117,396		(83)			(83)		371	371			
100079598	ANSONIA	CT		04/08/2022		262,318		(130)			(130)		920	920			
100079599	OGDEN	UT		04/25/2022		120,347		(10)			(10)		176	176			
100079600	WINTER GARDEN	FL		04/25/2022		316,652		(196)			(196)		1,011	1,011			
100079601	MCHENRY	IL		04/25/2022		336,784		(116)			(116)		602	602			
100079602	EGG HARBOR TOWNSHIP	NJ		04/08/2022		439,831		(28)			(28)		1,561	1,561			
100079603	DAYTONA BEACH	FL		04/25/2022		201,182		(70)			(70)		776	776			
100079604	NEWARK	DE		04/25/2022		243,055		(78)			(78)		840	840			
100079605	PORT SAINT LUCIE	FL		04/25/2022		252,797		(190)			(190)		607	607			
100079606	KATY	TX		04/08/2022		439,677		(158)			(158)		1,658	1,658			
100079607	SAN JOSE	CA		04/08/2022		1,264,646		736			736		6,446	6,446			
100079608	OVIEDO	FL		04/25/2022		510,582		(240)			(240)		1,517	1,517			
100079609	SUNNY ISLES BEACH	FL		04/25/2022		133,453		(119)			(119)		542	542			
100079610	IRRIGON	OR		04/08/2022		148,223		(99)			(99)		505	505			
100079611	AUBURN	WA		04/25/2022		244,840		(13)			(13)		1,039	1,039			
100079614	CROSS HILL	SC		04/25/2022		221,781		98			98		2,366	2,366			
100079615	MIDWAY	UT		04/08/2022		109,474		(59)			(59)		396	396			
100079617	MIAMI	FL		04/25/2022		159,542		(149)			(149)		394	394			
100079618	WAUKEGAN	IL		04/08/2022		100,330		(32)			(32)		1,787	1,787			
100079619	EL CAJON	CA		04/08/2022		341,700		(85)			(85)		1,217	1,217			
100079620	CLARKDALE	AZ		04/08/2022		147,033		(6)			(6)		934	934			
100079622	POTOMAC	MD		04/25/2022		1,710,531		141			141		2,436	2,436			
100079623	NASHVILLE	TN		04/08/2022		192,874		(96)			(96)		717	717			
100079624	SUNNYVALE	TX		04/08/2022		199,504		57			57		1,025	1,025			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079625	TEHACHAPI	CA		04/25/2022		100,153		(16)			(16)		412	412			
100079626	MYRTLE BEACH	SC		04/08/2022		139,284		(35)			(35)		507	507			
100079627	HOLLYWOOD	FL		04/08/2022		330,319		(132)			(132)		1,185	1,185			
100079628	WEST PALM BEACH	FL		04/25/2022		127,214		(122)			(122)		253	253			
100079629	NORTHRIDGE	CA		04/08/2022		1,472,554		58			58		7,347	7,347			
100079630	LAS VEGAS	NV		04/08/2022		174,148		51			51		1,676	1,676			
100079631	CLE ELUM	WA		04/08/2022		402,405		(92)			(92)		1,991	1,991			
100079632	MOLALLA	OR		04/08/2022		125,372		(58)			(58)		769	769			
100079633	ROUND ROCK	TX		04/08/2022		473,897		35			35		2,125	2,125			
100079636	MYRTLE BEACH	SC		04/08/2022		105,586		(79)			(79)		219	219			
100079637	PONTE VEDRA BEACH	FL		04/08/2022		800,957		(245)			(245)		3,460	3,460			
100079638	PALMDALE	CA		04/08/2022		424,318		(157)			(157)		1,562	1,562			
100079639	CHICAGO	IL		04/08/2022		1,687,457		(315)			(315)		5,777	5,777			
100079640	MERCER ISLAND	WA		04/08/2022		1,032,235		(436)			(436)		3,610	3,610			
100079641	BOLINGBROOK	IL		04/08/2022		304,773		(79)			(79)		1,059	1,059			
100079642	SCOTTSDALE	AZ		04/08/2022		554,231		74			74		2,565	2,565			
100079643	PENROSE	CO		04/08/2022		196,447		(13,178)			(13,178)		183,269	183,269			
100079644	MYRTLE BEACH	SC		04/25/2022		289,136		(154)			(154)		4,301	4,301			
100079645	PHOENIX	AZ		04/08/2022		312,373		(177)			(177)		1,289	1,289			
100079646	COMPTON	CA		04/08/2022		287,654		(18)			(18)		1,220	1,220			
100079647	GWYNN OAK	MD		04/08/2022		253,561		(116)			(116)		904	904			
100079648	WOODRIDGE	IL		04/08/2022		142,501		(50)			(50)		468	468			
100079649	LAS VEGAS	NV		04/25/2022		242,993		(173)			(173)		494	494			
100079650	PARK CITY	UT		04/08/2022		1,438,074		64			64		6,007	6,007			
100079651	FORT WALTON BEACH	FL		04/08/2022		241,481		(85)			(85)		911	911			
100079652	PANORAMA CITY LOS ANGELES	CA		04/08/2022		391,336		(166)			(166)		1,055	1,055			
100079653	SARASOTA	FL		04/08/2022		258,131		37			37		1,190	1,190			
100079654	BONITA SPRINGS	FL		04/08/2022		114,009		(100)			(100)		355	355			
100079655	HOUSTON	TX		04/08/2022		203,318		(394)			(394)		2,424	2,424			
100079656	MIAMI BEACH	FL		04/25/2022		298,722		(162)			(162)		1,050	1,050			
100079657	BRADENTON	FL		04/08/2022		2,339,267		298			298		10,095	10,095			
100079658	ORLANDO	FL		04/25/2022		324,638		(105)			(105)		1,228	1,228			
100079659	KISSIMMEE	FL		04/08/2022		466,266		(144)			(144)		1,688	1,688			
100079660	CAPE CORAL	FL		04/08/2022		157,878		(34)			(34)		632	632			
100079661	WHITES CREEK	TN		04/08/2022		154,780		(165)			(165)		595	595			
100079662	WESTON	FL		04/08/2022		380,683		(47)			(47)		1,015	1,015			
100079663	PARMA	MI		04/08/2022		188,708		(23)			(23)		762	762			
100079664	MIAMI	FL		04/08/2022		238,320		(77)			(77)		922	922			
100079665	HOLLYWOOD	FL		04/08/2022		199,299		(7)			(7)		866	866			
100079666	HOLLYWOOD	FL		04/08/2022		202,933		(34)			(34)		834	834			
100079667	MIAMI	FL		04/08/2022		251,362		(79)			(79)		974	974			
100079668	SAN ANTONIO	TX		04/08/2022		201,231		69			69		1,571	1,571			
100079669	WESTPORT	WA		04/08/2022		209,916		(97)			(97)		731	731			
100079670	KATY	TX		04/25/2022		306,407		(163)			(163)		1,060	1,060			
100079671	MOSES LAKE	WA		04/25/2022		157,575		(26)			(26)		1,283	1,283			
100079672	SAN DIEGO	CA		04/08/2022		531,105		(479)			(479)		3,385	3,385			
100079673	GARLAND	TX		04/25/2022		196,766		(157)			(157)		662	662			
100079674	ZEPHYRHILLS	FL		04/08/2022		164,444		(56)			(56)		621	621			
100079675	SURFSIDE BEACH	SC		04/25/2022		179,453		(123)			(123)		583	583			
100079676	PARK CITY	UT		04/08/2022		276,783		13			13		1,238	1,238			
100079677	TOMBALL	TX		04/08/2022		238,138		61			61		1,161	1,161			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079678	HONOLULU	HI		04/25/2022		258,243		(140)			(140)		897	897			
100079679	SAN DIEGO	CA		04/25/2022		440,839		30			30		1,975	1,975			
100079680	PARK CITY	UT		04/08/2022		276,396		(36)			(36)		1,139	1,139			
100079681	WALNUT CREEK	CA		04/08/2022		1,175,999		(292)			(292)		11,088	11,088			
100079683	GARLAND	TX		04/25/2022		147,780		(124)			(124)		603	603			
100079684	PARK CITY	UT		04/08/2022		274,343		(151)			(151)		904	904			
100079685	PARK CITY	UT		04/25/2022		277,877		(149)			(149)		917	917			
100079686	GLENDALE	AZ		04/25/2022		271,912		(132)			(132)		967	967			
100079687	HOLLYWOOD	FL		04/08/2022		202,937		(34)			(34)		834	834			
100079688	MIAMI	FL		04/08/2022		285,771		(374)			(374)		1,983	1,983			
100079689	PARK CITY	UT		04/08/2022		648,978		(16)			(16)		2,702	2,702			
100079690	DAVENPORT	FL		04/25/2022		213,216		(69)			(69)		825	825			
100079691	SAINT CLOUD	FL		04/25/2022		227,162		(60)			(60)		884	884			
100079692	DAVENPORT	FL		04/25/2022		153,542		(166)			(166)		1,161	1,161			
100079693	DESERT HOT SPRINGS	CA		04/08/2022		238,462		(240)			(240)		501	501			
100079694	FRIENDSWOOD	TX		04/25/2022		180,227		(182)			(182)		419	419			
100079695	MINNEAPOLIS	MN		04/08/2022		144,172		(70)			(70)		652	652			
100079696	AVENTURA	FL		04/08/2022		159,825		(115)			(115)		530	530			
100079698	BELTSVILLE	MD		04/08/2022		343,504		333			333		1,920	1,920			
100079699	HOLLYWOOD	FL		04/08/2022		704,902		(161)			(161)		2,724	2,724			
100079701	HOLLYWOOD	FL		04/25/2022		357,594		(121)			(121)		1,321	1,321			
100079702	WESTON	FL		04/25/2022		191,671		(118)			(118)		657	657			
100079703	CHICAGO	IL		04/25/2022		170,399		(110)			(110)		607	607			
100079704	WINTER GARDEN	FL		04/25/2022		395,237		(255)			(255)		1,037	1,037			
100079705	LAGUNA NIGUEL	CA		04/25/2022		940,035		498			498		4,770	4,770			
100079706	SUN VALLEY	NV		04/25/2022		208,002		(116)			(116)		718	718			
100079707	SPRING	TX		04/08/2022		173,660		(84)			(84)		650	650			
100079708	KIHEI	HI		04/25/2022		300,488		(103)			(103)		1,109	1,109			
100079709	DOVER	FL		04/25/2022		331,324		(535)			(535)		5,206	5,206			
100079711	NORTHBROOK	IL		04/08/2022		346,581		187			187		3,327	3,327			
100079712	DESTIN	FL		04/08/2022		243,183		(65)			(65)		946	946			
100079713	PORT CHARLOTTE	FL		04/08/2022		171,671		(146)			(146)		503	503			
100079714	HAVERTOWN	PA		04/08/2022		329,436		(138)			(138)		1,170	1,170			
100079715	RIVERVIEW	FL		04/25/2022		228,519		(72)			(72)		870	870			
100079716	LADERA RANCH	CA		04/25/2022		1,339,776		(582)			(582)		1,290	1,290			
100079717	WINTER GARDEN	FL		04/25/2022		329,113		(200)			(200)		1,103	1,103			
100079718	SAN DIEGO	CA		04/08/2022		632,989		641			641		3,551	3,551			
100079720	VISTA	CA		04/08/2022		656,889		(134)			(134)		2,515	2,515			
100079721	PANAMA CITY BEACH	FL		04/08/2022		197,324		(22)			(22)		833	833			
100079722	HUMBLE	TX		04/08/2022		257,086		(164)			(164)		880	880			
100079723	GALLATIN	TN		04/08/2022		301,360		(169)			(169)		1,155	1,155			
100079724	MINNEAPOLIS	MN		04/25/2022		157,832		(52)			(52)		496	496			
100079726	TUJUNGA	CA		04/08/2022		469,294		262			262		2,387	2,387			
100079727	PALM DESERT	CA		04/08/2022		243,199		38			38		1,122	1,122			
100079728	HUFFMAN	TX		04/08/2022		445,219		(51)			(51)		1,798	1,798			
100079729	LYNWOOD	CA		04/25/2022		470,637		(36)			(36)		2,100	2,100			
100079730	CLINTON	CT		04/08/2022		269,784		(82)			(82)		928	928			
100079731	PALM DESERT	CA		04/08/2022		195,775		31			31		903	903			
100079732	CHERRY LOG	GA		04/08/2022		185,781		(83)			(83)		694	694			
100079733	SAN JOSE	CA		04/08/2022		1,115,803		1,342			1,342		6,481	6,481			
100079734	SEASIDE	OR		04/25/2022		460,922		(110)			(110)		1,643	1,643			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079735	HOUSTON	TX		04/25/2022		303,373		(234)			(234)		1,250	1,250			
100079736	WESLEY CHAPEL	FL		04/08/2022		272,107		(9,240)			(9,240)		262,866	262,866			
100079737	EVERETT	WA		04/25/2022		223,092		(115)			(115)		2,117	2,117			
100079739	SEASIDE	OR		04/25/2022		479,316		(148)			(148)		1,583	1,583			
100079740	BAY HARBOR ISLAND	FL		04/25/2022		571,155		(115)			(115)		2,187	2,187			
100079741	VALLEY CENTER	CA		04/08/2022		930,001		(4)			(4)		3,964	3,964			
100079743	MESQUITE	TX		04/08/2022		231,412		(99)			(99)		867	867			
100079744	FAYETTEVILLE	GA		04/25/2022		247,433		(107)			(107)		905	905			
100079745	RIALTO	CA		04/08/2022		469,492		126			126		2,235	2,235			
100079746	GREEN BAY	WI		04/25/2022		169,558		(39)			(39)		662	662			
100079747	ROY	WA		04/25/2022		393,530		(58)			(58)		1,549	1,549			
100079748	MIAMI	FL		04/08/2022		690,061		(245)			(245)		2,544	2,544			
100079749	APPLE VALLEY	CA		04/25/2022		385,111		(136)			(136)		1,486	1,486			
100079750	LOS ANGELES	CA		04/08/2022		1,523,825		1,634			1,634		8,591	8,591			
100079751	KISSIMMEE	FL		04/25/2022		193,166		(78)			(78)		725	725			
100079752	DANBURY	CT		04/08/2022		822,823		(12)			(12)		2,139	2,139			
100079753	GUTTENBERG	NJ		04/08/2022		162,451		(2)			(2)		692	692			
100079754	ORLANDO	FL		04/08/2022		233,722		(87)			(87)		880	880			
100079755	ORLANDO	FL		04/25/2022		385,183		(148)			(148)		1,828	1,828			
100079756	RALEIGH	NC		04/25/2022		474,838		(39)			(39)		1,923	1,923			
100079757	ANTIOCH	CA		04/08/2022		434,955		74			74		2,950	2,950			
100079759	WALNUT	CA		04/08/2022		1,790,346		108			108		8,017	8,017			
100079760	LAKE CITY	FL		04/08/2022		144,658		(100)			(100)		394	394			
100079761	PEMBROKE PINES	FL		04/08/2022		356,424		332			332		1,986	1,986			
100079762	OSWEGO	IL		04/25/2022		236,840		(110)			(110)		451	451			
100079763	KISSIMMEE	FL		04/25/2022		190,260		(127)			(127)		619	619			
100079764	DORAL	FL		04/08/2022		207,270		(110)			(110)		491	491			
100079765	NORTH MYRTLE BEACH	SC		04/25/2022		260,991		(116)			(116)		954	954			
100079766	LAS VEGAS	NV		04/25/2022		252,295		(148)			(148)		847	847			
100079767	ORLANDO	FL		04/08/2022		404,790		(185)			(185)		1,935	1,935			
100079768	SAN FRANCISCO	CA		04/08/2022		580,534		694			694		3,370	3,370			
100079769	SCOTTSDALE	AZ		04/08/2022		350,397		393			393		2,022	2,022			
100079770	SAN FRANCISCO	CA		04/08/2022		733,716		(69)			(69)		3,086	3,086			
100079771	LAFAYETTE	CA		04/08/2022		902,512		752			752		4,850	4,850			
100079772	DAVENPORT	FL		04/08/2022		183,748		(132)			(132)		554	554			
100079773	NORTH MYRTLE BEACH	SC		04/08/2022		138,183		(52)			(52)		523	523			
100079774	LOMITA	CA		04/08/2022		262,829		266			266		1,550	1,550			
100079776	DRAIN	OR		04/25/2022		197,733		(14)			(14)		838	838			
100079777	LONG BEACH	CA		04/08/2022		462,359		(395)			(395)		1,154	1,154			
100079779	MURRIETA	CA		04/25/2022		460,643		(159)			(159)		2,022	2,022			
100079780	REDLANDS	CA		04/08/2022		774,307		(67)			(67)		3,381	3,381			
100079781	POMPANO BEACH	FL		04/25/2022		376,432		(194)			(194)		1,216	1,216			
100079782	HURST	TX		04/08/2022		126,729		(10)			(10)		525	525			
100079783	MIAMI	FL		04/08/2022		262,365		(165)			(165)		893	893			
100079784	BORING	OR		04/25/2022		441,060		(272)			(272)		1,948	1,948			
100079785	AVONDALE	AZ		04/08/2022		126,424		(17)			(17)		521	521			
100079786	SAN CLEMENTE	CA		04/08/2022		1,219,840		(521)			(521)		4,364	4,364			
100079787	DESTIN	FL		04/25/2022		178,460		(47)			(47)		695	695			
100079788	HOMESTEAD	FL		04/25/2022		149,690		(14)			(14)		633	633			
100079789	SAN DIEGO	CA		04/08/2022		505,254		1,003			1,003		6,105	6,105			
100079790	SUNRISE	FL		04/25/2022		100,717		(81)			(81)		293	293			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079791	SAN BERNARDINO	CA		04/08/2022		281,802		71			71		1,339	1,339			
100079792	HOUSTON	TX		04/25/2022		440,491		(239)			(239)		1,425	1,425			
100079793	OAKLAND	CA		04/08/2022		805,990		936			936		4,667	4,667			
100079794	PHOENIX	AZ		04/25/2022		296,076		(3)			(3)		1,289	1,289			
100079795	POCATELLO	ID		04/25/2022		164,440		(48)			(48)		791	791			
100079796	EL MONTE	CA		04/08/2022		577,638		(143)			(143)		2,252	2,252			
100079797	DEERFIELD BEACH	FL		04/25/2022		610,745		(171)			(171)		1,261	1,261			
100079798	UPLAND	CA		04/25/2022		472,840		84			84		2,186	2,186			
100079799	PHOENIX	AZ		04/25/2022		370,763		(73)			(73)		966	966			
100079800	ORLANDO	FL		04/25/2022		114,906		(105)			(105)		356	356			
100079801	FAYETTEVILLE	TN		04/08/2022		225,139		(146)			(146)		908	908			
100079802	MELROSE PARK	IL		04/25/2022		142,215		(60)			(60)		400	400			
100079803	UPLAND	CA		04/25/2022		391,928		121			121		1,872	1,872			
100079804	TAMPA	FL		04/08/2022		246,618		(165)			(165)		614	614			
100079805	AUSTIN	TX		04/08/2022		294,850		94			94		2,201	2,201			
100079807	JACKSONVILLE	FL		04/08/2022		310,142		(207)			(207)		853	853			
100079808	ORANGE BEACH	AL		04/08/2022		714,672		(277)			(277)		3,211	3,211			
100079809	RICHMOND	TX		04/25/2022		293,009		(111)			(111)		1,078	1,078			
100079810	HONOLULU	HI		04/08/2022		535,306		89			89		2,420	2,420			
100079811	FONTANA	CA		04/08/2022		502,330		167			167		2,404	2,404			
100079812	CLOVIS	CA		04/08/2022		529,149		(102)			(102)		4,712	4,712			
100079813	CYPRESS	TX		04/25/2022		145,422		(166)			(166)		516	516			
100079814	LIBERTY	MO		04/25/2022		251,430		(132)			(132)		792	792			
100079815	ORANGE BEACH	AL		04/08/2022		640,272		(249)			(249)		3,320	3,320			
100079817	WINTER GARDEN	FL		04/25/2022		243,107		(178)			(178)		800	800			
100079818	CYPRESS	TX		04/25/2022		191,505		(154)			(154)		671	671			
100079819	WINNETKA	CA		04/25/2022		537,605		(184)			(184)		1,985	1,985			
100079820	MIAMI	FL		04/25/2022		1,027,425		(556)			(556)		2,712	2,712			
100079821	GREEN BAY	WI		04/08/2022		138,809		(77)			(77)		387	387			
100079822	GREEN COVE SPRINGS	FL		04/25/2022		181,128		(16)			(16)		733	733			
100079823	PANAMA CITY BEACH	FL		04/25/2022		451,760		(117)			(117)		1,759	1,759			
100079824	VALENCIA	CA		04/08/2022		547,058		409			409		2,932	2,932			
100079825	HIGHLAND	CA		04/25/2022		355,250		(3)			(3)		1,547	1,547			
100079826	LAKE GENEVA	WI		04/08/2022		179,932		(59)			(59)		665	665			
100079829	DRAPER	UT		04/08/2022		605,345		(42)			(42)		2,509	2,509			
100079830	KISSIMMEE	FL		04/08/2022		197,579		(139)			(139)		611	611			
100079831	RICHMOND	TX		04/25/2022		273,074		(108)			(108)		1,026	1,026			
100079832	MANASSAS	VA		04/08/2022		213,950		(34)			(34)		860	860			
100079833	MIAMI	FL		04/08/2022		822,166		(262)			(262)		2,906	2,906			
100079834	PASCO	WA		04/25/2022		153,510		46			46		3,863	3,863			
100079835	MAUK	GA		04/25/2022		383,845		(2)			(2)		1,042	1,042			
100079836	LAS VEGAS	NV		04/08/2022		332,181		(208)			(208)		987	987			
100079837	PHOENIX	AZ		04/25/2022		642,208		(275)			(275)		2,093	2,093			
100079838	ROSENBERG	TX		04/25/2022		348,654		(147)			(147)		1,192	1,192			
100079839	NEW MILFORD	CT		04/08/2022		119,138		(13)			(13)		1,285	1,285			
100079840	RENTON	WA		04/25/2022		252,112		(7)			(7)		1,096	1,096			
100079841	ALIQUIPPA	PA		04/08/2022		266,609		(35)			(35)		983	983			
100079842	DORAL	FL		04/08/2022		595,058		(35)			(35)		2,524	2,524			
100079843	OROVILLE	CA		04/08/2022		222,569		(163)			(163)		645	645			
100079846	SILVER SPRING	MD		04/08/2022		484,469		(197)			(197)		1,649	1,649			
100079847	MCKINNEY	TX		04/08/2022		368,859		(88)			(88)		1,472	1,472			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079848	PALO PINTO	TX		04/25/2022		459,337		(101)			(101)		1,717	1,717			
100079849	FRANKLIN	TN		04/25/2022		286,130		(101)			(101)		1,092	1,092			
100079850	APPLE VALLEY	UT		04/25/2022		296,863		(51)			(51)		1,667	1,667			
100079851	FREMONT	CA		04/08/2022		1,127,424		1,450			1,450		18,745	18,745			
100079852	BISHOP	GA		04/08/2022		960,843		(140)			(140)		2,615	2,615			
100079853	HOLLYWOOD	FL		04/25/2022		1,517,928		(348)			(348)		5,416	5,416			
100079854	WESTMINSTER	CA		04/25/2022		852,357		(8,808)			(8,808)		843,549	843,549			
100079856	HOUSTON	TX		04/08/2022		221,200		56			56		2,596	2,596			
100079857	PANAMA CITY BEACH	FL		04/08/2022		179,843		(182)			(182)		675	675			
100079858	SAINT AUGUSTINE	FL		04/25/2022		236,069		(35)			(35)		2,047	2,047			
100079859	SNOHOMISH	WA		04/25/2022		573,633		(274)			(274)		1,652	1,652			
100079860	LA HABRA	CA		04/25/2022		460,933		74			74		2,128	2,128			
100079861	BALDWIN	MD		04/25/2022		521,077		(78)			(78)		21,827	21,827			
100079862	FRIENDSWOOD	TX		04/08/2022		200,279		75			75		1,024	1,024			
100079863	BAILEY	CO		04/08/2022		682,328		83			83		3,139	3,139			
100079864	NORTH PORT	FL		04/25/2022		308,936		(85)			(85)		1,174	1,174			
100079865	SAINT CLOUD	FL		04/25/2022		191,679		(94)			(94)		697	697			
100079866	NORTH LAS VEGAS	NV		04/25/2022		428,775		(138)			(138)		1,550	1,550			
100079867	SEATTLE	WA		04/25/2022		857,314		(219)			(219)		2,982	2,982			
100079868	PHOENIX	AZ		04/25/2022		264,253		(167)			(167)		679	679			
100079869	ROLLING HILLS ESTATES	CA		04/08/2022		2,223,214		2,712			2,712		1,103	1,103			
100079870	ORLANDO	FL		04/08/2022		251,263		(96)			(96)		924	924			
100079871	SEATAC	WA		04/25/2022		600,795		(151)			(151)		2,090	2,090			
100079872	GALVESTON	TX		04/25/2022		254,666		(109)			(109)		886	886			
100079873	VALLEJO	CA		04/08/2022		272,259		199			199		1,509	1,509			
100079874	SAN DIMAS	CA		04/08/2022		566,893		219			219		4,572	4,572			
100079875	CAPE CANAVERAL	FL		04/08/2022		633,632		(122)			(122)		2,484	2,484			
100079876	PARK CITY	UT		04/08/2022		310,677		(74)			(74)		1,212	1,212			
100079877	ORLANDO	FL		04/25/2022		105,009		(98)			(98)		302	302			
100079878	BONITA SPRINGS	FL		04/25/2022		429,430		(130)			(130)		4,211	4,211			
100079879	HOUSTON	TX		04/08/2022		229,627		(103)			(103)		725	725			
100079880	DESTIN	FL		04/08/2022		311,701		(423)			(423)		4,769	4,769			
100079881	GRESHAM	OR		04/08/2022		97,996		(233)			(233)		24,736	24,736			
100079882	GRASS VALLEY	CA		04/08/2022		829,497		54			54		4,091	4,091			
100079883	AVENTURA	FL		04/25/2022		291,088		24			24		1,306	1,306			
100079884	COSTA MESA	CA		04/08/2022		934,334		521			521		6,544	6,544			
100079885	MALIBU	CA		04/08/2022		5,161,742		(2,051)			(2,051)		16,883	16,883			
100079886	GERMANTOWN	MD		04/08/2022		340,751		214			214		1,779	1,779			
100079887	MIDVALE	UT		04/08/2022		353,055		11			11		2,594	2,594			
100079888	TOWSON	MD		04/25/2022		568,129		(126)			(126)		2,123	2,123			
100079889	NIPOMO	CA		04/08/2022		536,104		65			65		2,466	2,466			
100079890	STOCKTON	CA		04/08/2022		227,970		(146)			(146)		1,513	1,513			
100079891	ZEPHYRHILLS	FL		04/08/2022		174,736		(55)			(55)		661	661			
100079892	PORT SAINT LUCIE	FL		04/08/2022		124,167		(27)			(27)		1,077	1,077			
100079893	GAINESVILLE	FL		04/25/2022		147,563		(128)			(128)		359	359			
100079894	HUNTINGTON BEACH	CA		04/25/2022		788,113		(82)			(82)		3,256	3,256			
100079896	PARK CITY	UT		04/08/2022		295,099		(42)			(42)		1,321	1,321			
100079897	MARICOPA	AZ		04/25/2022		385,076		(188)			(188)		910	910			
100079898	WINTER GARDEN	FL		04/08/2022		263,212		(154)			(154)		543	543			
100079900	MIAMI	FL		04/25/2022		492,060		(76)			(76)		1,851	1,851			
100079901	CAPE CORAL	FL		04/25/2022		273,625		(15)			(15)		1,161	1,161			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079902	MIAMI BEACH	FL		04/08/2022		444,290		(267)			(267)		1,380	1,380			
100079903	STOCKBRIDGE	GA		04/08/2022		294,021		(111)			(111)		1,057	1,057			
100079904	MOORESVILLE	NC		04/25/2022		348,108		(117)			(117)		1,201	1,201			
100079905	VALRICO	FL		04/08/2022		417,491		(17)			(17)		4,346	4,346			
100079906	RANCHO PALOS VERDES	CA		04/08/2022		1,069,932		1,284			1,284		6,238	6,238			
100079907	SANTA CRUZ	CA		04/25/2022		976,630		(22)			(22)		4,226	4,226			
100079908	HALLANDALE BEACH	FL		04/08/2022		402,687		(274)			(274)		1,019	1,019			
100079909	BOLINGBROOK	IL		04/25/2022		227,004		(116)			(116)		751	751			
100079910	PACIFIC GROVE	CA		04/25/2022		554,845		167			167		2,636	2,636			
100079912	LUTHERVILLE TIMONIUM	MD		04/25/2022		260,044		160			160		2,359	2,359			
100079913	LINCOLN	CA		04/25/2022		855,540		44			44		3,828	3,828			
100079914	BOCA RATON	FL		04/08/2022		277,003		(30)			(30)		1,169	1,169			
100079915	MYRTLE BEACH	SC		04/25/2022		141,814		21			21		672	672			
100079916	BROKEN ARROW	OK		04/08/2022		165,184		37			37		783	783			
100079917	PORTLAND	OR		04/25/2022		346,073		103			103		1,651	1,651			
100079918	GREER	SC		04/08/2022		172,028		52			52		1,114	1,114			
100079919	SCOTTSDALE	AZ		04/25/2022		865,791		(154)			(154)		3,483	3,483			
100079920	PERRY HALL	MD		04/08/2022		355,150		103			103		2,091	2,091			
100079921	SANTA CLARITA	CA		04/25/2022		815,150		(285)			(285)		2,360	2,360			
100079923	OCALA	FL		04/08/2022		287,680		(182)			(182)		956	956			
100079924	ARLINGTON	TX		04/25/2022		205,524		(72)			(72)		1,996	1,996			
100079925	BOWIE	MD		04/25/2022		199,997		196			196		1,744	1,744			
100079926	COALINGA	CA		04/25/2022		150,145		(43)			(43)		987	987			
100079927	PALM BEACH GARDENS	FL		04/25/2022		513,071		102			102		2,377	2,377			
100079928	MIAMI	FL		04/25/2022		386,058		47			47		1,767	1,767			
100079929	TROUTMAN	NC		04/25/2022		154,073		(109)			(109)		465	465			
100079930	SURPRISE	AZ		04/25/2022		334,109		(146)			(146)		984	984			
100079931	ROCK HILL	SC		04/25/2022		413,010		(75)			(75)		2,217	2,217			
100079932	ORMOND BEACH	FL		04/25/2022		221,364		28			28		992	992			
100079933	HOUSTON	TX		04/25/2022		230,640		(8)			(8)		1,339	1,339			
100079935	OCALA	FL		04/25/2022		251,981		(6)			(6)		1,096	1,096			
100079936	TUCSON	AZ		04/08/2022		135,181		(104)			(104)		443	443			
100079937	SOUTHLAKE	TX		04/25/2022		1,281,858		3,437			3,437		41,791	41,791			
100079938	WESTLAKE AREA THOUSAND OAKS	CA		04/25/2022		568,884		84			84		2,623	2,623			
100079939	PRESCOTT	AZ		04/08/2022		438,726		(73)			(73)		1,763	1,763			
100079940	LAFAYETTE	IN		04/25/2022		135,441		(144)			(144)		642	642			
100079941	ARROYO GRANDE	CA		04/08/2022		149,285		3			3		670	670			
100079942	CYPRESS	TX		04/25/2022		314,632		(178)			(178)		1,059	1,059			
100079943	ATASCADERO	CA		04/25/2022		610,936		(160)			(160)		1,600	1,600			
100079944	HOUSTON	TX		04/25/2022		296,227		(179)			(179)		707	707			
100079946	SNOHOMISH	WA		04/25/2022		254,792		70			70		1,265	1,265			
100079948	DESTIN	FL		04/25/2022		309,240		(210)			(210)		958	958			
100079949	MIAMI	FL		04/25/2022		371,470		(133)			(133)		1,907	1,907			
100079950	CANOGA PARK	CA		04/25/2022		500,715		(42)			(42)		2,287	2,287			
100079951	MISSION VIEJO	CA		04/25/2022		423,961		253			253		2,853	2,853			
100079952	ODENTON	MD		04/25/2022		309,676		(137)			(137)		1,893	1,893			
100079953	COMMERCE CITY	CO		04/25/2022		294,244		46			46		1,461	1,461			
100079954	COMMERCE CITY	CO		04/25/2022		463,458		(129)			(129)		1,683	1,683			
100079955	PARK CITY	UT		04/25/2022		593,070		(46)			(46)		2,350	2,350			
100079956	PANAMA CITY BEACH	FL		04/25/2022		209,919		(152)			(152)		647	647			
100079957	TOMBALL	TX		04/25/2022		202,655		31			31		935	935			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079958	PANAMA CITY BEACH	FL		04/25/2022		258,467		(2)			(2)		1,126	1,126			
100079959	MIAMI SHORES	FL		04/25/2022		1,049,799		(71)			(71)		4,073	4,073			
100079960	CHICO	CA		04/08/2022		544,229		(101)			(101)		2,112	2,112			
100079961	SUNRISE	FL		04/25/2022		98,944		(40)			(40)		345	345			
100079962	CASTLE ROCK	CO		04/08/2022		1,189,188		15			15		7,107	7,107			
100079963	JACKSONVILLE	FL		04/08/2022		289,602		(139)			(139)		631	631			
100079964	OAKLEY	CA		04/25/2022		420,143		(12)			(12)		1,826	1,826			
100079965	MIAMI	FL		04/25/2022		861,612		(304)			(304)		2,966	2,966			
100079966	OAKLEY	CA		04/25/2022		410,128		(10)			(10)		1,783	1,783			
100079967	MIAMI BEACH	FL		04/08/2022		366,213		(35)			(35)		1,540	1,540			
100079968	KISSIMMEE	FL		04/25/2022		291,795		(86)			(86)		1,107	1,107			
100079969	TEMECULA	CA		04/25/2022		410,217		113			113		1,944	1,944			
100079970	GLENDALE	CA		04/25/2022		1,390,553		1,267			1,267		47,000	47,000			
100079971	WOODBRIDGE	VA		04/25/2022		250,013		(94)			(94)		941	941			
100079972	MADERA	CA		04/25/2022		648,481		(310)			(310)		1,822	1,822			
100079973	MISSOURI CITY	TX		04/25/2022		248,708		(120)			(120)		905	905			
100079974	EL SOBRANTE	CA		04/25/2022		305,997		165			165		1,547	1,547			
100079975	KATY	TX		04/25/2022		205,193		30			30		946	946			
100079976	RICHMOND	TX		04/25/2022		247,304		(79)			(79)		917	917			
100079977	WALNUT	CA		04/25/2022		685,770		189			189		3,266	3,266			
100079978	FRIENDSWOOD	TX		04/25/2022		198,300		95			95		1,643	1,643			
100079979	SACHSE	TX		04/25/2022		274,541		(26)			(26)		1,161	1,161			
100079980	CHICAGO	IL		04/25/2022		205,253		(31)			(31)		790	790			
100079981	OCALA	FL		04/25/2022		177,032		(103)			(103)		609	609			
100079982	SURPRISE	AZ		04/25/2022		342,273		(148)			(148)		1,015	1,015			
100079983	VENICE	FL		04/25/2022		206,913		(90)			(90)		757	757			
100079984	CUTLER BAY	FL		04/25/2022		810,431		(443)			(443)		13,309	13,309			
100079985	NORTH MYRTLE BEACH	SC		04/08/2022		401,224		(168)			(168)		891	891			
100079986	PARK CITY	UT		04/25/2022		286,842		(67)			(67)		1,120	1,120			
100079987	SAN ANTONIO	TX		04/25/2022		263,459		(81)			(81)		1,021	1,021			
100079988	WEST VALLEY CITY	UT		04/25/2022		328,072		(2)			(2)		1,429	1,429			
100079989	SAN FRANCISCO	CA		04/25/2022		1,010,690		283			283		4,793	4,793			
100079990	VACAVILLE	CA		04/08/2022		478,298		30			30		2,142	2,142			
100079991	FONTANA	CA		04/25/2022		558,414		38			38		2,502	2,502			
100079994	MECHANICSVILLE	VA		04/25/2022		316,911		(40)			(40)		1,449	1,449			
100079996	LAS VEGAS	NV		04/25/2022		1,114,665		773			773		5,972	5,972			
100079997	HOLLYWOOD	FL		04/25/2022		178,511		42			42		847	847			
100079998	LAKE WORTH	FL		04/25/2022		758,326		6,923			6,923		765,249	765,249			
100079999	DURANT	OK		04/08/2022		172,086		(45)			(45)		670	670			
100080000	WOODBRIDGE	VA		04/08/2022		151,036		(132)			(132)		405	405			
100080001	LAS VEGAS	NV		04/08/2022		245,300		(131)			(131)		1,160	1,160			
100080002	FAIRVIEW	TX		04/25/2022		1,923,165		529			529		9,158	9,158			
100080003	CHANDLER	AZ		04/25/2022		364,964		(109)			(109)		1,323	1,323			
100080004	MINNEAPOLIS	MN		04/08/2022		164,013		(106)			(106)		510	510			
100080005	LITTLETON	CO		04/25/2022		788,997		(316)			(316)		2,750	2,750			
100080006	ROSENBERG	TX		04/25/2022		230,595		(61)			(61)		913	913			
100080007	WEST PALM BEACH	FL		04/25/2022		196,952		(11)			(11)		1,155	1,155			
100080008	LAFAYETTE	OR		04/08/2022		381,129		52			52		1,718	1,718			
100080009	NORTHVILLE	MI		04/25/2022		180,498		(30)			(30)		725	725			
100080010	OCALA	FL		04/25/2022		208,333		(145)			(145)		629	629			
100080011	PITTSBURGH	PA		04/25/2022		121,907		(34)			(34)		471	471			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080013	DALY CITY	CA		04/25/2022		983,655		(15)			(15)		4,253	4,253			
100080014	SAN CLEMENTE	CA		04/08/2022		1,737,412		344			344		8,296	8,296			
100080015	EAST WENATCHEE	WA		04/08/2022		309,577		(3)			(3)		1,978	1,978			
100080016	BRISBANE	CA		04/08/2022		961,938		244			244		4,594	4,594			
100080017	SAN FRANCISCO	CA		04/08/2022		1,067,180		(1)			(1)		4,597	4,597			
100080018	WELLINGTON	FL		04/25/2022		389,140		129			129		1,862	1,862			
100080019	PORTSMOUTH	VA		04/08/2022		159,412		(155)			(155)		324	324			
100080020	VANCOUVER	WA		04/08/2022		98,362		11			11		464	464			
100080021	WOODLAND	CA		04/08/2022		354,558		(83)			(83)		1,392	1,392			
100080022	MULINO	OR		04/08/2022		628,141		(100)			(100)		2,120	2,120			
100080023	TACOMA	WA		04/08/2022		236,173		(24)			(24)		1,043	1,043			
100080024	HENDERSON	NV		04/08/2022		167,844		85			85		1,503	1,503			
100080025	FRISCO	TX		04/08/2022		458,651		(175)			(175)		1,735	1,735			
100080026	MARYSVILLE	WA		04/08/2022		502,427		(89)			(89)		5,229	5,229			
100080027	RICHARDSON	TX		04/08/2022		253,548		(135)			(135)		924	924			
100080028	TUSTIN	CA		04/08/2022		1,420,302		(220)			(220)		5,743	5,743			
100080029	BEND	OR		04/08/2022		342,154		19			19		1,625	1,625			
100080030	MONTEBELLO	CA		04/08/2022		845,726		223			223		4,043	4,043			
100080031	BUFORD	GA		04/08/2022		210,105		(76)			(76)		1,240	1,240			
100080032	CORONA	CA		04/08/2022		787,348		(121)			(121)		3,291	3,291			
100080033	SAN JOSE	CA		04/08/2022		694,792		196			196		3,311	3,311			
100080034	RIVERSIDE	CA		04/08/2022		377,937		(44)			(44)		1,576	1,576			
100080035	PARKER	TX		04/08/2022		1,073,086							4,576	4,576			
100080036	PISMO BEACH	CA		04/08/2022		356,656		542			542		8,053	8,053			
100080038	ORMOND BEACH	FL		04/08/2022		490,785		(73)			(73)		1,932	1,932			
100080039	WHITTIER	CA		04/08/2022		565,711		(84)			(84)		2,305	2,305			
100080040	SANTA BARBARA	CA		04/08/2022		876,022		243			243		2,827	2,827			
100080041	EL MONTE	CA		04/25/2022		1,077,770		82			82		4,907	4,907			
100080042	ASPEN	CO		04/08/2022		883,883		(99)			(99)		3,687	3,687			
100080043	VALENCIA	CA		04/25/2022		416,745		(140)			(140)		1,592	1,592			
100080044	SANTA BARBARA	CA		04/08/2022		712,618		258			258		3,468	3,468			
100080046	LAKE FOREST	CA		04/25/2022		1,117,841		289			289		5,341	5,341			
100080047	PONTE VERDE BEACH	FL		04/08/2022		329,176		(78)			(78)		1,287	1,287			
100080048	UPLAND	CA		04/08/2022		473,415		52			52		2,150	2,150			
100080049	SAN LEANDRO	CA		04/08/2022		748,351		244			244		3,613	3,613			
100080050	SAN ANTONIO	TX		04/08/2022		262,239		(134)			(134)		930	930			
100080051	WESTMINSTER	CA		04/25/2022		583,130		257			257		2,890	2,890			
100080052	ARCADIA	CA		04/25/2022		682,732		287			287		3,377	3,377			
100080053	DIAMOND BAR	CA		04/08/2022		363,215		21			21		1,634	1,634			
100080054	ALHAMBRA	CA		04/25/2022		430,900		173			173		2,148	2,148			
100080056	UPLAND	CA		04/08/2022		435,554		170			170		2,257	2,257			
100080057	CHINO HILLS	CA		04/25/2022		589,481		263			263		2,922	2,922			
100080158	PANAMA CITY BEACH	FL		02/25/2022		232,367		(2)			(2)		972	972			
100080160	OLYMPIC VALLEY	CA		02/25/2022		208,032		(25)			(25)		956	956			
100080161	GALVESTON	TX		02/25/2022		330,778		(47)			(47)		9,349	9,349			
100080162	ARGYLE	TX		02/25/2022		527,859		(171)			(171)		1,583	1,583			
100080163	HOLLYWOOD	FL		02/25/2022		311,015		(39)			(39)		1,259	1,259			
100080165	DAYTONA BEACH	FL		02/25/2022		142,357		(393)			(393)		3,286	3,286			
100080166	SHERMAN OAKS	CA		02/25/2022		2,985,050		4,950			4,950		2,990,000			(2,990,000)	(2,990,000)
100080167	FORT LAUDERDALE	FL		02/25/2022		300,596		(56)			(56)		1,515	1,515			
100080168	BASTROP	TX		02/25/2022		298,797		(26)			(26)		1,241	1,241			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080169	ELKTON	MD		02/25/2022		134,754		(20)			(20)		645	645			
100080170	JACKSONVILLE	FL		02/25/2022		106,960		(77)			(77)		338	338			
100080171	BERTRAM	TX		02/25/2022		389,203		196			196		1,930	1,930			
100080174	LONG BRANCH	NJ		02/25/2022		111,803		(25)			(25)		427	427			
100080175	MIAMI	FL		02/25/2022		147,421		(217)			(217)		4,230	4,230			
100080176	POMPANO BEACH	FL		02/25/2022		159,066		(33)			(33)		621	621			
100080177	SMYRNA	GA		02/25/2022		135,995		(55)			(55)		505	505			
100080178	BELLEVIEW	FL		02/25/2022		364,963		62			62		10	10			
100080179	BOCA RATON	FL		02/25/2022		253,132		(112)			(112)		1,217	1,217			
100080180	ALBUQUERQUE	NM		02/25/2022		173,796		(49)			(49)		782	782			
100080182	DUMONT	NJ		02/25/2022		215,768		(126)			(126)		444	444			
100080183	CHESTERBROOK	PA		02/25/2022		262,133		(108)			(108)		947	947			
100080184	FRESNO	CA		02/25/2022		235,738		(102)			(102)		865	865			
100080185	SACRAMENTO	CA		02/25/2022		397,223		35			35		2,572	2,572			
100080186	NOBLESVILLE	IN		02/25/2022		157,944		(56)			(56)		581	581			
100080187	BALTIMORE	MD		02/25/2022		145,282		(184)			(184)		907	907			
100080188	COLUMBUS	OH		02/25/2022		267,058		(88)			(88)		967	967			
100080189	DELRAY BEACH	FL		02/25/2022		448,100		(160)			(160)		1,286	1,286			
100080190	PONTE VEDRA BEACH	FL		02/25/2022		249,065		(48)			(48)		975	975			
100080191	EAGLE	ID		02/25/2022		417,986		(90)			(90)		1,545	1,545			
100080192	HARMONY	FL		02/25/2022		776,769		(50)			(50)		2,694	2,694			
100080193	DAVIE	FL		02/25/2022		986,427		(289)			(289)		2,088	2,088			
100080194	BANNING	CA		02/25/2022		259,501		(29)			(29)		1	1			
100080195	NORTH BAY VILLAGE	FL		02/25/2022		312,565		(16)			(16)		1,187	1,187			
100080196	ROSHARON	TX		02/25/2022		345,162		(178)			(178)		1,008	1,008			
100080199	LAKE WORTH	FL		02/25/2022		223,730		(122)			(122)		768	768			
100080200	WESTWOOD	NJ		02/25/2022		714,521		(14)			(14)		2,665	2,665			
100080201	GULFPORT	FL		02/25/2022		190,477		(143)			(143)		546	546			
100080202	CYPRESS	TX		02/25/2022		458,959		(233)			(233)		920	920			
100080203	PASADENA	CA		02/25/2022		1,201,991		(516)			(516)		4,106	4,106			
100080204	SCHENECTADY	NY		02/25/2022		106,071		(69)			(69)		349	349			
100080205	LAFAYETTE	NJ		02/25/2022		310,776		(40)			(40)		1,137	1,137			
100080206	WINTER GARDEN	FL		02/25/2022		333,563		(178)			(178)		1,105	1,105			
100080208	SCHENECTADY	NY		02/25/2022		134,105		(83)			(83)		419	419			
100080209	PHOENIX	AZ		02/25/2022		628,182		(137)			(137)		2,206	2,206			
100080210	OCEAN CITY	MD		02/25/2022		536,682		(238)			(238)		1,913	1,913			
100080212	ODESSA	FL		02/25/2022		391,761		(85)			(85)		1,432	1,432			
100080213	LAS VEGAS	NV		02/25/2022		446,370		(197)			(197)		926	926			
100080214	ROCKVILLE	MD		02/25/2022		238,617		(128)			(128)		785	785			
100080215	POINT PLEASANT BEACH	NJ		02/25/2022		813,720		45			45		3,552	3,552			
100080216	NORTH ARLINGTON	NJ		02/25/2022		468,912		(138)			(138)		1,757	1,757			
100080217	METHUEN	MA		02/25/2022		346,148		102			102		1,777	1,777			
100080218	LAS VEGAS	NV		02/25/2022		889,742		(6)			(6)		3,314	3,314			
100080219	KILLEEN	TX		02/25/2022		156,884		(172)			(172)		443	443			
100080220	CITRUS HEIGHTS	CA		02/25/2022		272,004		(5)			(5)		1,144	1,144			
100080221	BENNETT	CO		02/25/2022		1,205,633		(245)			(245)		4,026	4,026			
100080222	SAVANNAH	GA		02/25/2022		277,736		(69)			(69)		952	952			
100080223	BRONX	NY		02/25/2022		750,677		(187)			(187)		2,688	2,688			
100080224	SAN BERNARDINO	CA		02/25/2022		429,014		(224)			(224)		2,472	2,472			
100080225	BRONX	NY		02/25/2022		625,080		(267)			(267)		1,395	1,395			
100080226	HOUSTON	TX		02/25/2022		677,815		(348)			(348)		2,388	2,388			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080227	SARASOTA	FL		02/25/2022		354,336		(187)			(187)		1,162	1,162			
100080230	MIAMI	FL		02/25/2022		580,644		(11)			(11)		95	95			
100080231	CONROE	TX		02/25/2022		428,424		(162)			(162)		1,439	1,439			
100080232	SAN BERNARDINO	CA		02/25/2022		365,501		(25)			(25)		1,010	1,010			
100080233	KANEOHE	HI		02/25/2022		1,509,097		(393)			(393)		5,492	5,492			
100080234	LANCASTER	CA		02/25/2022		389,138		(131)			(131)		1,447	1,447			
100080236	LAS VEGAS	NV		02/25/2022		319,175		(40)			(40)		1,291	1,291			
100080237	SAN DIEGO	CA		02/25/2022		464,853		(55)			(55)		1,070	1,070			
100080238	SPRING VALLEY	CA		02/25/2022		742,472		(262)			(262)		2,167	2,167			
100080239	PHILADELPHIA	PA		02/25/2022		212,664		(36)			(36)		568	568			
100080240	SAINT GEORGE ISLAND	FL		02/25/2022		1,007,613		317			317		4,572	4,572			
100080241	FISCHER	TX		02/25/2022		414,768		(298)			(298)		1,882	1,882			
100080242	NORTH BRUNSWICK	NJ		02/25/2022		441,350		(148)			(148)		1,216	1,216			
100080243	DANA POINT	CA		02/25/2022		824,010		(235)			(235)		2,597	2,597			
100080245	WELLSVILLE	NY		02/25/2022		132,695		(77)			(77)		439	439			
100080246	DORAL	FL		02/25/2022		670,230		(65)			(65)		2,719	2,719			
100080248	VERONA	NJ		02/25/2022		470,901		(208)			(208)		1,529	1,529			
100080249	HOT SPRINGS NATIONAL P	AR		02/25/2022		181,744		(136)			(136)		508	508			
100080250	OCALA	FL		02/25/2022		109,893		(63)			(63)		416	416			
100080268	Amsterdam	NLD		02/22/2022		10,364							189	189	(27)		(27)
100080269	Amsterdam	NLD		02/22/2022		11,787							215	215	(30)		(30)
100080275	Amsterdam	NLD		02/22/2022		60,887							1,135	1,135	(160)		(160)
100080278	Amsterdam	NLD		02/22/2022		26,984							506	506	(71)		(71)
100080279	Amsterdam	NLD		02/22/2022		10,286							189	189	(27)		(27)
100080281	Amsterdam	NLD		02/22/2022		11,499							216	216	(30)		(30)
100080288	Amsterdam	NLD		02/22/2022		18,454							415	415	(59)		(59)
100080289	Amsterdam	NLD		02/22/2022		39,022							885	885	(125)		(125)
100080294	Amsterdam	NLD		02/22/2022		8,467							161	161	(23)		(23)
100080296	Amsterdam	NLD		02/22/2022		52,554							1,183	1,183	(167)		(167)
100080301	Amsterdam	NLD		02/22/2022		71,167							1,350	1,350	(190)		(190)
100080309	Amsterdam	NLD		02/22/2022		16,634							313	313	(44)		(44)
100080310	Amsterdam	NLD		02/22/2022		24,363							452	452	(64)		(64)
100080312	Amsterdam	NLD		02/22/2022		9,117							171	171	(24)		(24)
100080316	Amsterdam	NLD		02/22/2022		15,934							300	300	(42)		(42)
100080322	Amsterdam	NLD		02/22/2022		27,386							515	515	(73)		(73)
100080325	Amsterdam	NLD		02/22/2022		18,249							345	345	(49)		(49)
100080328	Amsterdam	NLD		02/22/2022		5,233							99	99	(14)		(14)
100080330	Amsterdam	NLD		02/22/2022		12,838							289	289	(41)		(41)
100080333	Amsterdam	NLD		02/22/2022		14,403							271	271	(38)		(38)
100080337	JERSEY CITY	NJ		02/24/2022		549,055		(97)			(97)		2,280	2,280			
100080338	JERSEY CITY	NJ		02/24/2022		546,038		(97)			(97)		2,267	2,267			
100080339	NEWARK	NJ		02/24/2022		794,361		(148)			(148)		3,444	3,444			
100080340	NEW YORK	NY		02/24/2022		2,035,727		(639)			(639)		8,534	8,534			
100080341	SAN DIEGO	CA		02/28/2022		659,128		(197)			(197)		3,122	3,122			
100080342	SAN DIEGO	CA		02/28/2022		167,968		(2)			(2)		760	760			
100080343	SHERMAN OAKS	CA		02/28/2022		1,354,629		(310)			(310)		6,886	6,886			
100080344	MILLBRAE	CA		02/28/2022		588,293		41			41		2,739	2,739			
100080345	SAN JOSE	CA		02/28/2022		448,823		(51)			(51)		1,969	1,969			
100080348	FRESNO	CA		02/28/2022		195,870		16			16		913	913			
100080349	LOS ANGELES	CA		02/28/2022		826,173		(80)			(80)		3,892	3,892			
100080351	SAN JOSE	CA		02/28/2022		716,928		(78)			(78)		3,286	3,286			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080352	CULVER CITY	CA		02/28/2022		454,268		(87)			(87)		2,067	2,067			
100080353	ALHAMBRA	CA		02/28/2022		658,923		(135)			(135)		2,994	2,994			
100080356	HUNTINGTON BEACH	CA		02/28/2022		1,363,452		(396)			(396)		5,147	5,147			
100080357	COTTONWOOD	AZ		02/28/2022		526,380		(236)			(236)		1,732	1,732			
100080358	WESTMINSTER	CA		02/28/2022		489,296		(148)			(148)		1,804	1,804			
100080360	SAN JOSE	CA		02/28/2022		852,786		(4,912)			(4,912)		99,145	99,145			
100080361	LOS ANGELES	CA		02/28/2022		639,128		(34)			(34)		3,009	3,009			
100080362	BONITA	CA		02/28/2022		714,608		(117)			(117)		3,068	3,068			
100080363	WOODLAND HILLS	CA		02/28/2022		1,307,360		(420)			(420)		5,006	5,006			
100080364	SAN JUAN CAPISTRANO	CA		02/28/2022		1,698,440		(25)			(25)		7,698	7,698			
100080365	VENICE	CA		02/28/2022		887,473		(123)			(123)		5,201	5,201			
100080366	PACOIMA	CA		02/28/2022		676,592		(121)			(121)		2,305	2,305			
100080367	TEMPLE CITY	CA		02/28/2022		683,510		(114)			(114)		2,778	2,778			
100080368	LOS ANGELES	CA		02/28/2022		921,582		(44)			(44)		3,644	3,644			
100080369	GARDEN GROVE	CA		02/28/2022		468,888		(93)			(93)		1,953	1,953			
100080371	JURUPA VALLEY	CA		04/14/2022		561,446		(188)			(188)		1,623	1,623			
100080372	FORT WORTH	TX		04/14/2022		195,973		(13)			(13)		1,239	1,239			
100080373	HUNTINGTON BEACH	CA		04/14/2022		476,321		(197)			(197)		1,639	1,639			
100080374	SCOTTSDALE	AZ		04/14/2022		1,522,568		(644)			(644)		4,652	4,652			
100080375	PARMA	OH		04/14/2022		213,760		(42)			(42)		13,345	13,345			
100080376	RANCHO CUCAMONGA	CA		04/14/2022		481,873		(156)			(156)		1,835	1,835			
100080377	VICTORIA	TX		04/14/2022		289,225		(113)			(113)		998	998			
100080378	FRESNO	CA		04/14/2022		330,355		10			10		1,563	1,563			
100080379	REDDING	CA		04/14/2022		634,311		(188)			(188)		2,074	2,074			
100080380	CHULA VISTA	CA		04/14/2022		755,329		(217)			(217)		2,648	2,648			
100080382	SAN DIEGO	CA		04/14/2022		203,236		29			29		924	924			
100080383	GARDEN GROVE	CA		04/14/2022		484,391		2			2		2,091	2,091			
100080386	FORT LAUDERDALE	FL		04/14/2022		366,538		(88)			(88)		3,000	3,000			
100080387	DENISON	TX		04/14/2022		153,084		(62)			(62)		817	817			
100080388	PARADISE	CA		04/14/2022		338,489		(55)			(55)		1,330	1,330			
100080389	GALVESTON	TX		04/14/2022		256,448		24			24		2,096	2,096			
100080392	DENISON	TX		04/14/2022		152,149		(50)			(50)		870	870		(36)	(36)
100080393	LAHAINA	HI		04/14/2022		392,638		(117)			(117)		1,473	1,473			
100080394	MIRAMAR BEACH	FL		04/14/2022		1,387,315		(44)			(44)		5,742	5,742			
100080397	GARDEN GROVE	CA		04/14/2022		406,760		(115)			(115)		1,599	1,599			
100080398	WOODLAND HILLS	CA		04/14/2022		1,028,216		(206)			(206)		4,005	4,005			
100080399	JACKSONVILLE	FL		04/14/2022		210,912		(226)			(226)		586	586			
100080400	FOREST GROVE	OR		04/14/2022		350,574		(56)			(56)		1,426	1,426			
100080404	STOCKTON	CA		04/14/2022		594,046		(207)			(207)		1,634	1,634			
100080405	INDIO	CA		04/14/2022		650,185		(160)			(160)		2,439	2,439			
100080407	INDIO	CA		04/14/2022		471,222		(136)			(136)		2,368	2,368			
100080408	LOS ANGELES	CA		04/14/2022		1,018,951		(490)			(490)		4,678	4,678			
100080409	GLENDALE	AZ		04/14/2022		639,302		(61)			(61)		2,339	2,339			
100080410	LOS ANGELES	CA		04/14/2022		1,096,959		(631)			(631)		5,022	5,022			
100080412	MESA	AZ		04/14/2022		269,788		(55)			(55)		906	906			
100080413	PHOENIX	AZ		04/14/2022		370,107		(122)			(122)		1,177	1,177			
100080414	RICHMOND	TX		04/14/2022		563,683		(138)			(138)		1,676	1,676			
100080416	PALM CITY	FL		04/14/2022		341,229		(44)			(44)		1,244	1,244			
100080418	SACRAMENTO	CA		04/14/2022		153,472		(47)			(47)		525	525			
100080419	BELLAIRE	TX		04/14/2022		268,588		(122)			(122)		1,126	1,126			
100080420	SARASOTA	FL		04/14/2022		164,590		(59)			(59)		560	560			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080421	LAHAINA	HI		04/14/2022		336,963		(98)			(98)		1,181	1,181			
100080422	GRAND PRAIRIE	TX		04/14/2022		224,055		(132)			(132)		606	606			
100080424	HOLLY HILL	FL		04/14/2022		267,282		(161)			(161)		791	791			
100080425	ORLANDO	FL		04/14/2022		196,038		(20)			(20)		754	754			
100080427	HOUSTON	TX		04/14/2022		278,042		(107)			(107)		1,002	1,002			
100080428	GARDEN GROVE	CA		03/10/2022		582,080		27			27		2,535	2,535			
100080429	SACRAMENTO	CA		03/10/2022		2,299,643		(126)			(126)		9,345	9,345			
100080430	NORTH HILLS	CA		03/10/2022		660,464		64			64		2,953	2,953			
100080431	HARBOR CITY	CA		03/10/2022		620,604		(262)			(262)		13,280	13,280			
100080432	HUNTINGTON BEACH	CA		03/10/2022		2,323,622		(618)			(618)		7,708	7,708			
100080433	EL MONTE	CA		03/10/2022		528,674		(148)			(148)		1,751	1,751			
100080434	LAVEEN	AZ		03/10/2022		737,628		(193)			(193)		2,150	2,150			
100080436	HACKENSACK	NJ		03/10/2022		306,240		(33)			(33)		591	591			
100080437	N LAS VEGAS	NV		03/10/2022		255,154		(155)			(155)		757	757			
100080438	HOMESTEAD	FL		03/10/2022		425,881		(128)			(128)		1,474	1,474			
100080440	CHESTERBROOK	PA		03/10/2022		252,450		(124)			(124)		864	864			
100080441	STATEN ISLAND	NY		03/10/2022		473,921		(54)			(54)		1,130	1,130			
100080442	TORRANCE	CA		03/10/2022		726,866		(120)			(120)		2,801	2,801			
100080443	LOS ANGELES	CA		03/10/2022		785,834		(179)			(179)		2,711	2,711			
100080446	SAN DIEGO	CA		03/10/2022		1,938,076		(495)			(495)		3,881	3,881			
100080447	JENKINTOWN	PA		03/10/2022		782,464		80			80		4,489	4,489			
100080449	BRUSH PRAIRIE	WA		03/10/2022		858,574		(142)			(142)		2,819	2,819			
100080450	HOMEDALE	ID		03/10/2022		287,001		(140)			(140)		1,645	1,645			
100080451	BRICK	NJ		03/10/2022		205,206		(69)			(69)		708	708			
100080452	COCONUT CREEK	FL		03/10/2022		345,725		(172)			(172)		1,038	1,038			
100080453	CYPRESS	TX		03/10/2022		359,321		(145)			(145)		1,260	1,260			
100080454	OSPREY	FL		03/10/2022		592,330		(144)			(144)		1,832	1,832			
100080455	STATEN ISLAND	NY		03/10/2022		413,601		(56)			(56)		1,642	1,642			
100080456	POWHATAN	VA		03/10/2022		366,897		(59)			(59)		2,653	2,653			
100080458	HOMEDALE	ID		03/10/2022		144,663		(91)			(91)		1,785	1,785			
100080459	NAPLES	FL		03/10/2022		302,036		(288)			(288)		3,345	3,345			
100080460	DEBARY	FL		03/10/2022		311,980		(183)			(183)		1,013	1,013			
100080462	HOLLYWOOD	FL		03/10/2022		411,200		(277)			(277)		2,848	2,848			
100080463	WINDERMERE	FL		03/10/2022		824,488		(193)			(193)		2,601	2,601			
100080464	WINTER HAVEN	FL		03/10/2022		301,979		(76)			(76)		1,053	1,053			
100080466	MIAMI BEACH	FL		03/10/2022		233,836		(97)			(97)		732	732			
100080467	WEST COVINA	CA		03/10/2022		733,814		(122)			(122)		2,892	2,892			
100080468	WILLIAMS	AZ		03/10/2022		605,372		(80)			(80)		2,037	2,037			
100080469	ASHLAND	OR		03/10/2022		727,611		(94)			(94)		2,564	2,564			
100080471	BIG BEAR CITY	CA		03/10/2022		347,112		(104)			(104)		1,258	1,258			
100080472	THOUSAND OAKS	CA		03/10/2022		1,026,610		(162)			(162)		3,243	3,243			
100080475	MIAMI BEACH	FL		03/10/2022		311,861		(44)			(44)		1,172	1,172			
100080476	SAN ANTONIO	TX		03/10/2022		205,051		(185)			(185)		533	533			
100080477	HICKORY	NC		03/10/2022		399,360		(168)			(168)		934	934			
100080478	EVANS	CO		03/10/2022		257,113		(108)			(108)		1,202	1,202			
100080479	CORNELIUS	NC		03/10/2022		2,706,606		32			32		10,637	10,637			
100080480	SPRING CITY	TN		03/10/2022		539,613		(137)			(137)		1,294	1,294			
100080483	VENTURA	CA		03/10/2022		595,283		(163)			(163)		2,218	2,218			
100080485	MADISONVILLE	LA		03/10/2022		451,836		(130)			(130)		1,394	1,394			
100080486	NEWARK	NJ		03/10/2022		199,882		(102)			(102)		865	865			
100080487	WINCHESTER	CA		03/10/2022		552,226		(192)			(192)		2,174	2,174			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100080489	AUSTIN	TX		03/10/2022		366,096		(187)			(187)		1,214	1,214			
100080490	UPPER CHICHESTER	PA		03/10/2022		279,257		(206)			(206)		1,301	1,301			
100080491	MIAMI	FL		03/10/2022		1,034,771		(167)			(167)		2,619	2,619			
100080492	GREENWICH	CT		03/10/2022		717,287		(235)			(235)		2,522	2,522			
100080494	RANCHO CUCAMONGA	CA		03/10/2022		1,119,451		(62)			(62)		4,439	4,439			
100080495	EAGLE	ID		03/10/2022		523,832		(158)			(158)		1,424	1,424			
100080496	TEMPE	AZ		03/10/2022		451,824		(287)			(287)		5,058	5,058			
100080497	RYE	CO		03/10/2022		175,570		(70)			(70)		602	602			
100080501	WAIANAE	HI		03/10/2022		627,096		(347)			(347)		1,746	1,746			
100080503	HAWTHORN WOODS	IL		03/10/2022		830,040		207			207		5,881	5,881			
100080504	ONTARIO	CA		03/10/2022		288,722		77			77		1,403	1,403			
100080505	EDINBURG	VA		03/10/2022		435,901		(133)			(133)		2,483	2,483			
100080506	JASPER	GA		03/10/2022		669,564		(141)			(141)		2,183	2,183			
100080507	WEEHAWKEN	NJ		03/10/2022		952,466		(269)			(269)		1,802	1,802			
100080508	LUCERNE VALLEY	CA		03/30/2022		377,981		(116)			(116)		1,212	1,212			
100080509	PALM BEACH	FL		03/10/2022		1,795,388		(89)			(89)		3,701	3,701			
100080512	WEST PALM BEACH	FL		03/10/2022		183,109		(110)			(110)		543	543			
100080518	MIAMI	FL		03/10/2022		539,493		(159)			(159)		1,735	1,735			
100080521	BRIGHTON	CO		03/30/2022		421,718		(143)			(143)		1,659	1,659			
100080525	BRYAN	TX		03/10/2022		467,030		(191)			(191)		4,728	4,728			
100080526	BELL GARDENS	CA		03/30/2022		509,798		32			32		2,235	2,235			
100080527	FOLSOM	CA		03/30/2022		757,681		(210)			(210)		1,692	1,692			
100080529	CARSON	CA		03/30/2022		807,595		(235)			(235)		2,736	2,736			
100080537	SAN DIEGO	CA		03/30/2022		1,887,691		(140)			(140)		7,822	7,822			
100080751	RIVERBANK	CA		03/10/2022		607,076		(119)			(119)		2,076	2,076			
100080752	HOLMES BEACH	FL		03/10/2022		535,728		(78)			(78)		2,033	2,033			
100080754	PHOENIX	AZ		03/10/2022		429,503		(62)			(62)		1,520	1,520			
100080755	AVENTURA	FL		03/10/2022		131,273		(25)			(25)		482	482			
100080756	VALRICO	FL		03/10/2022		161,945		(44)			(44)		575	575			
100080757	PARADISE VALLEY	AZ		03/10/2022		3,451,679		(451)			(451)		12,897	12,897			
100080759	TAVARES	FL		03/10/2022		213,181		(172)			(172)		965	965			
100080760	N WILDWOOD	NJ		03/10/2022		643,333		(155)			(155)		1,750	1,750			
100080761	WINTER GARDEN	FL		03/10/2022		257,942		(60)			(60)		939	939			
100080764	WINTER GARDEN	FL		03/10/2022		323,555		(164)			(164)		630	630			
100080765	PIONEERTOWN	CA		03/10/2022		1,331,077		(407)			(407)		3,816	3,816			
100080767	LONGVIEW	TX		03/10/2022		196,018		(57)			(57)		695	695			
100080770	KISSIMMEE	FL		03/15/2022		340,212		(193)			(193)		981	981			
100080773	LOS ANGELES	CA		03/10/2022		523,864		(89)			(89)		1,901	1,901			
100080774	ORLANDO	FL		03/15/2022		220,173		(153)			(153)		590	590			
100080775	MAGNOLIA	TX		03/15/2022		320,765		(80)			(80)		845	845			
100080777	SANTA MONICA	CA		03/15/2022		666,637		(23)			(23)		2,708	2,708			
100080778	CORONA DEL MAR	CA		03/15/2022		3,577,329		(160)			(160)		14,533	14,533			
100080779	LOS ANGELES	CA		03/15/2022		780,711		(29)			(29)		3,316	3,316			
100080780	LOS ANGELES	CA		03/15/2022		2,174,206		(162)			(162)		8,569	8,569			
100080781	ATLANTA	GA		03/15/2022		321,452		(54)			(54)		1,269	1,269			
100080782	SAN JOSE	CA		03/15/2022		3,234,935		(200)			(200)		13,079	13,079			
100080783	JACKSONVILLE	AR		03/15/2022		138,733		(26)			(26)		6,938	6,938			
100080784	MIAMI	FL		03/15/2022		1,850,584		300			300		16,989	16,989			
100080785	WINTER GARDEN	FL		03/15/2022		455,436		(55)			(55)		1,835	1,835			
100080786	CALIFORNIA CITY	CA		03/15/2022		199,934		(103)			(103)		678	678			
100080788	PORT LUDLOW	WA		03/15/2022		469,493		1			1		1,282	1,282			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100080789	LOS ANGELES	CA		03/15/2022		975,093		(393)			(393)		3,379	3,379			
100080790	LOS ANGELES	CA		03/15/2022		906,368		(340)			(340)		3,150	3,150			
100080792	KISSIMMEE	FL		03/15/2022		306,247		(74)			(74)		1,193	1,193			
100080793	DUCK	NC		03/15/2022		454,629		(87)			(87)		1,730	1,730			
100080794	LOS ANGELES	CA		03/15/2022		759,100		(255)			(255)		2,648	2,648			
100080795	AMERICAN FORK	UT		03/15/2022		599,480		(175)			(175)		1,590	1,590			
100080796	AVENTURA	FL		03/15/2022		274,979		(89)			(89)		949	949			
100080797	YUCCA VALLEY	CA		03/15/2022		283,400		(59)			(59)		1,014	1,014			
100080798	OAK HILLS	CA		03/15/2022		265,639		(103)			(103)		774	774			
100080800	SOUTHINGTON	CT		03/15/2022		229,968		(147)			(147)		1,051	1,051			
100080801	WINTER PARK	FL		03/15/2022		512,746		(15)			(15)		2,080	2,080			
100080802	LOS ANGELES	CA		03/15/2022		1,056,110		(310)			(310)		3,989	3,989			
100080804	AGOURA	CA		03/15/2022		1,031,498		(600)			(600)		3,130	3,130			
100080805	SUNLAND	CA		03/15/2022		952,557		(52,557)			(52,557)		900,000			(900,000)	(900,000)
100080806	LAS VEGAS	NV		03/15/2022		477,708		(193)			(193)		8,116	8,116			
100080808	GIG HARBOR	WA		03/15/2022		354,713		(30)			(30)		976	976			
100080809	DAVENPORT	FL		03/01/2022		232,039		(175)			(175)		619	619			
100080810	VERO BEACH	FL		03/15/2022		182,263		(134)			(134)		480	480			
100080811	LAGUNA HILLS	CA		03/15/2022		2,012,289		(374)			(374)		8,274	8,274			
100080812	BROOKLYN	NY		03/15/2022		358,773		(139)			(139)		1,631	1,631			
100080814	KISSIMMEE	FL		03/15/2022		327,776		(172)			(172)		1,000	1,000			
100080815	BYRON	GA		03/15/2022		239,169		(54)			(54)		873	873			
100080817	SAN CLEMENTE	CA		03/15/2022		2,098,121		(428)			(428)		3,000	3,000			
100080818	PARKLAND	FL		03/15/2022		2,373,064		(187)			(187)		8,917	8,917			
100080819	KISSIMMEE	FL		03/15/2022		227,251		(176)			(176)		662	662			
100080820	HOUSTON	TX		03/15/2022		399,051		(128)			(128)		1,499	1,499			
100080824	HOUSTON	TX		03/15/2022		399,054		(128)			(128)		1,499	1,499			
100080826	SAN BERNARDINO	CA		03/10/2022		671,601		(344)			(344)		2,781	2,781			
100080827	MOORESVILLE	NC		03/10/2022		1,014,594		(257)			(257)		3,911	3,911			
100080828	LOS ANGELES	CA		03/10/2022		487,258		(531)			(531)		6,043	6,043			
100080829	NATIONAL CITY	CA		03/10/2022		535,573		(413)			(413)		5,257	5,257			
100080830	LAKE WORTH	FL		03/10/2022		1,048,012		(491)			(491)		2,328	2,328			
100080831	HAPPY VALLEY	OR		03/10/2022		328,679		(227)			(227)		1,193	1,193			
100080832	REDMOND	OR		03/10/2022		320,296		(164)			(164)		1,183	1,183			
100080834	REDMOND	OR		03/10/2022		321,968		(178)			(178)		1,157	1,157			
100080835	CLEARWATER	FL		04/22/2022		262,277		(251)			(251)		732	732			
100080836	TOPANGA	CA		03/10/2022		1,981,116		(57)			(57)		9,099	9,099			
100080837	BISBEE	AZ		03/10/2022		168,777		(77)			(77)		652	652			
100080840	BISBEE	AZ		03/10/2022		254,743		(82)			(82)		1,067	1,067			
100080841	BISBEE	AZ		03/10/2022		156,543		(74)			(74)		604	604			
100080842	DALY CITY	CA		03/10/2022		1,109,849		(154)			(154)		1,323	1,323			
100080843	PRESCOTT VALLEY	AZ		03/10/2022		279,351		(188)			(188)		921	921			
100080844	HOLLYWOOD	FL		03/10/2022		339,211		(247)			(247)		833	833			
100080845	LOS ANGELES	CA		03/10/2022		391,114		(82)			(82)		1,656	1,656			
100080847	KLAMATH FALLS	OR		03/10/2022		487,996		(135)			(135)		1,719	1,719			
100080848	LOS ALAMITOS	CA		03/10/2022		1,246,425		(662)			(662)		4,490	4,490			
100080849	DESCANO	CA		03/10/2022		1,123,463		(396)			(396)		6,551	6,551			
100080850	AVENTURA	FL		03/10/2022		271,770		(166)			(166)		994	994			
100080851	BRIGHTON	CO		03/10/2022		362,079		(95)			(95)		500	500			
100080853	HEMET	CA		03/10/2022		332,761		(216)			(216)		1,175	1,175			
100080854	LOS ANGELES	CA		03/10/2022		2,793,870		2,041			2,041		17,848	17,848			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080855	BONSALL	CA		03/10/2022		1,021,288		(335)			(335)		3,841	3,841			
100080856	DOVER	FL		03/17/2022		421,854		(33)			(33)		1,843	1,843			
100080858	CEDAR PARK	TX		03/10/2022		438,507		(264)			(264)		2,190	2,190			
100080860	HAYWARD	CA		03/10/2022		549,675		(62)			(62)		4,024	4,024			
100080861	AUSTIN	TX		03/10/2022		551,150		(286)			(286)		2,469	2,469			
100080862	OTISVILLE	MI		03/10/2022		237,695		(155)			(155)		717	717			
100080863	PASADENA	CA		03/10/2022		832,882		63			63		3,962	3,962			
100080864	PEORIA	AZ		03/10/2022		286,439		(26)			(26)		1,287	1,287			
100080865	PHOENIX	AZ		03/10/2022		235,599		(250)			(250)		709	709			
100080866	PHOENIX	AZ		03/10/2022		234,387		(237)			(237)		709	709			
100080868	SALT LAKE CITY	UT		03/10/2022		475,428		(80)			(80)		1,214	1,214			
100080869	NOKOMIS	FL		03/10/2022		764,775		(28)			(28)		3,361	3,361			
100080872	MIAMI	FL		03/10/2022		523,984		(275)			(275)		1,680	1,680			
100080873	INDIAN ROCKS BEACH	FL		03/10/2022		782,663		(655)			(655)		982	982			
100080874	CLOVIS	CA		03/10/2022		548,380		(268)			(268)		2,113	2,113			
100080875	DESERT HOT SPRINGS	CA		03/10/2022		306,580		(144)			(144)		1,163	1,163			
100080876	PROSPER	TX		03/10/2022		497,343		(381)			(381)		1,367	1,367			
100080877	COSTA MESA	CA		03/10/2022		356,665		22			22		1,701	1,701			
100080878	PHOENIX	AZ		03/10/2022		269,745		(29)			(29)		1,210	1,210			
100080879	FROSTPROOF	FL		03/10/2022		231,910		(123)			(123)		774	774			
100080880	PHOENIX	AZ		03/10/2022		270,943		(28)			(28)		1,216	1,216			
100080881	CLEARWATER BEACH	FL		03/10/2022		744,480		(299)			(299)		2,973	2,973			
100080882	MANALAPAN	NJ		04/22/2022		302,562		(207)			(207)		1,093	1,093			
100080885	MANALAPAN	NJ		03/10/2022		283,061		(206)			(206)		1,018	1,018			
100080886	FRESNO	CA		03/10/2022		374,157		(223)			(223)		1,367	1,367			
100080887	NORTH MIAMI BEACH	FL		03/10/2022		405,675		(117)			(117)		1,630	1,630			
100080888	FRESNO	CA		03/10/2022		377,644		(221)			(221)		1,380	1,380			
100080894	INDIO	CA		03/10/2022		467,331		(322)			(322)		1,481	1,481			
100080897	FRISCO	TX		03/10/2022		793,565		(241)			(241)		3,130	3,130			
100080899	EVERGREEN	CO		04/22/2022		459,678		(166)			(166)		1,784	1,784			
100080900	TAMPA	FL		04/01/2022		302,535		(202)			(202)		1,096	1,096			
100080901	ESCONDIDO	CA		03/10/2022		526,030		(141)			(141)		2,215	2,215			
100080902	FORT WALTON BEACH	FL		04/01/2022		393,107		(181)			(181)		101	101			
100080903	UPLAND	CA		03/10/2022		737,378		(93)			(93)		270	270			
100080907	FORT LAUDERDALE	FL		03/10/2022		574,002		(187)			(187)		2,209	2,209			
100080909	MURRIETA	CA		03/10/2022		311,975		(45)			(45)		931	931			
100080910	DELRAY BEACH	FL		03/17/2022		380,702		(252)			(252)		2,398	2,398			
100080912	FORT MYERS	FL		03/10/2022		136,104		(65)			(65)		513	513			
100080914	JOSHUA TREE	CA		04/01/2022		494,921		(267)			(267)		2,286	2,286			
100080917	MESA	AZ		03/17/2022		271,089		(160)			(160)		2,415	2,415			
100080918	TEMECULA	CA		03/10/2022		325,769		(54)			(54)		970	970			
100080919	SAN FRANCISCO	CA		03/10/2022		1,191,803		(1,032)			(1,032)		3,867	3,867			
100080920	STOCKTON	CA		04/01/2022		444,879		(135)			(135)		1,669	1,669			
100080921	MARINA DEL REY	CA		03/10/2022		1,855,492		(95)			(95)		1	1			
100080922	MESA	AZ		03/17/2022		413,067		(112)			(112)		2,627	2,627			
100080923	WHEAT RIDGE	CO		04/01/2022		348,546		(29)			(29)		1,559	1,559			
100080924	ARVADA	CO		03/17/2022		363,400		(193)			(193)		1,340	1,340			
100080925	JURUPA VALLEY	CA		04/22/2022		652,712		(220)			(220)		3,016	3,016			
100080926	ONTARIO	CA		04/01/2022		696,960		(221)			(221)		2,436	2,436			
100080927	PHILADELPHIA	PA		03/17/2022		314,344		(307)			(307)		724	724			
100080928	LAVEEN	AZ		03/17/2022		572,409		(197)			(197)		2,199	2,199			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080930	DOWNEY	CA		04/01/2022		264,994		48			48		1,296	1,296			
100080932	PLAYA DEL REY	CA		04/01/2022		767,771		(250)			(250)		2,443	2,443			
100080933	WOODLAND HILLS	CA		03/17/2022		690,868		9			9		3,185	3,185			
100080934	ELK GROVE	CA		04/01/2022		789,238		(331)			(331)		2,545	2,545			
100080937	GLENDALE	CA		04/01/2022		725,923		(214)			(214)		2,991	2,991			
100080939	SNELLVILLE	GA		03/17/2022		288,499		(200)			(200)		909	909			
100080940	WHITNEY	TX		04/01/2022		365,929		(173)			(173)		761	761			
100080941	WESTMINSTER	SC		03/17/2022		210,577		(173)			(173)		561	561			
100080942	ELLWOOD CITY	PA		04/01/2022		181,115		(138)			(138)		540	540			
100080946	COCOA BEACH	FL		03/17/2022		1,847,149		(408)			(408)		2,218	2,218			
100080947	GREER	SC		03/17/2022		358,620		(6)			(6)		25	25			
100080949	SUGAR LAND	TX		03/17/2022		248,042		(94)			(94)						
100080950	ROYSE CITY	TX		03/17/2022		290,193		(164)			(164)		966	966			
100080951	GREENWOOD VILLAGE	CO		03/17/2022		1,477,356		37			37		1,077	1,077			
100080953	HOUSTON	TX		03/18/2022		166,216		45			45		839	839			
100080954	MONUMENT	CO		03/18/2022		298,895		77			77		1,414	1,414			
100080955	HOUSTON	TX		03/18/2022		150,077		86			86		828	828			
100080956	CARY	NC		03/18/2022		107,492		22			22		1,307	1,307			
100080957	CHICAGO	IL		03/18/2022		124,033		40			40		1,181	1,181			
100080958	MANOR	TX		03/18/2022		263,612		102			102		1,371	1,371			
100080959	MISSOURI CITY	TX		03/18/2022		232,683		90			90		1,210	1,210			
100080960	HOUSTON	TX		03/18/2022		156,745		70			70		819	819			
100080961	NORCROSS	GA		03/18/2022		217,026		122			122		1,192	1,192			
100080962	MARTINEZ	CA		03/18/2022		343,470		71			71		1,695	1,695			
100080963	SANTA ROSA	CA		03/18/2022		145,405		29			29		699	699			
100080964	THOMASTON	GA		03/18/2022		113,961		6			6		532	532			
100080965	TACOMA	WA		03/18/2022		645,166		39			39		2,814	2,814			
100080966	CHARLOTTE	NC		03/18/2022		162,212		49			49		787	787			
100080967	BLAINE	MN		03/18/2022		208,758		24			24		1,049	1,049			
100080968	PAWTUCKET	RI		03/18/2022		196,619		33			33		927	927			
100080969	NAMPA	ID		03/18/2022		360,692		72			72		1,665	1,665			
100080970	HAINES CITY	FL		03/18/2022		163,835		47			47		828	828			
100080971	APPLE VALLEY	MN		03/18/2022		158,585		69			69		1,305	1,305			
100080972	MANCHACA	TX		03/18/2022		370,685		211			211		5,071	5,071			
100080973	MINNEAPOLIS	MN		03/18/2022		210,220		71			71		1,045	1,045			
100080974	EAGLE MTN	UT		03/18/2022		178,967		29			29		876	876			
100080975	MEDFORD	OR		03/18/2022		204,459		31			31		979	979			
100080976	SCOTTSDALE	AZ		03/18/2022		258,482		108			108		1,272	1,272			
100080977	BENSON	NC		03/18/2022		131,719		33			33		978	978			
100080978	UNION CITY	CA		03/18/2022		369,193		122			122		1,872	1,872			
100080979	YUKON	OK		03/18/2022		168,333		64			64		875	875			
100080980	BALTIMORE	MD		03/18/2022		118,440		85			85		1,197	1,197			
100080981	WINTER HAVEN	FL		03/18/2022		207,296		79			79		1,073	1,073			
100080982	HINESVILLE	GA		03/18/2022		172,056		86			86		929	929			
100080983	HINESVILLE	GA		03/18/2022		171,297		88			88		926	926			
100080984	BALTIMORE	MD		03/18/2022		118,440		61			61		625	625			
100080985	LOS ANGELES	CA		03/18/2022		506,240		173			173		2,464	2,464			
100080986	BALTIMORE	MD		03/18/2022		131,951		91			91		1,223	1,223			
100080987	PASADENA	CA		03/18/2022		376,342		108			108		1,901	1,901			
100080988	ALLEN	TX		03/18/2022		233,284		104			104		1,245	1,245			
100080989	CEDAR PARK	TX		03/18/2022		280,731		93			93		1,423	1,423			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080990	RICHMOND	TX		03/18/2022		201,576		64			64		1,022	1,022			
100080991	HUTTO	TX		03/18/2022		242,805		138			138		1,839	1,839			
100080992	ATLANTA	GA		03/18/2022		208,633		165			165		5,725	5,725			
100080993	FORT WORTH	TX		03/18/2022		170,769		79			79		893	893			
100080995	NEW BRAUNFELS	TX		03/18/2022		231,792		73			73		1,174	1,174			
100080996	CITRUS SPRINGS	FL		03/18/2022		155,840		57			57		805	805			
100080997	MARINA DL REY	CA		03/18/2022		438,461		158			158		1,528	1,528			
100080998	DENVER	CO		03/18/2022		204,215		34			34		959	959			
100080999	BROOKSHIRE	TX		03/18/2022		218,423		69			69		1,106	1,106			
100081000	CARY	NC		03/18/2022		310,086		136			136		1,586	1,586			
100081001	SAINT DAVIDS	PA		03/18/2022		312,347		63			63		1,534	1,534			
100081003	EVANS	GA		03/18/2022		199,741		62			62		970	970			
100081004	BAKERSFIELD	CA		03/18/2022		128,290		22			22		619	619			
100081005	STOCKTON	CA		03/18/2022		241,436		101			101		1,238	1,238			
100081006	LAFAYETTE	LA		03/18/2022		132,427		85			85		717	717			
100081007	NASHVILLE	TN		03/18/2022		180,826		57			57		929	929			
100081008	RICHMOND	TX		03/18/2022		276,963		64			64		1,280	1,280			
100081009	CORDOVA	TN		03/18/2022		196,043		42			42		964	964			
100081010	LAS VEGAS	NV		03/18/2022		210,450		69			69		1,939	1,939			
100081011	GLENDALE	AZ		03/18/2022		152,705		323			323		4,265	4,265			
100081012	LAS VEGAS	NV		03/18/2022		239,493		29			29		1,144	1,144			
100081013	GRAND JUNCTION	CO		03/18/2022		235,650		58			58		1,240	1,240			
100081014	HAYWARD	CA		03/18/2022		188,593		24			24		897	897			
100081015	HACKETTSTOWN	NJ		03/18/2022		167,292		89			89		2,655	2,655			
100081016	SYLMAR	CA		03/18/2022		352,394		142			142		2,941	2,941			
100081017	OAKLAND	CA		03/18/2022		129,177		74			74		1,194	1,194			
100081018	BAKERSFIELD	CA		03/18/2022		107,763		25			25		553	553			
100081019	ATLANTA	GA		03/18/2022		717,452		245			245		3,492	3,492			
100081020	STEAMBOAT SPRINGS	CO		03/18/2022		217,527		80			80		1,466	1,466			
100081021	WOODLAND	CA		03/18/2022		533,458		104			104		2,463	2,463			
100081022	CORVALLIS	OR		03/18/2022		294,928		154			154		1,634	1,634			
100081023	NEWBERG	OR		03/18/2022		337,176		173			173		1,736	1,736			
100081024	BEAVERSTON	OR		03/18/2022		185,200		53			53		959	959			
100081025	NAPA	CA		03/18/2022		222,324		210			210		2,960	2,960			
100081026	NASHVILLE	TN		03/18/2022		338,715		148			148		2,077	2,077			
100081027	LAS VEGAS	NV		03/18/2022		402,160		230			230		2,394	2,394			
100081028	WESTMINSTER	CO		03/18/2022		175,879		92			92		1,781	1,781			
100081029	FORNEY	TX		03/18/2022		119,833		115			115		735	735			
100081030	WASILLA	AK		03/18/2022		140,587		86			86		745	745			
100081031	FRAMINGHAM	MA		03/18/2022		313,013		146			146		1,638	1,638			
100081032	NASHVILLE	TN		03/18/2022		338,715		148			148		2,077	2,077			
100081033	INDIANA	PA		03/18/2022		131,767		93			93		1,231	1,231			
100081034	PHOENIX	AZ		03/18/2022		202,694		106			106		1,093	1,093			
100081035	SAN BRUNO	CA		03/18/2022		105,557		65			65		594	594			
100081037	LA MESA	CA		03/18/2022		204,749		122			122		1,952	1,952			
100081038	MONTGOMERY VILLAGE	MD		03/18/2022		181,356		87			87		1,001	1,001			
100081039	GREELEY	CO		03/18/2022		201,795		70			70		710	710			
100081040	WATSONVILLE	CA		03/18/2022		487,175		275			275		3,436	3,436			
100081041	JACKSONVILLE	NC		03/18/2022		123,146		53			53		630	630			
100081042	ORANGE BEACH	AL		03/18/2022		391,825		116			116		1,989	1,989			
100081043	GOLETA	CA		03/18/2022		254,209		106			106		1,298	1,298			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081044	PERKASIE	PA		03/18/2022		214,493		116			116		1,708	1,708			
100081045	MERIDIAN	ID		03/18/2022		231,140		211			211		2,265	2,265			
100081046	BAKERSFIELD	CA		03/18/2022		177,476		58			58		881	881			
100081047	CLARKSVILLE	TN		03/18/2022		246,342		104			104		1,469	1,469			
100081048	TEMECULA	CA		03/18/2022		252,438		107			107		1,388	1,388			
100081049	MCDONOUGH	GA		03/18/2022		125,091		48			48		652	652			
100081050	KATY	TX		03/18/2022		203,984		79			79		1,039	1,039			
100081051	MANASSAS	VA		03/18/2022		212,513		67			67		1,076	1,076			
100081052	HOUSTON	TX		03/18/2022		211,164		82			82		1,075	1,075			
100081053	OCEANSIDE	CA		03/18/2022		262,170		106			106		1,365	1,365			
100081054	KATY	TX		03/18/2022		250,425		98			98		1,277	1,277			
100081055	AUSTIN	TX		03/18/2022		205,621		74			74		1,082	1,082			
100081056	PLANO	TX		03/18/2022		182,838		68			68		1,556	1,556			
100081057	DALLAS	TX		03/18/2022		246,757		65			65		1,234	1,234			
100081058	MIAMI	FL		03/18/2022		381,989		296			296		3,652	3,652			
100081059	SEATTLE	WA		03/18/2022		887,803		456			456		4,570	4,570			
100081060	MESA	AZ		03/18/2022		119,838		38			38		956	956			
100081061	CASA GRANDE	AZ		03/18/2022		300,421		260			260		1,793	1,793			
100081062	FAIRBURN	GA		03/18/2022		257,107		90			90		1,326	1,326			
100081063	SAVANNAH	GA		03/18/2022		438,149		576			576		4,487	4,487			
100081064	GILROY	CA		03/18/2022		416,373		109			109		2,110	2,110			
100081065	HENDERSON	NV		03/18/2022		457,508		189			189		2,505	2,505			
100081066	MIAMI	FL		03/18/2022		235,477		229			229		2,195	2,195			
100081067	GREENSBORO	NC		03/18/2022		119,648		28			28		635	635			
100081068	NEWPORT NEWS	VA		03/18/2022		88,537		3			3		394	394			
100081069	SARASOTA	FL		03/18/2022		288,816		187			187		1,630	1,630			
100081070	TAMPA	FL		03/18/2022		157,170		175			175		1,330	1,330			
100081071	MATTAPAN	MA		03/18/2022		289,727		(15)			(15)		1,289	1,289			
100081072	LANHAM	MD		03/18/2022		259,664		366			366		2,704	2,704			
100081073	LAS VEGAS	NV		03/18/2022		345,059		126			126		2,426	2,426			
100081074	UNION CITY	CA		03/18/2022		468,356		377			377		4,567	4,567			
100081075	CORONA	CA		03/18/2022		223,595		139			139		2,380	2,380			
100081076	LOCUST GROVE	VA		03/18/2022		162,479		93			93		921	921			
100081078	LEHIGH ACRES	FL		03/18/2022		189,668		115			115		1,774	1,774			
100081080	GEORGETOWN	TX		03/18/2022		218,129		72			72		1,167	1,167			
100081081	SAN DIEGO	CA		03/18/2022		448,352		118			118		2,459	2,459			
100081082	CHARLESTON	SC		03/18/2022		238,235		134			134		1,377	1,377			
100081083	POWDER SPRINGS	GA		03/18/2022		394,823		184			184		2,066	2,066			
100081084	FONTANA	CA		03/18/2022		270,370		311			311		1,665	1,665			
100081085	BELLINGHAM	WA		03/18/2022		239,712		80			80		1,215	1,215			
100081087	OMAHA	NE		03/18/2022		140,774		101			101		816	816			
100081088	QUINCY	MA		03/18/2022		245,151		126			126		1,384	1,384			
100081089	CLOVIS	CA		03/18/2022		183,268		94			94		1,006	1,006			
100081090	NEWTOWN SQUARE	PA		03/18/2022		183,425		82			82		1,884	1,884			
100081091	PECULIAR	MO		03/18/2022		186,482		62			62		625	625			
100081092	MISSION HILLS	CA		03/18/2022		405,255		242			242		2,348	2,348			
100081094	OAKLAND	MD		03/18/2022		232,547		90			90		2,181	2,181			
100081095	LANCASTER	CA		03/18/2022		231,906		109			109		1,219	1,219			
100081096	NAPA	CA		03/18/2022		368,370		251			251		2,415	2,415			
100081097	CYPRESS	CA		03/18/2022		275,852		56			56		1,361	1,361			
100081098	HAYMARKET	VA		03/18/2022		268,035		119			119		1,480	1,480			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081099	MEMPHIS	TN		03/18/2022		82,140		32			32		422	422			
100081100	CEDAR PARK	TX		03/18/2022		192,034		63			63		1,782	1,782			
100081101	LITTLE ROCK	AR		03/18/2022		151,731		24			24		715	715			
100081102	NAPA	CA		03/18/2022		255,130		76			76		1,355	1,355			
100081103	MORRISTOWN	TN		03/18/2022		173,270		46			46		859	859			
100081104	LITTLE ROCK	AR		03/18/2022		151,963		24			24		716	716			
100081105	ORLANDO	FL		03/18/2022		164,006		56			56		850	850			
100081106	RICHMOND	TX		03/18/2022		201,565		132			132		1,138	1,138			
100081107	CHARLOTTESVILLE	VA		03/18/2022		279,146		28			28		1,201	1,201			
100081109	TAMPA	FL		03/18/2022		514,114		250			250		2,706	2,706			
100081110	FLORISSANT	MO		03/18/2022		84,296		26			26		502	502			
100081111	CHATTANOOGA	TN		03/18/2022		218,443		86			86		1,141	1,141			
100081112	PORTSMOUTH	VA		03/18/2022		216,699		17			17		946	946			
100081113	DALLAS	TX		03/18/2022		478,969		67			67		2,160	2,160			
100081114	CARY	NC		03/18/2022		259,781		68			68		1,762	1,762			
100081115	ASHEVILLE	NC		03/18/2022		241,859		33			33		1,085	1,085			
100081116	ROCKVILLE	MD		03/18/2022		483,552		227			227		2,531	2,531			
100081117	RAPID CITY	SD		03/18/2022		231,003		66			66		1,167	1,167			
100081118	HOUSTON	TX		03/18/2022		159,868		91			91		878	878			
100081119	MODESTO	CA		03/18/2022		201,974		57			57		1,024	1,024			
100081120	GEORGETOWN	TX		03/18/2022		308,914		149			149		1,620	1,620			
100081121	CONWAY	AR		03/18/2022		390,535		154			154		2,040	2,040			
100081122	MERCED	CA		03/18/2022		197,840		56			56		1,003	1,003			
100081123	BROADVIEW HEIGHTS	OH		03/18/2022		155,182		81			81		1,464	1,464			
100081124	CYPRESS	TX		03/18/2022		187,441		95			95		693	693			
100081125	LEETON	MO		03/18/2022		211,694		25			25		1,019	1,019			
100081126	MORGANTON	NC		03/18/2022		266,229		5			5		1,132	1,132			
100081127	IDAHO FALLS	ID		03/18/2022		260,321		64			64		1,289	1,289			
100081128	SAGINAW	TX		03/18/2022		256,088		50			50		1,180	1,180			
100081129	PHOENIX	AZ		03/18/2022		306,307		223			223		6,128	6,128			
100081130	FRESNO	CA		03/18/2022		193,796		40			40		952	952			
100081131	CARTERSVILLE	GA		03/18/2022		254,484		51			51		1,198	1,198			
100081132	ANNA	TX		03/18/2022		264,471		(38)			(38)		663	663			
100081133	CARTERSVILLE	GA		03/18/2022		254,484		51			51		1,198	1,198			
100081134	VICTORVILLE	CA		03/18/2022		326,195		103			103		1,651	1,651			
100081135	ELKRIDGE	MD		03/18/2022		298,894		283			283		2,976	2,976			
100081136	BUFFALO	NY		03/18/2022		179,159		69			69		898	898			
100081138	BUFFALO	NY		03/18/2022		155,685		70			70		797	797			
100081139	PLANO	TX		03/18/2022		220,224		268			268		2,599	2,599			
100081140	CORNELIUS	OR		03/18/2022		295,177		76			76		1,397	1,397			
100081141	TEMPE	AZ		03/18/2022		267,161		188			188		2,560	2,560			
100081142	TEMPE	AZ		03/18/2022		279,587		196			196		2,679	2,679			
100081143	FORKED RIVER	NJ		03/18/2022		721,301		212			212		3,423	3,423			
100081144	BRADLEY	CA		03/18/2022		787,220		152			152		3,783	3,783			
100081145	MECHANICSVILLE	VA		03/18/2022		186,686		130			130		1,888	1,888			
100081146	LAS VEGAS	NV		03/18/2022		205,444		225			225		1,451	1,451			
100081147	ARLINGTON	VA		03/18/2022		237,417		125			125		1,329	1,329			
100081148	MOUNTLAKE TERRACE	WA		03/18/2022		518,900		210			210		1,816	1,816			
100081149	MOREHEAD CITY	NC		03/18/2022		192,387		55			55		932	932			
100081150	VANCOUVER	WA		03/18/2022		281,283		89			89		1,437	1,437			
100081151	MATTHEWS	NC		03/18/2022		290,562		57			57		1,345	1,345			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081152	MATTHEWS	NC		03/18/2022		298,741		98			98		1,459	1,459			
100081153	MATTHEWS	NC		03/18/2022		310,942		92			92		1,968	1,968			
100081154	JACKSON	NJ		03/18/2022		695,307		61			61		3,173	3,173			
100081155	JARRELL	TX		03/18/2022		267,918		70			70		1,274	1,274			
100081156	BOZEMAN	MT		03/18/2022		405,172		204			204		2,105	2,105			
100081157	JARRELL	TX		03/18/2022		238,940		82			82		1,305	1,305			
100081158	HOMESTEAD	FL		03/18/2022		316,597		303			303		4,286	4,286			
100081159	MATTHEWS	NC		03/18/2022		248,013		79			79		1,261	1,261			
100081160	LEANDER	TX		03/18/2022		311,283		99			99		1,583	1,583			
100081161	SEWARD	AK		03/18/2022		356,421		156			156		1,823	1,823			
100081162	AUSTIN	TX		03/18/2022		253,334		59			59		1,254	1,254			
100081163	ANTIOCH	CA		03/18/2022		605,064		92			92		2,911	2,911			
100081164	LOCUST GROVE	VA		03/18/2022		354,342		113			113		1,693	1,693			
100081165	WASHINGTON	DC		03/18/2022		877,449		218			218		4,277	4,277			
100081166	MATTHEWS	NC		03/18/2022		274,411		105			105		1,553	1,553			
100081168	SUN VALLEY	NV		03/18/2022		261,599		69			69		1,728	1,728			
100081169	SAN ANTONIO	TX		03/18/2022		273,033		96			96		2,989	2,989			
100081170	LACEY	WA		03/18/2022		439,182		195			195		2,211	2,211			
100081171	WASHINGTON	DC		03/18/2022		877,452		218			218		4,276	4,276			
100081172	WOODBURN	OR		03/18/2022		349,716		111			111		1,781	1,781			
100081173	FALLS CHURCH	VA		03/18/2022		226,356		73			73		1,154	1,154			
100081174	BROOMFIELD	CO		03/18/2022		306,402		54			54		1,514	1,514			
100081175	SEATTLE	WA		03/18/2022		433,647		(60)			(60)		1,634	1,634			
100081176	VERO BEACH	FL		03/18/2022		348,643		69			69		1,617	1,617			
100081177	SEATTLE	WA		03/18/2022		300,774		86			86		1,526	1,526			
100081178	VAIL	CO		03/18/2022		379,071		100			100		2,131	2,131			
100081179	PFLUGERVILLE	TX		03/18/2022		393,536		154			154		2,005	2,005			
100081180	MIRAMAR BEACH	FL		03/18/2022		511,031		120			120		2,540	2,540			
100081181	PHOENIX	AZ		03/18/2022		232,241		83			83		1,610	1,610			
100081182	CENTENNIAL	CO		03/18/2022		233,665		10			10		1,067	1,067			
100081183	WOODSTOCK	GA		03/18/2022		212,169		52			52		1,007	1,007			
100081185	AMERICAN FORK	UT		03/18/2022		251,501		15			15		1,194	1,194			
100081186	ATLANTA	GA		03/18/2022		382,937		126			126		1,870	1,870			
100081187	LAREDO	TX		03/18/2022		170,185		128			128		1,285	1,285			
100081188	LOS ANGELES	CA		03/18/2022		398,949		147			147		1,996	1,996			
100081189	SANTA ROSA	CA		03/18/2022		343,055		98			98		1,740	1,740			
100081190	BIG BEAR LAKE	CA		03/18/2022		424,253		99			99		2,099	2,099			
100081191	AMERICAN FORK	UT		03/18/2022		252,531		15			15		1,187	1,187			
100081192	ANAHEIM	CA		03/18/2022		759,043		66			66		3,480	3,480			
100081193	PHOENIX	AZ		03/18/2022		221,912		(7)			(7)		939	939			
100081194	FULLERTON	CA		03/18/2022		831,335		373			373		4,469	4,469			
100081195	DUNNELLON	FL		03/18/2022		238,764		99			99		1,199	1,199			
100081196	BUDA	TX		03/18/2022		227,566		185			185		2,204	2,204			
100081197	LITCHFIELD PARK	AZ		03/18/2022		256,832		39			39		1,236	1,236			
100081198	SALT LAKE CITY	UT		03/18/2022		539,501		223			223		2,722	2,722			
100081199	BOSTON	MA		03/18/2022		608,144		142			142		3,008	3,008			
100081200	LEHI	UT		03/18/2022		267,032		69			69		1,270	1,270			
100081201	DAYTONA BEACH	FL		03/18/2022		227,803		38			38		1,306	1,306			
100081202	TULSA	OK		03/18/2022		153,978		9			9		686	686			
100081204	PEORIA	AZ		03/18/2022		317,838		83			83		1,511	1,511			
100081205	IOLA	TX		03/18/2022		353,167		123			123		1,801	1,801			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081206	DURHAM	NC		03/18/2022		121,936		71			71		671	671			
100081207	BRAMBLETON	VA		03/18/2022		424,214		160			160		2,753	2,753			
100081208	EDMOND	OK		03/18/2022		230,080		69			69		1,916	1,916			
100081209	STOCKBRIDGE	GA		03/18/2022		176,660		83			83		1,360	1,360			
100081210	NEW BRAUNFELS	TX		03/18/2022		290,058		67			67		1,428	1,428			
100081211	FRISCO	TX		03/18/2022		313,647		139			139		1,672	1,672			
100081212	EVERETT	MA		03/18/2022		822,819		303			303		4,529	4,529			
100081213	SAN ANTONIO	TX		03/18/2022		188,653		54			54		953	953			
100081214	PEOTONE	IL		03/18/2022		226,751		117			117		1,191	1,191			
100081215	MEMPHIS	TN		03/18/2022		179,795		29			29		882	882			
100081216	MOREHEAD CITY	NC		03/18/2022		149,639		37			37		738	738			
100081217	HUNTSVILLE	AL		03/18/2022		182,281		71			71		952	952			
100081219	PROSPER	TX		03/18/2022		341,330		160			160		1,787	1,787			
100081220	CANTON	NC		03/18/2022		226,824		72			72		1,148	1,148			
100081221	MARS HILL	NC		03/18/2022		233,806		95			95		1,650	1,650			
100081222	ASHBURN	VA		03/18/2022		155,760		53			53		810	810			
100081223	O FALLON	MO		03/18/2022		168,729		48			48		852	852			
100081224	NORTH LAS VEGAS	NV		03/18/2022		250,420		31			31		1,202	1,202			
100081225	YORKTOWN	VA		03/18/2022		209,172		76			76		1,090	1,090			
100081226	GALLATIN	TN		03/18/2022		230,153		52			52		1,114	1,114			
100081227	MARIETTA	GA		03/18/2022		209,800		83			83		1,047	1,047			
100081228	LONG BRANCH	NJ		03/18/2022		930,572		174			174		4,304	4,304			
100081229	MADISON	SD		03/18/2022		158,232		47			47		871	871			
100081230	ANKENY	IA		03/18/2022		196,847		76			76		1,003	1,003			
100081231	SANFORD	NC		03/18/2022		187,572		87			87		990	990			
100081232	OKLAHOMA CITY	OK		03/18/2022		105,469		42			42		540	540			
100081233	GRAND BLANC	MI		03/18/2022		95,933		28			28		479	479			
100081234	OKLAHOMA CITY	OK		03/18/2022		101,469		29			29		504	504			
100081235	OKLAHOMA CITY	OK		03/18/2022		119,749		36			36		596	596			
100081236	OKLAHOMA CITY	OK		03/18/2022		109,754		33			33		544	544			
100081237	MYRTLE BEACH	SC		03/18/2022		168,265		65			65		875	875			
100081238	PLANO	TX		03/18/2022		188,506		235			235		1,935	1,935			
100081239	GRAND BLANC	MI		03/18/2022		95,778		28			28		480	480			
100081241	WAYNESVILLE	NC		03/18/2022		254,324		100			100		1,329	1,329			
100081243	MECHANICSVILLE	VA		03/18/2022		252,766		40			40		1,117	1,117			
100081244	KNOXVILLE	TN		03/18/2022		108,665		111			111		1,652	1,652			
100081247	PLACENTIA	CA		03/18/2022		304,012		38			38		1,459	1,459			
100081248	DAYTON	OH		03/18/2022		209,087		384			384		11,332	11,332		(14)	(14)
100081250	LAKE ELSINORE	CA		03/18/2022		299,583		220			220		2,864	2,864			
100081251	MYRTLE BEACH	SC		03/18/2022		263,325		84			84		1,339	1,339			
100081252	ALISO VIEJO	CA		03/18/2022		727,134		63			63		3,318	3,318			
100081253	LEXINGTON PARK	MD		03/18/2022		258,658		178			178		1,984	1,984			
100081254	HENDERSON	NV		03/18/2022		289,681		80			80		988	988			
100081255	LEBANON	TN		03/18/2022		211,281		196			196		2,111	2,111			
100081256	LEANDER	TX		03/18/2022		295,567		107			107		1,534	1,534			
100081257	PUYALLUP	WA		03/18/2022		447,650		190			190		2,404	2,404			
100081258	MERCED	CA		03/18/2022		248,445		79			79		1,264	1,264			
100081259	ORLANDO	FL		03/18/2022		261,248		83			83		1,335	1,335			
100081260	NAPA	CA		03/18/2022		536,727		460			460		3,551	3,551			
100081261	BOZEMAN	MT		03/18/2022		340,846		118			118		2,206	2,206			
100081263	BRADENTON	FL		03/18/2022		232,479		92			92		1,208	1,208			

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100081264	LATHROP	CA		03/18/2022		463,927		147			147		2,360	2,360			
100081265	SAN DIEGO	CA		03/18/2022		542,518		191			191		2,837	2,837			
100081266	AURORA	CO		03/18/2022		257,741		52			52		1,272	1,272			
100081267	GREENVILLE	SC		03/18/2022		258,685		60			60		1,280	1,280			
100081268	TRACY	CA		03/18/2022		287,184		96			96		1,463	1,463			
100081269	CLEVELAND	TN		03/18/2022		236,452		46			46		1,095	1,095			
100081270	TOWNSEND	DE		03/18/2022		235,294		56			56		1,204	1,204			
100081271	MORRISVILLE	NC		03/18/2022		282,630		111			111		1,440	1,440			
100081272	EL SOBRANTE	CA		03/18/2022		278,616		95			95		2,043	2,043			
100081273	PHOENIX	AZ		03/18/2022		576,526		176			176		2,856	2,856			
100081274	PINOLE	CA		03/18/2022		274,773		94			94		2,024	2,024			
100081275	REDMOND	WA		03/18/2022		401,810		94			94		1,988	1,988			
100081276	WHITEFISH	MT		03/18/2022		223,059		45			45		1,101	1,101			
100081277	PHOENIX	AZ		03/18/2022		290,031		57			57		1,351	1,351			
100081278	COROLLA	NC		03/18/2022		536,189		40			40		2,364	2,364			
100081279	GRANTS PASS	OR		03/18/2022		232,359		47			47		1,078	1,078			
100081280	WEST BOUNTIFUL	UT		03/18/2022		304,970		61			61		1,415	1,415			
100081281	LAS VEGAS	NV		03/18/2022		373,125		84			84		1,186	1,186			
100081282	LEBANON	IL		03/18/2022		260,358		(54)			(54)		1,320	1,320			
100081283	SANTA BARBARA	CA		03/18/2022		320,703		51			51		1,482	1,482			
100081284	NORTH BRUNSWICK	NJ		03/18/2022		232,884		81			81		1,121	1,121			
100081286	DUNEDIN	FL		03/18/2022		204,762		58			58		1,038	1,038			
100081287	LONGMONT	CO		03/18/2022		350,003		81			81		1,723	1,723			
100081288	CHICAGO	IL		03/18/2022		595,759		103			103		2,798	2,798			
100081289	VIRGINIA BEACH	VA		03/18/2022		463,580		65			65		2,135	2,135			
100081290	SNEADS FERRY	NC		03/18/2022		134,199		42			42		668	668			
100081291	FRANKLIN	TN		03/18/2022		585,593		187			187		2,812	2,812			
100081292	SAN DIEGO	CA		03/18/2022		298,416		18			18		1,394	1,394			
100081293	GROSSE POINTE PARK	MI		03/18/2022		99,458		17			17		501	501			
100081294	SMYRNA	GA		03/18/2022		133,815		151			151		1,360	1,360			
100081295	SAINT PETERS	MO		03/18/2022		192,053		59			59		1,129	1,129			
100081296	O FALLON	MO		03/18/2022		187,245		57			57		1,103	1,103			
100081297	GROSSE POINTE PARK	MI		03/18/2022		97,194		30			30		1,424	1,424			
100081298	LAKEWOOD	NJ		03/18/2022		528,356		131			131		2,617	2,617			
100081299	LAS VEGAS	NV		03/18/2022		297,747		(16)			(16)		1,157	1,157			
100081300	RIVERSIDE	CA		03/18/2022		386,280		95			95		1,904	1,904			
100081301	TEHACHAPI	CA		03/18/2022		233,123		72			72		1,160	1,160			
100081302	BEDFORD	TX		03/18/2022		268,141		70			70		1,275	1,275			
100081303	BAKERSFIELD	CA		03/18/2022		193,221		54			54		982	982			
100081304	SAN ANTONIO	TX		03/18/2022		200,827		141			141		2,247	2,247			
100081305	WILLOW GROVE	PA		03/18/2022		353,389		22			22		1,358	1,358			
100081306	PUYALLUP	WA		03/18/2022		242,957		38			38		1,123	1,123			
100081307	LANCASTER	CA		03/18/2022		253,355		100			100		1,297	1,297			
100081308	BELLINGHAM	WA		03/18/2022		463,597		71			71		1,995	1,995			
100081309	PHOENIX	AZ		03/18/2022		273,009		29			29		1,171	1,171			
100081310	WASHINGTON	DC		03/18/2022		785,708		279			279		3,846	3,846			
100081311	PRINCETON	TX		03/18/2022		169,877		60			60		881	881			
100081312	FULLERTON	CA		03/18/2022		106,698		19			19		536	536			
100081313	PRINCETON	TX		03/18/2022		191,224		68			68		992	992			
100081315	COLUMBIA	MD		03/18/2022		200,413		38			38		983	983			
100081316	GILBERT	AZ		03/18/2022		215,262		77			77		1,117	1,117			

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100081317	RICHMOND	TX		03/18/2022		215,267		(6)			(6)		609	609			
100081318	HINESVILLE	GA		03/18/2022		102,212		31			31		530	530			
100081319	IRVING	TX		03/18/2022		161,317		60			60		837	837			
100081322	MOUNTLAKE TERRACE	WA		03/18/2022		432,745		171			171		2,279	2,279			
100081323	YUKON	OK		03/18/2022		159,922		75			75		1,359	1,359			
100081325	HONOLULU	HI		03/18/2022		746,898		173			173		3,677	3,677			
100081326	JOSEPHINE	TX		03/18/2022		234,291		97			97		1,177	1,177			
100081327	SAN ANTONIO	TX		03/18/2022		230,250		65			65		1,236	1,236			
100081329	WEST LAKE HILLS	TX		03/18/2022		377,023		183			183		2,033	2,033			
100081331	ALPHARETTA	GA		03/18/2022		360,157		72			72		1,671	1,671			
100081332	EL MONTE	CA		03/18/2022		304,238		14			14		1,438	1,438			
100081333	LOS ANGELES	CA		03/18/2022		532,319		145			145		2,522	2,522			
100081334	IRVINE	CA		03/18/2022		527,689		115			115		2,607	2,607			
100081335	SCOTTSDALE	AZ		03/18/2022		169,985		17			17		1,069	1,069			
100081337	SURFSIDE BCH	SC		03/18/2022		397,635		65			65		1,915	1,915			
100081338	TUCSON	AZ		03/18/2022		224,992		59			59		1,070	1,070			
100081339	NEBO	NC		03/18/2022		524,701		136			136		2,431	2,431			
100081340	ROWLAND HEIGHTS	CA		03/18/2022		526,782		177			177		3,211	3,211			
100081341	VIRGINIA BEACH	VA		03/18/2022		279,625		84			84		1,461	1,461			
100081342	KATY	TX		03/18/2022		274,755		55			55		1,317	1,317			
100081344	GARDEN GROVE	CA		03/18/2022		902,248		344			344		4,707	4,707			
100081345	LONG BRANCH	NJ		03/18/2022		341,477		108			108		1,737	1,737			
100081346	FOUNTAIN VALLEY	CA		03/18/2022		691,660		81			81		3,301	3,301			
100081347	HOUSTON	TX		03/18/2022		289,293		75			75		1,369	1,369			
100081348	SCOTTSDALE	AZ		03/18/2022		532,389		175			175		2,600	2,600			
100081349	FORT WORTH	TX		03/18/2022		384,305		169			169		1,974	1,974			
100081350	GEORGETOWN	TX		03/18/2022		213,668		40			40		2,887	2,887			
100081351	NORTH LAS VEGAS	NV		03/18/2022		302,649		96			96		1,539	1,539			
100081352	SPANISH FORT	AL		03/18/2022		232,907		96			96		1,170	1,170			
100081353	WILLIAMSBURG	VA		03/18/2022		258,899		93			93		1,327	1,327			
100081354	BOTHELL	WA		03/18/2022		192,684		69			69		1,000	1,000			
100081355	ALEXANDRIA	VA		03/18/2022		366,411		229			229		3,498	3,498			
100081356	LATHROP	CA		03/18/2022		463,163		147			147		2,366	2,366			
100081357	WEST VALLEY CITY	UT		03/18/2022		186,703		162			162		1,958	1,958			
100081359	NASHVILLE	TN		03/18/2022		630,631		78			78		3,026	3,026			
100081360	CAROLINA BEACH	NC		03/18/2022		204,293		64			64		1,048	1,048			
100081361	GILBERT	AZ		03/18/2022		281,535		81			81		1,422	1,422			
100081362	DENVER	CO		03/18/2022		182,340		55			55		926	926			
100081363	COVINA	CA		03/18/2022		232,722		113			113		1,696	1,696			
100081364	ZEBULON	NC		03/18/2022		212,976		52			52		1,011	1,011			
100081365	RALEIGH	NC		03/18/2022		234,949		67			67		1,192	1,192			
100081366	BURKE	VA		03/18/2022		147,908		93			93		1,420	1,420			
100081367	SANTA MONICA	CA		03/18/2022		720,712		697			697		7,121	7,121			
100081368	MOUNT JULIET	TN		03/18/2022		233,991		37			37		1,098	1,098			
100081369	BOSSIER CITY	LA		03/18/2022		200,176		97			97		1,526	1,526			
100081370	IVINS	UT		03/18/2022		239,320		80			80		1,219	1,219			
100081371	WEST NEW YORK	NJ		03/18/2022		237,443		176			176		3,961	3,961			
100081372	PUEBLO	CO		03/18/2022		313,779		90			90		1,585	1,585			
100081373	ROCHESTER	NH		03/18/2022		146,603		26			26		870	870			
100081374	GATLINBURG	TN		03/18/2022		278,718		28			28		1,301	1,301			
100081375	SIOUX FALLS	SD		03/18/2022		166,712		80			80		877	877			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081376	PFLUGERVILLE	TX		03/18/2022		263,109		124			124		1,377	1,377			
100081377	SEASIDE PARK	NJ		03/18/2022		571,721		233			233		2,917	2,917			
100081378	ZEBULON	NC		03/18/2022		225,416		89			89		1,178	1,178			
100081379	HOUSTON	TX		03/18/2022		164,039		69			69		1,251	1,251			
100081380	GLENPOOL	OK		03/18/2022		176,356		28			28		567	567			
100081381	EVANS	GA		03/18/2022		198,379		33			33		912	912			
100081382	AUSTIN	TX		03/18/2022		365,482		71			71		2,533	2,533			
100081383	LITTLETON	NC		03/18/2022		611,948		53			53		2,853	2,853			
100081384	CHULA VISTA	CA		03/18/2022		415,631		43			43		2,065	2,065			
100081385	SARASOTA	FL		03/18/2022		262,600		28			28		839	839			
100081386	SEVIERVILLE	TN		03/18/2022		519,866		10			10		2,229	2,229			
100081387	PLAYA DEL REY	CA		03/18/2022		232,252		47			47		1,146	1,146			
100081388	BOISE	ID		03/18/2022		575,773		185			185		2,856	2,856			
100081389	SPRING LAKE	NC		03/18/2022		111,484		265			265		1,408	1,408			
100081390	BOZEMAN	MT		03/18/2022		220,639		45			45		1,089	1,089			
100081391	COLUMBIA	TN		03/18/2022		370,193		96			96		1,206	1,206			
100081392	KATY	TX		03/18/2022		215,651		173			173		2,681	2,681			
100081393	BROOKLYN CENTER	MN		03/18/2022		226,818		58			58		1,057	1,057			
100081395	HOLLYWOOD	FL		03/18/2022		358,129		95			95		2,366	2,366			
100081396	LAS VEGAS	NV		03/18/2022		231,541		29			29		1,116	1,116			
100081397	LEBANON	TN		03/18/2022		247,269		48			48		1,145	1,145			
100081398	OREM	UT		03/18/2022		468,947		109			109		2,320	2,320			
100081399	JACKSONVILLE	FL		03/18/2022		222,873		92			92		1,119	1,119			
100081400	PUYALLUP	WA		03/18/2022		370,818		118			118		1,886	1,886			
100081401	HIGHLAND	UT		03/18/2022		532,126		124			124		2,632	2,632			
100081402	CHULA VISTA	CA		03/18/2022		460,312		159			159		2,195	2,195			
100081403	GAINESVILLE	FL		03/18/2022		235,024		101			101		2,051	2,051			
100081404	HUFFMAN	TX		03/18/2022		186,618		54			54		908	908			
100081405	CHICAGO	IL		03/18/2022		154,226		41			41		765	765			
100081406	COLLIERVILLE	TN		03/18/2022		206,602		45			45		1,024	1,024			
100081407	LEBANON	TN		03/18/2022		251,120		65			65		1,194	1,194			
100081408	MATTHEWS	NC		03/18/2022		290,562		57			57		1,345	1,345			
100081409	KENAI	AK		03/18/2022		330,970		101			101		1,648	1,648			
100081410	LAWRENCEVILLE	GA		03/18/2022		214,843		123			123		1,162	1,162			
100081411	CARPINTERIA	CA		03/18/2022		372,727		303			303		3,670	3,670			
100081412	INLET BEACH	FL		03/18/2022		338,262		74			74		1,671	1,671			
100081413	LAS VEGAS	NV		03/18/2022		302,649		96			96		1,539	1,539			
100081414	DALLAS	TX		03/18/2022		247,078		163			163		2,915	2,915			
100081415	CENTERTON	AR		03/18/2022		241,814		102			102		1,329	1,329			
100081416	CLAYTON	NC		03/18/2022		168,988		79			79		1,581	1,581			
100081417	FREMONT	CA		03/18/2022		581,828		185			185		2,959	2,959			
100081418	REDINGTON SHORES	FL		03/18/2022		300,098		37			37		1,463	1,463			
100081419	LOMITA	CA		03/18/2022		593,525		138			138		2,938	2,938			
100081420	INLET BEACH	FL		03/18/2022		603,229		149			149		2,791	2,791			
100081421	SEMINOLE	FL		03/18/2022		308,489		93			93		1,433	1,433			
100081422	STATEN ISLAND	NY		03/18/2022		388,027		79			79		2,022	2,022			
100081423	YAKIMA	WA		03/18/2022		189,808		127			127		2,620	2,620			
100081424	TEHACHAPI	CA		03/18/2022		106,858		108			108		1,830	1,830			
100081425	ANNA	TX		03/18/2022		216,807		149			149		1,595	1,595			
100081426	AUBURN	AL		03/18/2022		177,068		39			39		839	839			
100081427	LAS VEGAS	NV		03/18/2022		341,835		118			118		1,638	1,638			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081428	CITRUS HEIGHTS	CA		03/18/2022		81,681		.25			.25		.422	.422			
100081429	CAYCE	SC		03/18/2022		180,342		.54			.54		970	970			
100081430	BATH	NC		03/18/2022		324,527		.71			.71		1,734	1,734			
100081431	FAYETTEVILLE	AR		03/18/2022		128,384		.72			.72		711	711			
100081432	MODESTO	CA		03/18/2022		190,935		.49			.49		966	966			
100081433	PFAFFTOWN	NC		03/18/2022		118,795		.50			.50		635	635			
100081434	VALLEJO	CA		03/18/2022		463,996		187			187		2,492	2,492			
100081435	WENDELL	NC		03/18/2022		256,738		.67			.67		1,215	1,215			
100081436	KINGMAN	AZ		03/18/2022		141,455		.63			.63		1,061	1,061			
100081437	ASHEVILLE	NC		03/18/2022		127,740		.61			.61		686	686			
100081438	ZEBULON	NC		03/18/2022		203,767		.81			.81		1,022	1,022			
100081439	APEX	NC		03/18/2022		190,304		114			114		1,107	1,107			
100081440	MURFREESBORO	TN		03/18/2022		148,067		.50			.50		767	767			
100081441	DULUTH	MN		03/18/2022		107,629		.37			.37		548	548			
100081442	CHANDLER	AZ		03/18/2022		371,145		.83			.83		1,780	1,780			
100081443	MORRISTOWN	TN		03/18/2022		117,401		.37			.37		585	585			
100081444	LAS VEGAS	NV		03/18/2022		229,254		.92			.92		1,170	1,170			
100081445	FREDERICKSBURG	VA		03/18/2022		229,364		112			112		1,267	1,267			
100081446	SOUTH JORDAN	UT		03/18/2022		243,520		163			163		1,750	1,750			
100081447	RICHMOND	TX		03/18/2022		199,258		264			264		2,562	2,562			
100081449	EL CAJON	CA		03/18/2022		350,555		337			337		3,444	3,444			
100081450	WASHINGTON	DC		03/18/2022		234,179		.52			.52		1,167	1,167			
100081451	HENDERSON	NV		03/18/2022		340,676		162			162		1,829	1,829			
100081452	NORFOLK	VA		03/18/2022		157,798		123			123		1,526	1,526			
100081453	LAVEEN	AZ		03/18/2022		239,095		120			120		1,350	1,350			
100081454	SAN JOSE	CA		03/18/2022		659,888		357			357		3,556	3,556			
100081455	SNOHOMISH	WA		03/18/2022		519,107		.244			.244		2,717	2,717			
100081456	RENO	NV		03/18/2022		582,476		769			769		4,514	4,514			
100081457	RIVERSIDE	CA		03/18/2022		276,459		.252			.252		2,710	2,710			
100081458	FRIENDSWOOD	TX		03/18/2022		231,113		.91			.91		1,178	1,178			
100081459	AUSTIN	TX		03/18/2022		192,568		139			139		1,871	1,871			
100081460	FULSHEAR	TX		03/18/2022		221,811		.87			.87		1,130	1,130			
100081461	MERIDIAN	ID		03/18/2022		201,734		136			136		1,930	1,930			
100081462	BUDA	TX		03/18/2022		276,103		133			133		1,445	1,445			
100081463	MEDFORD	OR		03/18/2022		347,311		139			139		1,763	1,763			
100081464	PHEONIX	AZ		03/18/2022		165,384		.85			.85		887	887			
100081465	FAYETTEVILLE	AR		03/18/2022		206,168		106			106		1,317	1,317			
100081466	SANTA CLARA	CA		03/18/2022		291,221		.33			.33		1,772	1,772			
100081467	SACRAMENTO	CA		03/18/2022		250,456		.98			.98		1,276	1,276			
100081468	IRVINE	CA		03/18/2022		919,658		270			270		4,365	4,365			
100081469	PACOIMA	CA		03/18/2022		311,775		285			285		5,322	5,322			
100081470	FAIRVIEW	OR		03/18/2022		209,207		.90			.90		1,228	1,228			
100081471	AUGUSTA	GA		03/18/2022		151,765		.83			.83		816	816			
100081472	SOUTH JORDAN	UT		03/18/2022		108,792		.14			.14		383	383			
100081473	SAINT PETERSBURG	FL		03/18/2022		156,877		127			127		1,539	1,539			
100081474	LOS ANGELES	CA		03/18/2022		466,771		258			258		2,592	2,592			
100081475	MELISSA	TX		03/18/2022		163,849		.74			.74		887	887			
100081476	SUGAR MOUNTAIN	NC		03/18/2022		512,932		208			208		2,817	2,817			
100081477	BAKERSFIELD	CA		03/18/2022		167,884		.55			.55		833	833			
100081478	FEDERAL WAY	WA		03/18/2022		373,718		159			159		2,043	2,043			
100081479	SURPRISE	AZ		03/18/2022		343,491		.222			.222		2,168	2,168			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081480	SACRAMENTO	CA		03/18/2022		197,635		56			56		998	998			
100081481	ASHBURN	VA		03/18/2022		397,552		161			161		2,070	2,070			
100081482	STERLING HTS	MI		03/18/2022		134,487							568	568			
100081483	KILL DEVIL HILLS	NC		03/18/2022		432,391		137			137		2,056	2,056			
100081484	ALBANY	OR		03/18/2022		206,521		49			49		1,001	1,001			
100081485	ATLANTA	GA		03/18/2022		257,941		145			145		1,417	1,417			
100081486	LOS ANGELES	CA		03/18/2022		905,591		247			247		4,291	4,291			
100081487	MINNEAPOLIS	MN		03/18/2022		241,207		68			68		1,168	1,168			
100081488	WENATCHEE	WA		03/18/2022		218,094		150			150		2,645	2,645			
100081489	RALEIGH	NC		03/18/2022		159,165		99			99		2,091	2,091			
100081490	STOCKTON	CA		03/18/2022		262,799		121			121		1,655	1,655			
100081491	PHOENIX	AZ		03/18/2022		175,028		56			56		975	975			
100081492	LAKEWOOD	NJ		03/18/2022		300,349		(7)			(7)		1,365	1,365			
100081493	YPSILANTI	MI		03/18/2022		195,434		25			25		929	929			
100081495	MUSTANG	OK		03/18/2022		177,358		71			71		923	923			
100081496	PIEDMONT	OK		03/18/2022		123,808		60			60		1,454	1,454			
100081497	MCKINNEY	TX		03/18/2022		320,699		95			95		2,092	2,092			
100081499	EDMOND	OK		03/18/2022		98,615		17			17		493	493			
100081500	VIRGINIA BCH	VA		03/18/2022		184,013		653			653		22,967	22,967			
100081501	LINCOLN	CA		03/18/2022		301,432		50			50		1,445	1,445			
100081502	HOUSTON	TX		03/18/2022		288,344		43			43		1,240	1,240			
100081503	SALT LAKE CITY	UT		03/18/2022		220,447		74			74		1,095	1,095			
100081504	DEERFIELD BCH	FL		03/18/2022		200,198		167			167		1,169	1,169			
100081505	SCHERTZ	TX		03/18/2022		141,501		72			72		716	716			
100081506	GAINESVILLE	FL		03/18/2022		451,144		93			93		2,081	2,081			
100081507	ROSWELL	GA		03/18/2022		310,619		334			334		3,137	3,137			
100081508	DAVENPORT	FL		03/18/2022		594,807		58			58		2,602	2,602			
100081509	GAINESVILLE	FL		03/18/2022		451,144		93			93		2,081	2,081			
100081510	ANTIOCH	CA		03/18/2022		185,172		72			72		1,982	1,982			
100081511	HARKER HEIGHTS	TX		03/18/2022		178,952		31			31		1,065	1,065			
100081512	ARDMORE	PA		03/18/2022		210,777		70			70		1,117	1,117			
100081513	FREDERICKSBURG	TX		03/18/2022		286,437		145			145		3,646	3,646			
100081514	PHILADELPHIA	PA		03/18/2022		116,113		38			38		601	601			
100081515	FREDERICKSBRG	VA		03/18/2022		232,325		76			76		1,106	1,106			
100081516	VAN NUYS	CA		03/18/2022		211,448		60			60		1,073	1,073			
100081517	FREDERICKSBURG	VA		03/18/2022		206,758		112			112		1,387	1,387			
100081518	COSTA MESA	CA		03/18/2022		426,171		83			83		1,973	1,973			
100081519	RENTON	WA		03/18/2022		436,321		203			203		2,283	2,283			
100081520	MILFORD	MA		03/18/2022		248,690		137			137		2,319	2,319			
100081521	SAN JOSE	CA		03/18/2022		248,769		31			31		1,190	1,190			
100081522	ALLEN	TX		03/18/2022		160,231		70			70		859	859			
100081523	MILLERSVILLE	MD		03/18/2022		188,926		89			89		1,009	1,009			
100081524	EL PASO	TX		03/18/2022		129,897		49			49		745	745			
100081525	CITRUS SPGS	FL		03/18/2022		167,444		78			78		891	891			
100081526	RANCHO CALIFORNIA	CA		03/18/2022		387,813		128			128		1,974	1,974			
100081527	SPARKS	NV		03/18/2022		309,632		98			98		1,568	1,568			
100081528	HONOLULU	HI		03/18/2022		185,453		82			82		1,201	1,201			
100081530	NORTH LAS VEGAS	NV		03/18/2022		306,103		104			104		1,496	1,496			
100081531	CHAMBERSBURG	PA		03/18/2022		152,357		54			54		758	758			
100081532	SAN DIEGO	CA		03/18/2022		738,581		125			125		3,790	3,790			
100081533	SHERWOOD	AR		03/18/2022		122,726		37			37		1,655	1,655			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081535	COMBINED LOCKS	WI		03/18/2022		367,451		(47)			(47)		3,535	3,535			
100081536	BUDA	TX		03/18/2022		94,498		113			113		3,184	3,184			
100081537	AZUSA	CA		03/18/2022		436,679		209			209		2,429	2,429			
100081538	CHAMBERSBURG	PA		03/18/2022		152,357		54			54		758	758			
100081540	IRVINE	CA		03/18/2022		477,433		104			104		2,359	2,359			
100081541	PROVIDENCE	RI		03/18/2022		383,871		109			109		1,876	1,876			
100081542	OKLAHOMA CITY	OK		03/18/2022		118,795		48			48		608	608			
100081543	SEATTLE	WA		03/18/2022		709,914		205			205		4,251	4,251			
100081544	VIENNA	VA		03/18/2022		479,896		228			228		2,565	2,565			
100081545	SOUTHPORT	NC		03/18/2022		114,962		40			40		657	657			
100081546	COROLLA	NC		03/18/2022		441,039		103			103		10,332	10,332			
100081547	SAN MATEO	CA		03/18/2022		388,333		65			65		1,870	1,870			
100081548	SAN JOSE	CA		03/18/2022		859,872		305			305		4,209	4,209			
100081549	PELHAM	AL		03/18/2022		142,391		89			89		721	721			
100081588	KATY	TX		03/30/2022		212,827		(85)			(85)		557	557			
100081617	HOWARD	OH		03/30/2022		197,724		(30)			(30)		815	815			
100081639	SAN TAN VALLEY	AZ		03/30/2022		592,527		(81)			(81)		(9,092)	(9,092)		9,845	9,845
100081657	PHOENIX	AZ		03/30/2022		408,717		(50)			(50)		1,717	1,717			
100081666	DENVER	CO		03/21/2022		884,294		(230)			(230)		3,407	3,407			
100081668	WINDERMERE	FL		03/21/2022		1,154,928		(315)			(315)		4,778	4,778			
100081669	FORT WORTH	TX		03/21/2022		195,902		(56)			(56)		687	687			
100081670	DOWNEY	CA		03/21/2022		619,948		(101)			(101)		3,001	3,001			
100081671	BIG BEAR LAKE	CA		03/21/2022		216,023		(54)			(54)		242	242			
100081672	LAREDO	TX		03/21/2022		522,831		(160)			(160)		1,565	1,565			
100081673	PRINCEVILLE	HI		03/21/2022		1,225,802		(154)			(154)		5,855	5,855			
100081675	DOVER	FL		03/21/2022		477,709		(62)			(62)		1,959	1,959			
100081676	HAINES CITY	FL		03/21/2022		183,814		(30)			(30)		603	603			
100081677	BAKERSFIELD	CA		03/21/2022		345,579		(68)			(68)		1,613	1,613			
100081678	WOODLAND HILLS	CA		03/21/2022		1,187,680		(63)			(63)		5,355	5,355			
100081686	TOLLHOUSE	CA		03/21/2022		306,910		(35)			(35)		1,212	1,212			
100081687	HAWTHORNE	CA		03/21/2022		500,084		(81)			(81)		2,195	2,195			
100081688	TRACYS LANDING	MD		03/21/2022		1,502,476		(277)			(277)		7,141	7,141			
100081691	VALENCIA	CA		03/21/2022		2,417,962		(243)			(243)		509	509			
100081692	SAN DIMAS	CA		03/21/2022		279,793		(17)			(17)		156	156			
100081754	MISSION HILLS	CA		03/22/2022		512,623		(125)			(125)		1,934	1,934			
100081756	IRVINE	CA		03/22/2022		1,659,398		(213)			(213)		6,770	6,770			
100081757	COMMERCE	CA		03/22/2022		654,707		(88)			(88)		2,496	2,496			
100081758	SUNRISE BEACH	TX		03/22/2022		1,612,081		227			227		10,679	10,679			
100081759	SAN DIEGO	CA		03/22/2022		2,659,270		(155)			(155)						
100081760	LOS ANGELES	CA		03/22/2022		370,670		(51)			(51)		1,545	1,545			
100081761	CULVER CITY	CA		03/22/2022		483,393		(12)			(12)		59	59			
100081763	MILLBRAE	CA		03/22/2022		1,504,932		(269)			(269)		6,971	6,971			
100081765	OCEANSIDE	CA		03/22/2022		579,568		(9)			(9)		432	432			
100081767	PASADENA	CA		03/25/2022		678,456		(98)			(98)		3,305	3,305			
100081768	BUFORD	GA		03/25/2022		281,346		(77)			(77)		849	849			
100081769	RANCHO MISSION VIEJO	CA		03/25/2022		1,638,662		(215)			(215)		7,621	7,621			
100081770	ATLANTA	GA		03/25/2022		426,657		(112)			(112)		1,139	1,139			
100081799	HUTCHINSON ISLAND	FL		04/27/2022		869,129		(186)			(186)		2,159	2,159			
100081833	HAMDEN	CT		04/27/2022		201,212		(79)			(79)		468	468			
100081865	CORONA	CA		04/27/2022		290,529		(138)			(138)		778	778			
100081894	Amsterdam	NLD		03/30/2022		15,445							348	348	(49)		(49)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081898	Amsterdam	NLD		03/30/2022		21,941							402	402	(57)		(57)
100081900	Amsterdam	NLD		03/30/2022		9,161							205	205	(29)		(29)
100081902	Amsterdam	NLD		03/30/2022		75,344							648	648	(91)		(91)
100081905	Amsterdam	NLD		03/30/2022		10,619							196	196	(28)		(28)
100081907	Amsterdam	NLD		03/30/2022		8,374							154	154	(22)		(22)
100081908	Amsterdam	NLD		03/30/2022		52,633							22,056	22,056	(3,110)		(3,110)
100081912	Amsterdam	NLD		03/30/2022		10,826							199	199	(28)		(28)
100081913	Amsterdam	NLD		03/30/2022		29,420							657	657	(93)		(93)
100081918	Amsterdam	NLD		03/30/2022		19,492							361	361	(51)		(51)
100081922	Amsterdam	NLD		03/30/2022		34,122							623	623	(88)		(88)
100081924	Amsterdam	NLD		03/30/2022		20,835							383	383	(54)		(54)
100081930	Amsterdam	NLD		03/30/2022		11,037							247	247	(35)		(35)
100081934	Amsterdam	NLD		03/30/2022		31,942							709	709	(100)		(100)
100081936	Amsterdam	NLD		03/30/2022		17,275							313	313	(44)		(44)
100081939	Amsterdam	NLD		03/30/2022		30,222							559	559	(79)		(79)
100081944	Amsterdam	NLD		03/30/2022		139,601							11,238	11,238	(1,585)		(1,585)
100081945	Amsterdam	NLD		03/30/2022		13,389							252	252	(36)		(36)
100081947	Amsterdam	NLD		03/30/2022		7,051							124	124	(17)		(17)
100081950	Amsterdam	NLD		03/30/2022		17,448							327	327	(46)		(46)
100081952	Amsterdam	NLD		03/30/2022		15,574							423	423	(60)		(60)
100081954	Amsterdam	NLD		03/30/2022		11,770							220	220	(31)		(31)
100081956	Amsterdam	NLD		03/30/2022		10,820							198	198	(28)		(28)
100081958	Amsterdam	NLD		03/30/2022		147,380							14,563	14,563	(2,054)		(2,054)
100081960	Amsterdam	NLD		03/30/2022		10,550							198	198	(28)		(28)
100081965	Amsterdam	NLD		03/30/2022		45,846							862	862	(122)		(122)
100081969	Amsterdam	NLD		03/30/2022		139,202							708	708	(100)		(100)
100081976	Amsterdam	NLD		03/30/2022		15,315							283	283	(40)		(40)
100081978	Amsterdam	NLD		03/30/2022		359,398							6,643	6,643	(937)		(937)
100081984	Amsterdam	NLD		03/30/2022		48,987							913	913	(129)		(129)
100081991	Amsterdam	NLD		03/30/2022		10,615							198	198	(28)		(28)
100081993	Amsterdam	NLD		03/30/2022		87,507							8,696	8,696	(1,226)		(1,226)
100081996	Amsterdam	NLD		03/30/2022		24,875							1,420	1,420	(200)		(200)
100081997	Amsterdam	NLD		03/30/2022		35,526							659	659	(93)		(93)
100082004	Amsterdam	NLD		03/30/2022		118,090							3,210	3,210	(453)		(453)
100082008	Amsterdam	NLD		03/30/2022		39,241							713	713	(101)		(101)
100082010	Amsterdam	NLD		03/30/2022		29,273							530	530	(75)		(75)
100082012	Amsterdam	NLD		03/30/2022		12,876							234	234	(33)		(33)
100082013	Amsterdam	NLD		03/30/2022		144,490							15,864	15,864	(2,237)		(2,237)
100082014	Amsterdam	NLD		03/30/2022		25,332							464	464	(65)		(65)
100082017	Amsterdam	NLD		03/30/2022		21,246							389	389	(55)		(55)
100082019	Amsterdam	NLD		03/30/2022		22,063							404	404	(57)		(57)
100082020	Amsterdam	NLD		03/30/2022		22,063							404	404	(57)		(57)
100082023	Amsterdam	NLD		03/30/2022		24,924							457	457	(64)		(64)
100082024	Amsterdam	NLD		03/30/2022		26,967							494	494	(70)		(70)
100082027	Amsterdam	NLD		03/30/2022		25,332							464	464	(65)		(65)
100082028	Amsterdam	NLD		03/30/2022		24,515							449	449	(63)		(63)
100082031	Amsterdam	NLD		03/30/2022		9,476							176	176	(25)		(25)
100082033	Amsterdam	NLD		03/30/2022		7,673							143	143	(20)		(20)
100082042	Amsterdam	NLD		03/30/2022		19,265							431	431	(61)		(61)
100082045	Amsterdam	NLD		03/30/2022		12,041							269	269	(38)		(38)
100082049	Amsterdam	NLD		03/30/2022		29,551							803	803	(113)		(113)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082051	Amsterdam	NLD		03/30/2022		9,784							266	266	(38)		(38)
100082053	Amsterdam	NLD		03/30/2022		7,760							143	143	(20)		(20)
100082058	Amsterdam	NLD		03/30/2022		40,829							759	759	(107)		(107)
100082060	Amsterdam	NLD		03/30/2022		16,742							310	310	(44)		(44)
100082061	Amsterdam	NLD		03/30/2022		16,345							381	381	(54)		(54)
100082071	TWICKENHAM	GBR		03/30/2022		60,129							47	47	(7)		(7)
100082115	RANCHO MIRAGE	CA		04/14/2022		455,222		(183)			(183)		1,506	1,506			
100082117	HOLLYWOOD	SC		04/14/2022		502,523		(10)			(10)		2,017	2,017			
100082118	PEARLAND	TX		04/14/2022		222,342		(221)			(221)		611	611			
100082120	LA CANADA FLINTRIDGE	CA		04/14/2022		1,527,135		78			78		6,881	6,881			
100082127	GATLINBURG	TN		04/14/2022		520,697		142			142		2,304	2,304			
100082131	FORT LAUDERDALE	FL		04/14/2022		319,724		33			33		1,386	1,386			
100082133	OJAI	CA		04/14/2022		389,427		27			27		735	735			
100082149	BLUFFDALE	UT		04/14/2022		899,574		(91)			(91)		3,827	3,827			
100082150	MIAMI	FL		04/14/2022		376,341		(94)			(94)		1,443	1,443			
100082153	SAN FRANCISCO	CA		04/14/2022		1,111,491		(65)			(65)		1,351	1,351			
100082162	NEW RIVER	AZ		04/14/2022		451,223		(91)			(91)		2,446	2,446			
100082164	HOLLYWOOD	FL		04/14/2022		530,550		(127)			(127)		1,541	1,541			
100082171	KATY	TX		04/14/2022		237,596		(143)			(143)		614	614			
100082172	VISTA	CA		04/14/2022		888,318		(258)			(258)		3,260	3,260			
100082173	DALLAS	TX		04/14/2022		407,968		(242)			(242)		981	981			
100082176	REDONDO BEACH	CA		04/14/2022		811,767		328			328		3,938	3,938			
100082177	QUEEN CREEK	AZ		04/14/2022		391,777		(82)			(82)		1,972	1,972			
100082180	LEXINGTON	SC		04/14/2022		273,716		(97)			(97)		699	699			
100082182	RANCHO MURIETA	CA		04/14/2022		557,910		(114)			(114)		2,101	2,101			
100082184	LEONARD	TX		04/14/2022		303,346		(93)			(93)		967	967			
100082185	GRANITE BAY	CA		04/14/2022		536,010		(23)			(23)		2,305	2,305			
100082189	MANTECA	CA		04/14/2022		797,564		(298)			(298)		2,018	2,018			
100082190	ORLANDO	FL		04/14/2022		422,583		(3,909)			(3,909)		122,069	122,069			
100082191	DULUTH	GA		04/14/2022		1,025,046		(295)			(295)		3,032	3,032			
100082193	GREENVILLE	SC		04/14/2022		110,856		(31)			(31)		32	32			
100082234	GLENDORA	CA		04/14/2022		2,086,127		(418)			(418)		7,865	7,865			
100082235	NEWPORT BEACH	CA		04/14/2022		1,157,553		339			339		7,457	7,457			
100082237	HOUSTON	TX		04/14/2022		329,126		(152)			(152)		978	978			
100082250	GALVESTON	TX		04/14/2022		623,094		(13)			(13)		2,714	2,714			
100082251	HIGHLAND	UT		04/14/2022		1,351,786		305			305		5,199	5,199			
100082258	REDDING	CA		04/14/2022		362,950		(141)			(141)		1,140	1,140			
100082261	GRESHAM	OR		04/14/2022		405,737		(145)			(145)		875	875			
100082262	HOMESTEAD	FL		04/14/2022		720,503		29			29		2,659	2,659			
100082274	DENVER	CO		04/14/2022		750,049		(280)			(280)		2,793	2,793			
100082280	LODI	CA		04/14/2022		639,881		(49)			(49)		2,610	2,610			
100082291	LONG BEACH	CA		04/14/2022		1,078,376		70			70		1,200	1,200			
100082297	POMPANO BEACH	FL		04/14/2022		411,682		(163)			(163)		2,959	2,959			
100082300	BRADENTON	FL		04/14/2022		881,990		(283)			(283)		2,537	2,537			
100082306	PINE	CO		04/14/2022		206,807		(85)			(85)		716	716			
100082316	NAPLES	FL		04/14/2022		565,162		(86)			(86)		1,581	1,581			
100082318	FRISCO	TX		04/14/2022		417,210		(5,909)			(5,909)		142,197	142,197			
100082324	SIMPSONVILLE	SC		04/14/2022		349,283		(147)			(147)		879	879			
100082328	MONTGOMERY	TX		04/14/2022		1,061,296		(171)			(171)		3,669	3,669			
100082329	LA HABRA HEIGHTS	CA		04/14/2022		1,502,970		(144)			(144)		1,702	1,702			
100082331	NORTHRIDGE	CA		04/14/2022		1,468,518		(499)			(499)		4,975	4,975			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082339	MONTGOMERY	TX		04/14/2022		464,957		(160)			(160)		1,222	1,222			
100082340	HERRIMAN	UT		04/14/2022		452,782		(17)			(17)		155	155			
100082348	AUSTIN	TX		04/14/2022		521,696		(223)			(223)		1,187	1,187			
100082352	SAN DIEGO	CA		04/14/2022		452,128		(175)			(175)		1,533	1,533			
100082354	PRESCOTT	AZ		04/14/2022		479,050		(103)			(103)		1,580	1,580			
100082360	SCOTTSDALE	AZ		04/14/2022		510,586		(233)			(233)		3,096	3,096			
100082361	MIAMI	FL		04/14/2022		457,153		(102)			(102)		1,624	1,624			
100082367	SUMMERVILLE	SC		04/22/2022		588,532		(129)			(129)		1,985	1,985			
100082377	HAINES CITY	FL		04/14/2022		290,424		(121)			(121)		1,329	1,329			
100082381	TORRANCE	CA		04/14/2022		1,117,502		(139)			(139)		4,095	4,095			
100082386	DOWNEY	CA		04/14/2022		1,353,870		(707)			(707)		16,960	16,960			
100082448	LOS ANGELES	CA		05/17/2022		434,104		(86)			(86)		1,750	1,750			
100082471	STOCKTON	CA		04/22/2022		700,910		68			68		3,282	3,282			
100082566	MIRAMAR BEACH	FL		04/27/2022		567,225		(154)			(154)		3,902	3,902			
100082572	MIAMI	FL		04/27/2022		2,189,336		61			61		7,025	7,025			
100082578	PALATINE	IL		04/20/2022		286,506		(36)			(36)		16,258	16,258			
100082584	SAN DIEGO	CA		04/14/2022		848,295		(193)			(193)		1,675	1,675			
100082585	CAPE CORAL	FL		04/14/2022		257,468		(54)			(54)		477	477			
100082586	CONROE	TX		04/14/2022		301,770		(250)			(250)		6,670	6,670			
100082588	EL DORADO HILLS	CA		04/14/2022		1,006,671		(461)			(461)		11,693	11,693			
100082589	MIDDLEBURG HEIGHTS	OH		04/14/2022		207,413		(36)			(36)		527	527			
100082590	ATLANTA	GA		04/14/2022		346,066		(105)			(105)		886	886			
100082591	VICTORVILLE	CA		04/14/2022		348,997		(20)			(20)		1,371	1,371			
100082592	SAN DIEGO	CA		04/14/2022		395,528		(80)			(80)		1,328	1,328			
100082593	LOVELAND	CO		04/14/2022		281,866		(24)			(24)		1,169	1,169			
100082595	GUTHRIE	OK		04/14/2022		102,168		(27)			(27)		325	325			
100082596	BERMUDA DUNES	CA		04/14/2022		598,088		(98)			(98)		2,112	2,112			
100082597	BROOKLYN	NY		04/14/2022		2,554,922		(615)			(615)		5,437	5,437			
100082598	SEABROOK	TX		04/14/2022		183,645		(59)			(59)		784	784			
100082599	QUOGUE	NY		04/14/2022		1,975,383		(224)			(224)		3,798	3,798			
100082600	WAREHAM	MA		04/14/2022		216,940		2			2		818	818			
100082601	CARROLLTON	TX		04/14/2022		652,108		(165)			(165)		2,141	2,141			
100082602	PHILADELPHIA	PA		04/14/2022		358,805		8			8		1,428	1,428			
100082603	FEDERAL WAY	WA		04/14/2022		588,596		(105)			(105)		1,907	1,907			
100082604	HEWLETT	NY		04/14/2022		624,436		(170)			(170)		2,094	2,094			
100082605	RESEDA	CA		04/14/2022		422,112		8			8		1,708	1,708			
100082606	SACRAMENTO	CA		04/14/2022		246,449		(42)			(42)		812	812			
100082607	CHATSWORTH	CA		04/14/2022		456,160		(95)			(95)		1,733	1,733			
100082608	HOLLYWOOD	FL		04/14/2022		267,021		(5)			(5)		1,009	1,009			
100082609	SANTA ANA	CA		04/14/2022		379,679		(39)			(39)		1,415	1,415			
100082610	LOS ANGELES	CA		04/14/2022		346,992		12			12		1,510	1,510			
100082611	RUNNING SPRINGS	CA		04/14/2022		710,560		(111)			(111)		2,415	2,415			
100082612	LOS ANGELES	CA		04/14/2022		314,862		(26)			(26)		1,200	1,200			
100082614	FRESNO	CA		04/14/2022		488,648		38			38		2,117	2,117			
100082615	LOS ANGELES	CA		04/14/2022		422,498		27			27		1,665	1,665			
100082616	IMPERIAL	CA		04/14/2022		213,694		(60)			(60)		712	712			
100082617	CEDAR GROVE	NJ		04/14/2022		668,577		(90)			(90)		3,460	3,460			
100082618	ORANGE	CA		04/14/2022		1,409,172		(205)			(205)		3,564	3,564			
100082619	RANCHO SANTA FE	CA		04/14/2022		1,877,414		(298)			(298)		7,265	7,265			
100082620	TEMECULA	CA		04/14/2022		505,522		(52)			(52)		1,756	1,756			
100082621	WEST CHICAGO	IL		04/14/2022		366,587		(123)			(123)		3,108	3,108			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082622	GRANADA HILLS	CA		04/14/2022		879,033		(99)			(99)		2,957	2,957			
100082624	PALM COAST	FL		04/14/2022		630,508		(328)			(328)		6,425	6,425			
100082625	MOUNT PLEASANT	SC		04/14/2022		997,707		(284)			(284)		7,003	7,003			
100082627	KAILUA KONA	HI		04/14/2022		499,366		(51)			(51)		1,987	1,987			
100082629	WALNUT CREEK	CA		04/14/2022		223,818		12			12		884	884			
100082631	SHALLOTTE	NC		04/14/2022		80,693		(143)			(143)		4,185	4,185			
100082632	CHICAGO	IL		04/14/2022		130,415		(5)			(5)		555	555			
100082635	WAKE FOREST	NC		04/14/2022		419,353		(112)			(112)		1,347	1,347			
100082636	NORTHRIDGE	CA		04/14/2022		863,679		(469)			(469)		8,621	8,621			
100082640	MIAMI	FL		04/14/2022		434,884		9			9		3,266	3,266			
100082641	JACKSONVILLE	FL		04/14/2022		199,337		(11)			(11)		779	779			
100082642	HAMPSTEAD	MD		04/14/2022		319,997		(55)			(55)		1,155	1,155			
100082645	MORGAN HILL	CA		04/14/2022		634,911		(195)			(195)		3,613	3,613			
100082647	KISSIMMEE	FL		04/14/2022		492,293		(126)			(126)		1,296	1,296			
100082652	AVENTURA	FL		04/14/2022		256,470		(4)			(4)		1,199	1,199			
100082710	LOS ANGELES	CA		04/20/2022		508,422		(47)			(47)		1,768	1,768			
100082711	CARSON	CA		04/20/2022		648,074		(116)			(116)		2,631	2,631			
100082721	Amsterdam	NLD		04/27/2022		10,779							193	193	(27)		(27)
100082723	Amsterdam	NLD		04/27/2022		4,214							94	94	(13)		(13)
100082725	Amsterdam	NLD		04/27/2022		12,554							285	285	(40)		(40)
100082727	Amsterdam	NLD		04/27/2022		11,876							276	276	(39)		(39)
100082730	Amsterdam	NLD		04/27/2022		12,130							218	218	(31)		(31)
100082737	Amsterdam	NLD		04/27/2022		11,350							204	204	(29)		(29)
100082745	Amsterdam	NLD		04/27/2022		30,554							979	979	(138)		(138)
100082746	Amsterdam	NLD		04/27/2022		34,502							1,039	1,039	(147)		(147)
100082751	Amsterdam	NLD		04/27/2022		34,706							642	642	(90)		(90)
100082754	Amsterdam	NLD		04/27/2022		20,838							382	382	(54)		(54)
100082756	Amsterdam	NLD		04/27/2022		24,106							442	442	(62)		(62)
100082758	Amsterdam	NLD		04/27/2022		22,881							419	419	(59)		(59)
100082761	Amsterdam	NLD		04/27/2022		88,794							485	485	(68)		(68)
100082763	Amsterdam	NLD		04/27/2022		147,994							2,648	2,648	(373)		(373)
100082764	Amsterdam	NLD		04/27/2022		8,633							156	156	(22)		(22)
100082767	Amsterdam	NLD		04/27/2022		131,203							661	661	(93)		(93)
100082768	Amsterdam	NLD		04/27/2022		8,024							177	177	(25)		(25)
100082771	Amsterdam	NLD		04/27/2022		14,851							339	339	(48)		(48)
100082777	Amsterdam	NLD		04/27/2022		21,382							385	385	(54)		(54)
100082778	Amsterdam	NLD		04/27/2022		25,083							451	451	(64)		(64)
100082781	Amsterdam	NLD		04/27/2022		21,382							385	385	(54)		(54)
100082783	Amsterdam	NLD		04/27/2022		30,141							664	664	(94)		(94)
100082788	Amsterdam	NLD		04/27/2022		24,216							550	550	(78)		(78)
100082791	Amsterdam	NLD		04/27/2022		9,979							220	220	(31)		(31)
100082795	Amsterdam	NLD		04/27/2022		8,757							193	193	(27)		(27)
100082797	Amsterdam	NLD		04/27/2022		6,721							148	148	(21)		(21)
100082798	Amsterdam	NLD		04/27/2022		15,736							277	277	(39)		(39)
100082803	Amsterdam	NLD		04/27/2022		9,368							206	206	(29)		(29)
100082805	Amsterdam	NLD		04/27/2022		8,637							155	155	(22)		(22)
100082807	WINTER PARK	FL		04/28/2022		718,885		1,611			1,611		2,360	2,360			
100082808	PACIFIC PALISADES	CA		04/28/2022		812,577		(171)			(171)		2,649	2,649			
100082809	BEVERLY HILLS	CA		04/28/2022		2,885,604		(25,653)			(25,653)		819,915	819,915			
100082810	SANTA MONICA	CA		04/28/2022		2,259,015		(342)			(342)		8,167	8,167			
100082811	LONG BEACH	CA		04/28/2022		357,843		(299)			(299)		12,472	12,472			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082812	PLEASANT VIEW	UT		04/28/2022		661,679		(585)			(585)		10,375	10,375			
100082813	PALMDALE	CA		04/28/2022		246,641		(67)			(67)		860	860			
100082814	INLET BEACH	FL		04/28/2022		1,276,554		(98)			(98)		5,442	5,442			
100082817	PALM SPRINGS	CA		04/28/2022		693,266		(88)			(88)		2,869	2,869			
100082818	FORT WORTH	TX		04/28/2022		197,431		(63)			(63)		1,570	1,570			
100082821	CANYON LAKE	CA		04/28/2022		1,286,005		(173)			(173)		4,877	4,877			
100082824	MANHATTAN BEACH	CA		04/28/2022		1,729,714		(423)			(423)		6,058	6,058			
100082828	NEW ALBANY	OH		05/17/2022		789,576		(193)			(193)		2,356	2,356			
100082830	SUNSET	SC		05/17/2022		3,393,754		49			49		190	190			
100082843	KEY WEST	FL		05/17/2022		602,750		(181)			(181)		1,727	1,727			
100082846	CORONA	CA		05/17/2022		928,643		(458)			(458)		2,815	2,815			
100082848	PHOENIX	AZ		05/17/2022		746,268		(123)			(123)		2,502	2,502			
100082852	KATY	TX		05/17/2022		343,178		(261)			(261)		915	915			
100082858	AUBURN	CA		05/17/2022		364,751		(173)			(173)		1,154	1,154			
100082872	STREETSBORO	OH		05/17/2022		316,357		(51)			(51)		813	813			
100082873	RIVERSIDE	CA		05/17/2022		745,834		(95)			(95)		1,688	1,688			
100082874	DAVENPORT	FL		05/17/2022		165,720		(173)			(173)		704	704			
100082875	DE LEON SPRINGS	FL		05/17/2022		441,572		(112)			(112)		1,199	1,199			
100082877	SALT LAKE CITY	UT		05/17/2022		619,054		(100)			(100)		598	598			
100082882	ELIZABETH	NJ		05/17/2022		306,616		(94)			(94)		786	786			
100082885	SAINT GEORGE	UT		05/17/2022		860,112		(184)			(184)		3,022	3,022			
100082890	WOODLAND	CA		05/17/2022		579,877		(190)			(190)		2,200	2,200			
100082891	HOUSTON	TX		05/17/2022		854,482		(207)			(207)		2,993	2,993			
100082893	BURBANK	CA		05/17/2022		2,016,617		(447)			(447)		4,378	4,378			
100082895	FOUNTAIN VALLEY	CA		05/17/2022		649,283		(283)			(283)		2,178	2,178			
100082896	FRESNO	CA		05/17/2022		123,565		(54)			(54)		492	492			
100082897	ORLANDO	FL		05/17/2022		200,511		(205)			(205)		518	518			
100082900	BIG BEAR CITY	CA		05/17/2022		268,246		(65)			(65)		984	984			
100082901	CHINO	CA		05/17/2022		536,320		(90)			(90)		2,028	2,028			
100082902	WAXAHACHIE	TX		05/17/2022		912,725		(163)			(163)		2,140	2,140			
100082903	SONORA	CA		05/17/2022		1,285,589		(283)			(283)		3,840	3,840			
100082908	SAN PEDRO	CA		05/17/2022		870,208		(190)			(190)		3,199	3,199			
100082912	SACRAMENTO	CA		05/17/2022		347,642		(106)			(106)		1,138	1,138			
100082913	NORTH SALT LAKE	UT		05/17/2022		553,210		(122)			(122)		1,759	1,759			
100082918	HOUSTON	TX		05/17/2022		593,693		(170)			(170)		2,170	2,170			
100082919	MERCER ISLAND	WA		05/17/2022		310,610		(122)			(122)		981	981			
100082920	TEMECULA	CA		05/17/2022		758,097		(193)			(193)		2,416	2,416			
100082926	MESQUITE	TX		05/17/2022		224,930		(174)			(174)		581	581			
100082932	PLANO	TX		05/17/2022		537,364		(151)			(151)		1,506	1,506			
100082933	MIAMI	FL		05/17/2022		508,454		(59)			(59)		1,420	1,420			
100082980	WOODLAND HILLS	CA		05/05/2022		1,023,524		(628)			(628)		6,857	6,857			
100082981	SARASOTA	FL		05/05/2022		356,214		(86)			(86)		898	898			
100082985	FRANKFORD	DE		05/05/2022		260,683		(50)			(50)		852	852			
100082990	CHICO	CA		05/05/2022		543,094		(27)			(27)		1,532	1,532			
100082991	RICHMOND	CA		05/05/2022		362,320		(178)			(178)		6,953	6,953			
100082994	PLAISTOW	NH		05/05/2022		392,771		(147)			(147)		1,222	1,222			
100082996	ANDERSON IS	WA		05/05/2022		607,354		(225)			(225)		1,972	1,972			
100082997	TORRANCE	CA		05/05/2022		1,015,914		(319)			(319)		3,314	3,314			
100082999	HOMESTEAD	FL		05/05/2022		529,808		(170)			(170)		5,706	5,706			
100083001	ACAMPO	CA		05/05/2022		644,698		(186)			(186)		1,921	1,921			
100083003	PHOENIX	AZ		05/05/2022		613,806		(146)			(146)		1,783	1,783			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083004	EASTPOINT	FL		05/05/2022		124,916		(10)			(10)		475	475			
100083005	FAIRFIELD	CT		05/05/2022		444,676		(90)			(90)		1,157	1,157			
100083006	VINEYARD HAVEN	MA		05/05/2022		1,661,047		(571)			(571)		4,794	4,794			
100083007	DRIFTWOOD	TX		05/05/2022		1,014,153		(325)			(325)		5,807	5,807			
100083008	THOUSAND OAKS	CA		05/05/2022		833,539		(239)			(239)		2,994	2,994			
100083009	HAWTHORNE	NJ		05/05/2022		640,452		(227)			(227)		1,465	1,465			
100083010	MONMOUTH BEACH	NJ		05/05/2022		1,011,980		(278)			(278)		3,460	3,460			
100083011	GALT	CA		05/05/2022		832,091		(171)			(171)		2,794	2,794			
100083013	PALM SPRINGS	CA		05/05/2022		966,915		82			82		3,719	3,719			
100083014	GLEN ELLEN	CA		05/11/2022		1,607,643		(135)			(135)		8,220	8,220		(2,006)	(2,006)
100083015	BAKERSFIELD	CA		05/11/2022		254,912		(68)			(68)		859	859			
100083016	DESTIN	FL		05/11/2022		338,828		(95)			(95)		1,177	1,177			
100083017	OCEAN CITY	MD		05/11/2022		907,244		(182)			(182)		4,519	4,519		(1,102)	(1,102)
100083018	SAN DIEGO	CA		05/11/2022		1,236,166		244			244		5,710	5,710			
100083019	PHOENIX	AZ		05/11/2022		500,570		(132)			(132)		5,800	5,800			
100083020	SANTA CLARITA	CA		05/11/2022		486,757		80			80		2,258	2,258			
100083021	TOWSON	MD		05/11/2022		346,496		(57)			(57)		1,400	1,400			
100083022	SUNNY ISLES BEACH	FL		05/11/2022		2,686,968		8			8		10,821	10,821			
100083025	JACKSON	WY		05/11/2022		1,718,478		1,815			1,815		14,562	14,562			
100083026	LOS ANGELES	CA		05/11/2022		3,115,597		2,582			2,582		18,761	18,761			
100083027	GLENDORA	CA		05/11/2022		1,086,617		1,018			1,018		5,906	5,906			
100083028	SOUTH RIVER	NJ		05/11/2022		192,958		187			187		992	992			
100083029	HOUSTON	TX		05/11/2022		115,540		(108)			(108)		184	184			
100083031	LOS ANGELES	CA		05/11/2022		441,796		150			150		1,821	1,821			
100083032	BAYVILLE	NJ		05/11/2022		221,313		18			18		786	786			
100083033	HAMPTON BAYS	NY		05/11/2022		540,805		239			239		2,139	2,139			
100083036	CEDAR FALLS	IA		05/11/2022		136,693		(97)			(97)		1,350	1,350			
100083037	CICERO	IL		05/11/2022		102,661		(49)			(49)		889	889			
100083039	SARASOTA	FL		05/11/2022		331,535		157			157		1,433	1,433			
100083040	MIAMI	FL		05/11/2022		799,902		(197)			(197)		1,988	1,988			
100083041	SCHERTZ	TX		05/11/2022		171,173		(298)			(298)		1,973	1,973			
100083042	GARDEN CITY	ID		05/11/2022		339,534		(114)			(114)		948	948			
100083043	LITTLE ELM	TX		05/11/2022		610,910		(127)			(127)		1,455	1,455			
100083045	HONOLULU	HI		05/11/2022		335,951		(109)			(109)		784	784			
100083047	PEMBROKE PINES	FL		05/11/2022		693,132		(1,635)			(1,635)		1,616	1,616			
100083048	COTO DE CAZA	CA		05/11/2022		2,026,364		(653)			(653)		17,703	17,703			
100083049	CORONA	CA		05/11/2022		760,300		(180)			(180)		1,758	1,758			
100083050	OSWEGO	IL		05/11/2022		221,693		(124)			(124)		3,021	3,021			
100083051	DAVIE	FL		05/11/2022		145,345		(44)			(44)		273	273			
100083052	HELOTES	TX		05/11/2022		734,160		(131)			(131)		1,724	1,724			
100083053	HOUSTON	TX		05/11/2022		292,674		(132)			(132)		1,089	1,089			
100083058	SUNNY ISLES BEACH	FL		05/26/2022		886,069		1,127			1,127		8,195	8,195		(4,066)	(4,066)
100083062	BELVEDERE TIBURON	CA		05/26/2022		2,332,994		5,250			5,250		26,391	26,391		(8,008)	(8,008)
100083063	CONCORD	CA		05/26/2022		190,776		321			321		1,282	1,282			
100083065	PHOENIX	AZ		05/26/2022		757,011		65,817			65,817		822,828			(822,828)	(822,828)
100083068	LINDEN	MI		05/26/2022		482,886		730			730		2,491	2,491			
100083069	SAN JOSE	CA		05/26/2022		717,064		1,625			1,625		5,576	5,576		(2,760)	(2,760)
100083076	BUENA PARK	CA		05/26/2022		494,525		496			496		2,934	2,934			
100083078	GLENDALE	CA		05/26/2022		690,933		700			700		5,113	5,113		(2,016)	(2,016)
100083088	BOGART	GA		05/26/2022		1,351,743		765			765		5,659	5,659			
100083093	PHELAN	CA		05/26/2022		328,586		(105)			(105)		765	765			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083106	PROSPER	TX		05/26/2022		1,538,482		(329)			(329)		3,485	3,485			
100083134	LYNWOOD	CA		05/26/2022		334,343		(120)			(120)		789	789			
100083179	INGLEWOOD	CA		05/26/2022		794,275		(245)			(245)		1,442	1,442			
100083187	ENCINO	CA		05/26/2022		640,152		(182)			(182)		1,647	1,647			
100083188	FRANKLINVILLE	NJ		05/26/2022		611,331		(121)			(121)		1,637	1,637			
100083200	RANCHO CORDOVA	CA		05/26/2022		611,701		(106)			(106)		1,471	1,471			
100083205	MARBLETON	WY		05/26/2022		179,759							4,009	4,009			
100083216	PASADENA	CA		05/26/2022		1,549,188		(630)			(630)		4,590	4,590			
100083220	NORTHPORT	AL		05/26/2022		169,054		(62)			(62)		408	408			
100083230	RIVERSIDE	CA		05/10/2022		410,133		(64)			(64)		1,243	1,243			
100083231	NORTHRIDGE CITY OF LOS ANGELES	CA		05/10/2022		1,131,579		40			40		4,365	4,365			
100083232	ATWATER	CA		05/10/2022		301,547		(49)			(49)		994	994			
100083233	HOUSTON	TX		05/10/2022		136,371		(106)			(106)		304	304			
100083234	FULLERTON	CA		05/10/2022		445,394		(80)			(80)		1,475	1,475			
100083236	CORONA	CA		05/10/2022		581,617		(227)			(227)		43,843	43,843			
100083238	JURUPA VALLEY	CA		05/10/2022		760,621		(213)			(213)		7,830	7,830			
100083247	HOUSTON	TX		05/10/2022		178,772		(232)			(232)		2,144	2,144		81	81
100083248	KATY	TX		05/10/2022		320,702		(103)			(103)		1,039	1,039			
100083249	RIVERSIDE	CA		05/10/2022		1,153,818		(130)			(130)		3,891	3,891			
100083257	KATY	TX		05/10/2022		209,919		(105)			(105)		663	663			
100083259	LEMON GROVE	CA		05/10/2022		503,615		(12)			(12)		1,764	1,764			
100083260	GAINESVILLE	FL		05/10/2022		296,951		(29)			(29)		986	986			
100083261	NORTH HIGHLANDS	CA		05/10/2022		292,398		(41)			(41)		924	924			
100083262	MURRIETA	CA		05/10/2022		444,909		(144)			(144)		2,631	2,631			
100083266	ATWATER	CA		05/10/2022		956,516		(37)			(37)		3,269	3,269			
100083269	RANCHO SANTA MARGARITA	CA		05/10/2022		1,593,187		(35)			(35)		5,425	5,425			
100083270	HUNTINGTON BEACH	CA		05/10/2022		1,245,907		(117)			(117)		3,842	3,842			
100083274	ROCKVILLE	MD		05/10/2022		467,442		69			69		1,658	1,658			
100083275	HUNTINGTON BEACH	CA		05/10/2022		1,443,205		(111)			(111)		4,664	4,664			
100083290	BEVERLY HILLS	CA		05/26/2022		3,516,843		(318)			(318)		9,900	9,900			
100083291	VICTORVILLE	CA		05/26/2022		392,101		(919)			(919)		863	863			
100083294	Amsterdam	NLD		05/27/2022		35,028							771	771	(109)		(109)
100083296	Amsterdam	NLD		05/27/2022		18,668							408	408	(58)		(58)
100083299	Amsterdam	NLD		05/27/2022		17,675							321	321	(45)		(45)
100083302	Amsterdam	NLD		05/27/2022		58,118							1,074	1,074	(152)		(152)
100083308	Amsterdam	NLD		05/27/2022		5,962							108	108	(15)		(15)
100083314	Amsterdam	NLD		05/27/2022		32,046							577	577	(81)		(81)
100083317	Amsterdam	NLD		05/27/2022		18,463							404	404	(57)		(57)
100083321	Amsterdam	NLD		05/27/2022		8,616							188	188	(27)		(27)
100083326	Amsterdam	NLD		05/27/2022		19,329							347	347	(49)		(49)
100083330	Amsterdam	NLD		05/27/2022		20,755							378	378	(53)		(53)
100083332	Amsterdam	NLD		05/27/2022		49,129							887	887	(125)		(125)
100083336	Amsterdam	NLD		05/27/2022		9,047							162	162	(23)		(23)
100083338	Amsterdam	NLD		05/27/2022		16,853							306	306	(43)		(43)
100083344	Amsterdam	NLD		05/27/2022		15,568							83	83	(12)		(12)
100083346	Amsterdam	NLD		05/27/2022		36,607							653	653	(92)		(92)
100083348	Amsterdam	NLD		05/27/2022		25,643							561	561	(79)		(79)
100083350	Amsterdam	NLD		05/27/2022		11,812							260	260	(37)		(37)
100083353	Amsterdam	NLD		05/27/2022		18,501							334	334	(47)		(47)
100083355	Amsterdam	NLD		05/27/2022		958,986							104,102	104,102	(14,681)		(14,681)
100083357	Amsterdam	NLD		05/27/2022		25,083							451	451	(64)		(64)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083360	Amsterdam	NLD		05/27/2022		22,205							400	400	(56)		(56)
100083362	Amsterdam	NLD		05/27/2022		23,027							414	414	(58)		(58)
100083364	Amsterdam	NLD		05/27/2022		23,849							429	429	(61)		(61)
100083366	Amsterdam	NLD		05/27/2022		21,382							385	385	(54)		(54)
100083368	Amsterdam	NLD		05/27/2022		26,316							474	474	(67)		(67)
100083370	Amsterdam	NLD		05/27/2022		32,896							592	592	(84)		(84)
100083377	Amsterdam	NLD		05/27/2022		7,446							132	132	(19)		(19)
100083379	Amsterdam	NLD		05/27/2022		227,051							1,060	1,060	(149)		(149)
100083381	Amsterdam	NLD		05/27/2022		10,700							189	189	(27)		(27)
100083383	Amsterdam	NLD		05/27/2022		38,491							848	848	(120)		(120)
100083395	Amsterdam	NLD		05/27/2022		6,989							126	126	(18)		(18)
100083399	Amsterdam	NLD		05/27/2022		43,478							753	753	(106)		(106)
100083403	Amsterdam	NLD		05/27/2022		16,132							288	288	(41)		(41)
100083407	Amsterdam	NLD		05/27/2022		22,957							410	410	(58)		(58)
100083409	Amsterdam	NLD		05/27/2022		22,957							410	410	(58)		(58)
100083417	Amsterdam	NLD		05/27/2022		8,070							142	142	(20)		(20)
100083421	Amsterdam	NLD		05/27/2022		6,208							109	109	(15)		(15)
100083426	Amsterdam	NLD		05/27/2022		17,373							310	310	(44)		(44)
100083430	Amsterdam	NLD		05/27/2022		35,149							636	636	(90)		(90)
100083434	Amsterdam	NLD		05/27/2022		11,595							200	200	(28)		(28)
100083452	POMONA	CA		06/02/2022		512,256		(85)			(85)		1,322	1,322			
100083455	SANTA MONICA	CA		06/02/2022		1,962,677		(130)			(130)		6,350	6,350			
100083457	POMONA	CA		06/02/2022		558,175		(8)			(8)		2,807	2,807			
100083461	SAN JOSE	CA		06/02/2022		564,427		69			69		1,497	1,497			
100083463	WILMINGTON	CA		06/02/2022		662,462		(6)			(6)		63	63			
100083479	MONROVIA	CA		06/06/2022		602,655		(109)			(109)		2,743	2,743			
100083484	TAMPA	FL		06/06/2022		1,553,900		(146)			(146)		4,537	4,537			
100083487	DURHAM	NC		06/06/2022		346,603		(87)			(87)		848	848			
100083490	DALLAS	TX		06/06/2022		196,005		(72)			(72)		507	507			
100083491	MIAMI BEACH	FL		06/06/2022		1,935,527		(267)			(267)		5,155	5,155			
100083494	MIAMI	FL		06/06/2022		410,762		(133)			(133)		611	611			
100083495	CAPE CORAL	FL		06/06/2022		196,875		(97)			(97)		397	397			
100083496	NEWARK	NJ		06/06/2022		253,135		62			62		680	680			
100083498	SUNNY ISLES BEACH	FL		06/06/2022		712,574		(265)			(265)		8,063	8,063			
100083501	MORRISTOWN	NJ		06/06/2022		519,369		(92)			(92)		1,355	1,355			
100083504	LIGHTHOUSE POINT	FL		06/06/2022		1,524,353		(266)			(266)		4,392	4,392			
100083505	FRISCO	TX		06/06/2022		177,918		(301)			(301)		6,016	6,016			
100083507	PHOENIX	AZ		06/06/2022		881,247		(60)			(60)		2,615	2,615			
100083508	SAN JOSE	CA		06/06/2022		741,205		(154)			(154)		1,657	1,657			
100083509	WESTLAKE	FL		06/06/2022		501,712		(127)			(127)		1,588	1,588			
100083511	KAILUA	HI		06/06/2022		1,064,002		(123)			(123)		2,805	2,805			
100083512	BRENTWOOD	CA		06/06/2022		739,529		(108)			(108)		2,095	2,095			
100083513	MIAMI	FL		06/06/2022		261,505		(169)			(169)		555	555			
100083514	COVINA	CA		06/06/2022		455,812		(75)			(75)		1,270	1,270			
100083515	SCOTTSDALE	AZ		06/06/2022		2,559,603		(399)			(399)		6,693	6,693			
100083516	MIAMI	FL		06/06/2022		253,599		(127)			(127)		829	829			
100083517	SAN FRANCISCO	CA		06/06/2022		2,195,931		(387)			(387)		6,258	6,258			
100083519	FORNEY	TX		06/06/2022		322,654		(375)			(375)		3,610	3,610			
100083520	WATSONVILLE	CA		06/06/2022		688,237		(148)			(148)		1,729	1,729			
100083522	BRENTWOOD	CA		06/06/2022		1,081,582		(386)			(386)		7,499	7,499			
100083575	SCOTTSDALE	AZ		07/25/2022		1,614,189		(197)			(197)		3,200	3,200			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083577	FRISCO	TX		07/25/2022		529,985		(83)			(83)		1,194	1,194			
100083579	NORRISTOWN	PA		07/25/2022		282,485		(28)			(28)		894	894			
100083582	YUCCA VALLEY	CA		07/25/2022		543,370		(40)			(40)		1,400	1,400			
100083583	PHOENIX	AZ		07/25/2022		621,205		(58)			(58)		1,186	1,186			
100083584	RIVERVIEW	FL		07/25/2022		176,408		(50)			(50)		362	362			
100083586	MONTEREY	CA		07/25/2022		1,687,299		188			188		3,000	3,000			
100083589	ENGLEWOOD	CO		07/25/2022		384,629		(56)			(56)		958	958			
100083593	EASTVALE	CA		07/25/2022		904,284		(29)			(29)		2,519	2,519			
100083596	JACKSONVILLE	FL		07/25/2022		245,761		(65)			(65)		559	559			
100083599	COACHELLA	CA		07/25/2022		419,897		(55)			(55)		998	998			
100083605	GLENWOOD SPRINGS	CO		07/25/2022		546,845		(7)			(7)		1,549	1,549			
100083608	HASLET	TX		07/25/2022		347,630		(85)			(85)		699	699			
100083609	GREEN VALLEY	AZ		07/25/2022		209,746		(85)			(85)		8,000	8,000			
100083611	CHULA VISTA	CA		07/25/2022		1,183,185		(73)			(73)		3,099	3,099			
100083613	FORT MYERS	FL		07/25/2022		580,392		146			146		2,887	2,887			
100083616	WEST COVINA	CA		07/25/2022		624,062		172			172		2,074	2,074			
100083617	CARY	NC		07/25/2022		601,035		77			77		1,875	1,875			
100083618	GAMBIER	OH		07/25/2022		268,309		22			22		795	795			
100083621	FAIRFIELD	CA		07/25/2022		835,382		(81)			(81)		2,200	2,200			
100083624	OLIVEHURST	CA		07/25/2022		355,905		22			22		1,052	1,052			
100083628	PENSACOLA	FL		07/25/2022		311,747		(14)			(14)		620	620			
100083629	SAN JUAN CAPISTRANO	CA		07/25/2022		2,633,552		225			225		6,000	6,000			
100083635	RIVERSIDE	CA		07/25/2022		502,007		(136)			(136)		1,170	1,170			
100083641	LAGUNA NIGUEL	CA		07/25/2022		675,153		330			330		6,772	6,772			
100083645	MIDLAND	TX		07/25/2022		224,680		(90)			(90)		408	408			
100083647	TORRANCE	CA		07/25/2022		1,025,926		211			211		16,168	16,168			
100083648	FORT GRATIOT	MI		07/25/2022		384,072		(18)			(18)		1,043	1,043			
100083651	HARRAH	OK		06/23/2022		144,418		(55)			(55)		370	370			
100083652	PALM COAST	FL		06/23/2022		294,767		(64)			(64)		836	836			
100083653	TYBEE ISLAND	GA		06/23/2022		967,738		(172)			(172)		1,962	1,962			
100083654	AURORA	CO		06/23/2022		203,014		(151)			(151)		516	516			
100083655	BATTLE GROUND	WA		06/23/2022		704,721		(161)			(161)		1,784	1,784			
100083656	LARGO	FL		06/23/2022		423,477		17			17		2,170	2,170			
100083657	WILSON	NC		06/23/2022		130,192		(46)			(46)		343	343			
100083659	CERES	CA		06/23/2022		241,357		(26)			(26)		362	362			
100083660	LYNWOOD	CA		06/23/2022		319,552		(47)			(47)		1,211	1,211			
100083661	LEBANON	PA		06/23/2022		110,161		(24)			(24)		182	182			
100083662	CHURCHTON	MD		06/23/2022		559,105		(166)			(166)		2,461	2,461			
100083663	SANTA CLARITA	CA		06/23/2022		421,022		(13)			(13)		1,636	1,636			
100083664	ALVA	FL		06/23/2022		498,471		(39)			(39)		1,646	1,646			
100083665	PHOENIX	AZ		06/23/2022		646,150		(49)			(49)		548	548			
100083670	FT LAUDERDALE	FL		06/21/2022		113,691		(98)			(98)		1,184	1,184			
100083671	NORTH PORT	FL		06/21/2022		757,765		(167)			(167)		2,199	2,199			
100083672	LAS VEGAS	NV		06/21/2022		943,583		(222)			(222)		4,603	4,603			
100083674	ORLANDO	FL		06/21/2022		323,832		(90)			(90)		817	817			
100083675	ENCINO	CA		06/21/2022		2,656,179		(493)			(493)		4,624	4,624			
100083676	SAINT CLAIR SHORES	MI		06/21/2022		621,818		(85)			(85)		1,381	1,381			
100083677	MIAMI	FL		06/21/2022		576,239		(167)			(167)		1,186	1,186			
100083678	KISSIMMEE	FL		06/21/2022		319,876		(142)			(142)		700	700			
100083680	CHULUOTA	FL		06/21/2022		215,510		(79)			(79)		730	730			
100083681	MIAMI	FL		06/21/2022		350,065		(162)			(162)		590	590			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083682	MARIPOSA	CA		06/21/2022		638,861		1			1		300	300			
100083683	RICHMOND	MI		06/21/2022		348,440		(55)			(55)		588	588			
100083780	PORT CHARLOTTE	FL		07/12/2022		439,046		(77)			(77)		732	732			
100083782	VENICE	FL		07/12/2022		619,596		(25)			(25)		1,538	1,538			
100083783	SCOTTSDALE	AZ		07/12/2022		509,024		(75)			(75)		1,148	1,148			
100083785	PEORIA	AZ		07/12/2022		399,025		(39)			(39)		1,007	1,007			
100083786	LAKELAND	FL		07/12/2022		159,272		(1)			(1)		669	669			
100083789	LOS ANGELES	CA		07/12/2022		1,348,612		24			24						
100083790	MANDEVILLE	LA		07/12/2022		314,832		(67)			(67)		629	629			
100083791	MIAMI	FL		07/12/2022		56,708		(2,016)			(2,016)		25,317	25,317			
100083794	UMATILLA	FL		07/12/2022		148,804		(43)			(43)		340	340			
100083797	LOS BANOS	CA		07/12/2022		348,815		(12)			(12)		932	932			
100083799	BRIGHTON	CO		07/12/2022		313,946		(39)			(39)		771	771			
100083802	PALM BEACH GARDENS	FL		07/12/2022		1,423,184		287			287		3,589	3,589			
100083803	FORT MOHAVE	AZ		07/12/2022		123,413		(49)			(49)		178	178			
100083804	SANTA ROSA	CA		07/12/2022		775,920		(94)			(94)		1,918	1,918			
100083809	LAS VEGAS	NV		07/12/2022		630,036		(98)			(98)		1,917	1,917			
100083812	GARLAND	UT		07/12/2022		234,873		(38)			(38)		749	749			
100083813	TRACY	CA		07/12/2022		431,897		(33)			(33)		1,086	1,086			
100083814	COMPTON	CA		07/12/2022		135,043		(5)			(5)		344	344			
100083816	SARASOTA	FL		07/12/2022		422,585		(61)			(61)		891	891			
100083819	DENVILLE	NJ		07/12/2022		1,265,006		239			239		3,561	3,561			
100083821	GLENDALE	AZ		07/12/2022		162,104		(5,211)			(5,211)		156,893	156,893			
100083822	RIVERVIEW	FL		07/12/2022		395,558		(68)			(68)		1,243	1,243			
100083824	LARGO	FL		07/12/2022		311,936		(136)			(136)		1,294	1,294			
100083825	ESCONDIDO	CA		07/12/2022		2,308,028		(137)			(137)		5,999	5,999			
100083826	CENTRAL POINT	OR		07/12/2022		409,943		(92)			(92)		798	798			
100083827	GERMANTOWN	WI		07/12/2022		962,022		(7)			(7)		2,399	2,399			
100083829	COSTA MESA	CA		07/12/2022		1,108,682		(58)			(58)		1,916	1,916			
100083832	FORT MYERS	FL		07/12/2022		350,425		(81)			(81)		748	748			
100083835	ACWORTH	GA		07/12/2022		340,508		(130)			(130)		839	839			
100083836	SAINT AUGUSTINE	FL		07/12/2022		518,122		(58)			(58)		1,134	1,134			
100083837	LAKE WORTH	FL		07/12/2022		300,358		(54)			(54)		680	680			
100083838	VICTORVILLE	CA		07/12/2022		251,871		(36)			(36)		480	480			
100083848	ANTELOPE	CA		07/12/2022		467,707		17			17		1,354	1,354			
100083852	WEATHERFORD	TX		07/12/2022		168,043		(32)			(32)		409	409			
100083855	PLANTATION	FL		07/12/2022		109,838		(25)			(25)		462	462			
100083861	LOS ANGELES	CA		07/12/2022		1,152,776		96			96		3,356	3,356			
100083865	DAYTON	OH		07/12/2022		607,705		46			46		1,686	1,686			
100083867	LEESBURG	FL		07/12/2022		389,414		17			17		1,432	1,432			
100083868	HUNTINGTON	TX		07/12/2022		153,500		(55)			(55)		209	209			
100083870	HALLANDALE BEACH	FL		07/12/2022		486,770		(73)			(73)		1,026	1,026			
100083872	HURST	TX		07/12/2022		253,409		(251)			(251)		3,674	3,674			
100083873	RIVERSIDE	CA		07/12/2022		540,001		(36)			(36)		1,303	1,303			
100083875	CHANDLER	AZ		07/12/2022		259,393		1			1		753	753			
100083878	WEST VALLEY CITY	UT		07/12/2022		412,004		(13)			(13)		1,049	1,049			
100083879	LAKELAND	FL		07/12/2022		152,808		(41)			(41)		359	359			
100083881	TAMPA	FL		07/12/2022		281,210		(12)			(12)		633	633			
100083883	SACRAMENTO	CA		07/12/2022		480,704		29			29		1,429	1,429			
100083888	RICHMOND	CA		07/12/2022		278,202		(177)			(177)		3,330	3,330			
100083891	MESA	AZ		07/12/2022		1,831,722		129			129		5,451	5,451			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083892	ATLANTA	GA		07/12/2022		995,547		(5,160)			(5,160)		990,387	990,387			
100083893	MIAMI	FL		07/12/2022		923,996		212			212		2,868	2,868			
100083895	FREMONT	CA		07/12/2022		330,090		(12)			(12)		903	903			
100083896	RENTON	WA		07/12/2022		1,088,046		213			213		3,138	3,138			
100083897	BAKERSFIELD	CA		07/12/2022		290,790		(30)			(30)		716	716			
100083899	TACOMA	WA		07/12/2022		557,332		129			129		1,436	1,436			
100083902	MILFORD	NH		07/12/2022		186,390		414			414		44,116	44,116			
100083903	SCOTTSDALE	AZ		07/12/2022		1,511,948		(114)			(114)		2,361	2,361			
100083904	BAKERSFIELD	CA		07/12/2022		161,157		(33)			(33)		384	384			
100083909	ORMOND BEACH	FL		07/12/2022		235,413		(45)			(45)		559	559			
100083911	ORMOND BEACH	FL		07/12/2022		222,061		(40)			(40)		528	528			
100083914	ORMOND BEACH	FL		07/12/2022		195,911		(40)			(40)		464	464			
100083918	ORMOND BEACH	FL		07/12/2022		226,391		(39)			(39)		539	539			
100083919	PEORIA	AZ		07/12/2022		374,275		(44)			(44)		875	875			
100083920	THOUSAND OAKS	CA		07/12/2022		924,279		(10)			(10)		2,476	2,476			
100083923	LAUREL	MD		07/12/2022		182,172		(112)			(112)		1,225	1,225			
100083926	BOCA RATON	FL		07/12/2022		2,129,634		492			492		5,356	5,356			
100083927	MAGNOLIA	TX		07/12/2022		306,134		9			9		885	885			
100083929	SANTA CLARITA	CA		07/12/2022		807,059		198			198		15,822	15,822			
100083932	PELZER	SC		07/12/2022		279,324		(5)			(5)		766	766			
100083934	WEST PALM BEACH	FL		07/12/2022		696,442		(46)			(46)		3,226	3,226			
100083935	FORT WORTH	TX		07/12/2022		292,107		(85)			(85)		516	516			
100083936	DALLAS	TX		07/12/2022		681,121		34			34		164	164			
100083937	GLENDALE HEIGHTS	IL		07/12/2022		189,242		(14)			(14)		445	445			
100083939	CYPRESS	TX		07/12/2022		476,815		(16)			(16)		973	973			
100083942	NEHALEM	OR		07/12/2022		517,316		(68)			(68)		1,964	1,964			
100083943	WASHINGTON	UT		07/12/2022		102,670		(24)			(24)		272	272			
100083944	COCONUT CREEK	FL		07/12/2022		379,493		2			2		1,044	1,044			
100083945	BRYAN	TX		07/12/2022		273,298		(72)			(72)		753	753			
100083946	CONIFER	CO		07/12/2022		481,379		(94)			(94)		880	880			
100083947	HILDALE	UT		07/12/2022		323,124		(52)			(52)		751	751			
100083948	SAINT LEONARD	MD		07/12/2022		374,158		(14)			(14)		276	276			
100083951	FORT LUPTON	CO		07/12/2022		776,634		(85)			(85)		2,261	2,261			
100083952	APACHE JUNCTION	AZ		07/12/2022		307,339		14			14		912	912			
100083953	PHOENIX	AZ		07/12/2022		256,341		(52)			(52)		578	578			
100083954	ORANGE	CA		07/12/2022		1,341,600		3			3		3,688	3,688			
100083957	POOLER	GA		07/12/2022		295,767		(73)			(73)		2,285	2,285			
100083959	RUTHER GLEN	VA		07/12/2022		516,041		(80)			(80)		1,114	1,114			
100083960	CROWLEY	TX		07/12/2022		342,158		(221)			(221)		3,079	3,079			
100083964	SCOTTSDALE	AZ		07/12/2022		290,997		(7)			(7)		760	760			
100083965	MODESTO	CA		07/12/2022		295,347		(49)			(49)		669	669			
100083966	WEST FRIENDSHIP	MD		07/12/2022		1,265,450		3			3		1,323	1,323			
100083967	LAS VEGAS	NV		07/12/2022		852,075		(184)			(184)		1,486	1,486			
100083968	CARMEL	IN		07/12/2022		193,381		(40)			(40)		268	268			
100083969	BELLA VISTA	AR		07/12/2022		254,934		(45)			(45)		535	535			
100083974	LAKESIDE	CA		07/12/2022		789,235		25			25		2,283	2,283			
100083977	LAKE OSWEGO	OR		07/12/2022		808,901		(87)			(87)		1,895	1,895			
100083978	STOCKTON	CA		07/12/2022		656,880		33			33		1,732	1,732			
100083979	WEEKI WACHEE	FL		07/12/2022		282,741		7			7		501	501			
100083980	RICHMOND	TX		07/12/2022		1,208,159		(64)			(64)		1,602	1,602			
100083983	WILMINGTON AREA LOS ANGELES	CA		07/12/2022		290,837		86			86		8,394	8,394			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083985	WHITTIER	CA		07/12/2022		1,353,081		233			233		4,270	4,270			
100083988	STOCKTON	CA		07/12/2022		315,100		(7)			(7)		1,304	1,304			
100083991	HOMESTEAD	FL		07/12/2022		310,734		(33)			(33)		789	789			
100083992	KISSIMMEE	FL		07/12/2022		494,712		(6)			(6)		3,303	3,303			
100083994	LAKELAND	FL		07/12/2022		158,657		(20)			(20)		409	409			
100083996	MANTECA	CA		07/12/2022		824,363		(20)			(20)		2,167	2,167			
100084004	LADERA RANCH	CA		06/27/2022		2,358,532		(352)			(352)		5,855	5,855			
100084005	PLEASANT VIEW	TN		06/27/2022		441,794		(86)			(86)		1,802	1,802			
100084006	ORLANDO	FL		06/27/2022		366,017		(514)			(514)		10,862	10,862			
100084007	MIAMI	FL		06/27/2022		289,039		(75)			(75)		693	693			
100084008	PORT MURRAY	NJ		06/27/2022		331,308		(68)			(68)		740	740			
100084009	LODI	NJ		06/27/2022		645,365		33			33		1,536	1,536			
100084010	NEW YORK	NY		06/27/2022		2,113,525		(164)			(164)		3,254	3,254			
100084110	JOELTON	TN		07/25/2022		575,183		(30)			(30)		2,421	2,421			
100084112	MIAMI	FL		07/25/2022		554,579		(67)			(67)		3,304	3,304			
100084113	MIAMI	FL		07/25/2022		123,470		(109)			(109)		1,511	1,511			
100084120	PHOENIXVILLE	PA		09/02/2022		323,139		4			4		822	822			
100084231	Amsterdam	NLD		06/30/2022		23,796							520	520	(73)		(73)
100084235	Amsterdam	NLD		06/30/2022		23,781							426	426	(60)		(60)
100084237	Amsterdam	NLD		06/30/2022		9,787							167	167	(24)		(24)
100084244	Amsterdam	NLD		06/30/2022		11,443							202	202	(28)		(28)
100084250	Amsterdam	NLD		06/30/2022		15,400							269	269	(38)		(38)
100084254	Amsterdam	NLD		06/30/2022		6,612							144	144	(20)		(20)
100084259	Amsterdam	NLD		06/30/2022		24,583							414	414	(58)		(58)
100084269	Amsterdam	NLD		06/30/2022		10,125							220	220	(31)		(31)
100084277	Amsterdam	NLD		06/30/2022		8,899							156	156	(22)		(22)
100084281	Amsterdam	NLD		06/30/2022		12,204							217	217	(31)		(31)
100084282	Amsterdam	NLD		06/30/2022		12,824							228	228	(32)		(32)
100084285	Amsterdam	NLD		06/30/2022		136,004							611	611	(86)		(86)
100084287	Amsterdam	NLD		06/30/2022		14,280							250	250	(35)		(35)
100084288	Amsterdam	NLD		06/30/2022		23,806							523	523	(74)		(74)
100084291	Amsterdam	NLD		06/30/2022		25,617							565	565	(80)		(80)
100084293	Amsterdam	NLD		06/30/2022		146,921							3,237	3,237	(456)		(456)
100084295	Amsterdam	NLD		06/30/2022		146,937							3,229	3,229	(455)		(455)
100084300	Amsterdam	NLD		06/30/2022		22,565							493	493	(70)		(70)
100084303	Amsterdam	NLD		06/30/2022		249,872							107,396	107,396	(15,146)		(15,146)
100084305	Amsterdam	NLD		06/30/2022		18,828							332	332	(47)		(47)
100084308	Amsterdam	NLD		06/30/2022		65,940							1,145	1,145	(161)		(161)
100084310	Amsterdam	NLD		06/30/2022		33,871							597	597	(84)		(84)
100084314	Amsterdam	NLD		06/30/2022		24,984							430	430	(61)		(61)
100084316	Amsterdam	NLD		06/30/2022		11,868							204	204	(29)		(29)
100084322	Amsterdam	NLD		06/30/2022		8,899							156	156	(22)		(22)
100084329	Amsterdam	NLD		06/30/2022		10,843							46	46	(6)		(6)
100084332	Amsterdam	NLD		06/30/2022		20,104							527	527	(74)		(74)
100084367	KAILUA KONA	HI		08/12/2022		1,298,266		(158)			(158)		2,940	2,940			
100084368	ESTERO	FL		08/12/2022		528,765		(12)			(12)		1,631	1,631			
100084372	LANCASTER	TX		08/12/2022		321,833		(111)			(111)		626	626			
100084374	EASTVALE	CA		08/12/2022		812,284		(60)			(60)		2,305	2,305			
100084376	MONROE	NC		08/12/2022		421,011		(45)			(45)		956	956			
100084378	HOUSTON	TX		08/12/2022		275,441		(98)			(98)		604	604			
100084379	VILLANOVA	PA		08/12/2022		823,775		(69)			(69)		741	741			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084381	NEWPORT	OR		08/12/2022		410,458		(89)			(89)		988	988			
100084382	WAXHAW	NC		08/12/2022		844,550		25			25		2,651	2,651			
100084383	RICHMOND	TX		08/12/2022		196,630		22			22		642	642			
100084385	LEANDER	TX		08/12/2022		607,626		(123)			(123)		1,492	1,492			
100084387	CLAYTON	CA		08/12/2022		927,290		55			55		2,938	2,938			
100084388	PILOT POINT	TX		08/12/2022		1,499,489		(62)			(62)		3,763	3,763			
100084389	HERSHEY	PA		08/12/2022		429,316		59			59		1,365	1,365			
100084391	PINELLAS PARK	FL		08/12/2022		341,026		(83)			(83)		686	686			
100084399	ACAMPO	CA		08/12/2022		733,209		104			104		2,463	2,463			
100084402	CHICAGO	IL		08/12/2022		253,326		(131)			(131)		1,387	1,387			
100084403	EL CAJON	CA		08/12/2022		1,188,517		(247)			(247)		4,466	4,466			
100084404	BROOKSHIRE	TX		08/12/2022		335,584		(43)			(43)		834	834			
100084411	BELLA COLLINA	FL		08/12/2022		779,959		8			8		(590)	(590)			
100084414	MERCED	CA		08/12/2022		451,797		(108)			(108)		842	842			
100084420	GREENVILLE	SC		08/12/2022		324,482		(64)			(64)		674	674			
100084421	FRANKFORT	IL		08/12/2022		685,769		(21)			(21)		840	840			
100084422	CLAREMONT	CA		08/12/2022		522,656		(58)			(58)		1,237	1,237			
100084426	DENVER	CO		08/12/2022		455,951		(13)			(13)		400	400			
100084433	ONTARIO	CA		08/12/2022		631,462		(60)			(60)		2,849	2,849			
100084437	ROCK HILL	SC		08/12/2022		802,966		(48)			(48)		2,229	2,229			
100084438	CORPUS CHRISTI	TX		08/12/2022		439,041		(64)			(64)		1,141	1,141			
100084439	TAMARAC	FL		08/12/2022		417,251		(218)			(218)		1,243	1,243			
100084440	DURANGO	CO		08/12/2022		497,001		(72)			(72)		886	886			
100084445	PANORAMA CITY	CA		08/12/2022		357,052		(64)			(64)		947	947			
100084459	LIHUE	HI		07/14/2022		3,024,799		(292)			(292)		7,586	7,586			
100084460	LAS VEGAS	NV		07/14/2022		119,154		(22)			(22)		209	209			
100084461	ROSWELL	GA		07/14/2022		3,443,289		(200)			(200)		9,170	9,170			
100084465	MONTGOMERY	TX		09/02/2022		507,228		(40)			(40)		1,266	1,266			
100084466	LAGUNA HILLS	CA		09/02/2022		792,732		(166)			(166)		1,632	1,632			
100084472	MILFORD	MI		09/02/2022		302,855		(44)			(44)		526	526			
100084475	SPICEWOOD	TX		09/02/2022		1,736,300		(149)			(149)		4,124	4,124			
100084477	MATTHEWS	NC		09/02/2022		1,086,054		(61)			(61)		2,527	2,527			
100084479	TRACY	CA		09/02/2022		2,020,066		(189)			(189)		5,034	5,034			
100084480	MURRIETA	CA		09/02/2022		938,912		(133)			(133)		8,605	8,605			
100084486	WEST HILLS	CA		09/02/2022		602,243		(211)			(211)		2,459	2,459			
100084490	PITTSBURG	CA		09/02/2022		689,805		(27)			(27)		1,800	1,800			
100084495	LAWRENCEVILLE	GA		09/02/2022		278,555		(33)			(33)		726	726			
100084496	LEANDER	TX		09/02/2022		777,165		(25)			(25)		2,113	2,113			
100084504	SANTA ANA	CA		09/02/2022		951,921		(289)			(289)		3,693	3,693			
100084512	BREMERTON	WA		09/02/2022		440,432		(21)			(21)		1,106	1,106			
100084514	LA CRESCENTA	CA		09/02/2022		1,314,205		(153)			(153)		3,622	3,622			
100084516	BURTONSVILLE	MD		09/02/2022		472,398		(38)			(38)		750	750			
100084589	YORKTOWN	VA		08/02/2022		190,859		(45)			(45)		196	196			
100084593	MCDONOUGH	GA		08/02/2022		253,761		(41)			(41)		612	612			
100084594	ORLANDO	FL		08/02/2022		791,694		29			29		726	726			
100084595	JIM THORPE	PA		08/02/2022		275,039		27			27		632	632			
100084599	GILBERT	AZ		08/02/2022		398,424		(4)			(4)		878	878			
100084601	SAN DIEGO	CA		08/02/2022		1,028,106		19			19		2,700	2,700			
100084602	CROSSVILLE	TN		08/02/2022		370,565		(6)			(6)		837	837			
100084603	EVERGREEN	CO		08/02/2022		934,735		47			47		2,238	2,238			
100084604	CLARKSVILLE	TN		08/02/2022		203,039		(93)			(93)		385	385			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084605	MINNEAPOLIS	MN		08/02/2022		223,287		(1)			(1)		595	595			
100084606	INDIANAPOLIS	IN		08/02/2022		114,125		(30)			(30)		134	134			
100084607	HUMBLE	TX		08/02/2022		231,459		(46)			(46)		445	445			
100084608	HARVEY	LA		08/02/2022		374,233		20			20		832	832			
100084609	WENDELL	NC		08/02/2022		320,782		(73)			(73)		573	573			
100084610	SAINT CHARLES	MO		08/02/2022		246,574		(34)			(34)		495	495			
100084611	LIBBY	MT		08/02/2022		149,985		(31)			(31)		187	187			
100084612	CANTON	OH		08/02/2022		115,368		8			8		239	239			
100084613	LIBBY	MT		08/02/2022		118,267		(24)			(24)		171	171			
100084614	COPPERAS COVE	TX		08/02/2022		118,099		(51)			(51)		263	263			
100084615	YUKON	OK		08/02/2022		221,794		(21)			(21)		520	520			
100084616	TWENTYNINE PALMS	CA		08/02/2022		234,415		8			8		658	658			
100084617	WEST DOVER	VT		08/02/2022		234,250		(67)			(67)		460	460			
100084618	FOLEY	AL		08/02/2022		298,993		31			31		867	867			
100084619	UPPER DARBY	PA		08/02/2022		172,423		(5)			(5)		341	341			
100084620	SANTA ROSA	CA		08/02/2022		1,049,081		(140)			(140)		4,116	4,116			
100084621	CONWAY	SC		08/02/2022		102,834		(25)			(25)		255	255			
100084622	PORTER	TX		08/02/2022		341,320		(42)			(42)		592	592			
100084623	CONROE	TX		08/02/2022		371,434		(143)			(143)		647	647			
100084624	CHICAGO	IL		08/02/2022		190,806		(33)			(33)		238	238			
100084625	TAMPA	FL		08/02/2022		282,931		(67)			(67)		505	505			
100084626	WASHINGTON	DC		08/02/2022		573,370		118			118		1,666	1,666			
100084628	HEMET	CA		08/02/2022		336,255		(108)			(108)		922	922			
100084629	LYONS	IL		08/02/2022		244,713		702			702		36,316	36,316			
100084630	MOUNT JOY	PA		08/02/2022		214,215		(92)			(92)		398	398			
100084631	GERVAIS	OR		08/02/2022		372,427		(81)			(81)		489	489			
100084632	BELVIDERE	IL		08/02/2022		139,412		(67)			(67)		221	221			
100084633	KENNEWICK	WA		08/02/2022		219,729		(25)			(25)		309	309			
100084634	KISSIMMEE	FL		08/02/2022		417,547		(253)			(253)		580	580			
100084635	HIALEAH	FL		08/02/2022		309,156		(3,101)			(3,101)		544	544			
100084636	MIDDLEBURG	FL		08/02/2022		173,928		(37)			(37)		569	569			
100084637	PROVO	UT		08/02/2022		315,296		(11)			(11)		822	822			
100084638	SAN BERNARDINO	CA		08/02/2022		261,281		(158)			(158)		350	350			
100084640	AUSTIN	TX		08/02/2022		487,254		(4,905)			(4,905)		838	838			
100084641	WHARTON	NJ		08/02/2022		288,134		(57)			(57)		650	650			
100084642	FONTANA	CA		08/02/2022		509,508		(198)			(198)		2,333	2,333			
100084643	RANCHO CORDOVA	CA		08/02/2022		222,050		(62)			(62)		459	459			
100084644	FAIRFIELD	CA		08/02/2022		439,949		24			24		1,247	1,247			
100084645	MIAMI	FL		08/02/2022		375,283		(218)			(218)		443	443			
100084646	MISSOURI CITY	TX		08/02/2022		335,681		(18)			(18)		773	773			
100084647	INDIANAPOLIS	IN		08/02/2022		101,124		(58)			(58)		110	110			
100084649	HIRAM	GA		08/02/2022		249,323		(67)			(67)		172	172			
100084650	HERMISTON	OR		08/02/2022		201,635		(21)			(21)		525	525			
100084651	BROWNSVILLE	TX		08/02/2022		338,723		(84)			(84)		489	489			
100084652	MIAMI GARDENS	FL		08/02/2022		254,338		(55)			(55)		479	479			
100084653	RICHMOND	TX		08/02/2022		312,127		(176)			(176)		338	338			
100084655	MYRTLE BEACH	SC		08/02/2022		143,719		(55)			(55)		300	300			
100084656	HERCULES	CA		08/02/2022		1,138,496		167			167		3,167	3,167			
100084657	MYRTLE BEACH	SC		08/02/2022		174,693		(71)			(71)		346	346			
100084658	SPRINGFIELD	IL		08/02/2022		172,605		(14)			(14)		292	292			
100084659	ACTON	CA		08/02/2022		480,066		26			26		927	927			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084660	CORAL SPRINGS	FL		08/02/2022		473,117		(7)			(7)		968	968			
100084661	KISSIMMEE	FL		08/02/2022		350,579		(149)			(149)		640	640			
100084662	PANAMA CITY	FL		08/02/2022		368,251		24			24		905	905			
100084663	MIAMI	FL		08/02/2022		410,405		(132)			(132)		801	801			
100084664	OCALA	FL		08/02/2022		190,854		(21)			(21)		493	493			
100084665	SUNNY ISLES BEACH	FL		08/02/2022		251,660		(63)			(63)		574	574			
100084666	ORLANDO	FL		08/02/2022		193,142		(28)			(28)		497	497			
100084667	TOBYHANNA	PA		08/02/2022		145,958		(21)			(21)		637	637			
100084668	MIAMI	FL		08/02/2022		162,354		(76)			(76)		344	344			
100084669	RAWLINS	WY		08/02/2022		264,889		(86)			(86)		466	466			
100084670	MIAMI SHORES	FL		08/02/2022		1,461,214		257			257		4,303	4,303			
100084671	CORONA	CA		08/02/2022		298,184		53			53		920	920			
100084672	MIAMI	FL		08/02/2022		436,489		107			107		1,327	1,327			
100084673	HALLANDALE BEACH	FL		08/02/2022		135,708		(80)			(80)		233	233			
100084674	GARDNERVILLE	NV		08/02/2022		192,969		(27)			(27)		481	481			
100084675	MIAMI	FL		08/02/2022		265,552		(6)			(6)		728	728			
100084676	GATLINBURG	TN		08/02/2022		106,752		(130)			(130)		700	700			
100084677	PHOENIX	AZ		08/02/2022		494,915		(61)			(61)		786	786			
100084678	LADERA RANCH AREA (CITY OF MIS	CA		08/02/2022		376,144		(52)			(52)		815	815			
100084679	QUINCY	FL		08/02/2022		148,297		(95)			(95)		241	241			
100084681	HONOLULU	HI		08/02/2022		201,931		(36)			(36)		434	434			
100084682	JACKSONVILLE	FL		08/02/2022		237,990		(63)			(63)		502	502			
100084683	JACKSONVILLE	FL		08/02/2022		193,904		(64)			(64)		385	385			
100084684	LAKELAND	FL		08/02/2022		102,660		(23)			(23)		259	259			
100084686	GLENDALE	AZ		08/02/2022		1,613,042		(120)			(120)		3,499	3,499			
100084687	GREELEY	CO		08/02/2022		197,790		(1)			(1)		556	556			
100084688	TUCSON	AZ		08/02/2022		305,557		(174)			(174)		490	490			
100084689	NORWALK	CA		08/02/2022		544,350		(26)			(26)		1,338	1,338			
100084690	MILTON	DE		08/02/2022		186,062		(45)			(45)		320	320			
100084691	MIAMI	FL		08/02/2022		216,593		(133)			(133)		391	391			
100084692	LAHAINA	HI		08/02/2022		863,324		61			61		2,394	2,394			
100084693	CHICAGO	IL		08/02/2022		245,160		(44)			(44)		394	394			
100084695	LAKE WORTH	FL		08/02/2022		132,584		(126)			(126)		1,183	1,183			
100084696	HOLIDAY	FL		08/02/2022		187,482		(36)			(36)		468	468			
100084697	BEAVERTON	OR		08/02/2022		179,898		(4)			(4)		490	490			
100084698	LAKE STEVENS	WA		08/02/2022		1,097,410		168			168		2,797	2,797			
100084699	NAMPA	ID		08/02/2022		322,871		(30)			(30)		758	758			
100084700	CHICAGO	IL		08/02/2022		172,435		(33)			(33)		343	343			
100084701	KIRKLAND	WA		08/02/2022		974,907		12,957			12,957		987,864	987,864			
100084702	NAPA	CA		08/02/2022		252,617		(26)			(26)		739	739			
100084703	NAPA	CA		08/02/2022		402,657		(35)			(35)		1,069	1,069			
100084704	RIVIERA BEACH	FL		08/02/2022		672,479		(121)			(121)		7,754	7,754			
100084705	NAPLES	FL		08/02/2022		342,429		(106)			(106)		705	705			
100084706	CORNVILLE	AZ		08/02/2022		175,537		(25)			(25)		448	448			
100084707	GLENDALE	CA		08/02/2022		2,034,749		(431)			(431)		2,793	2,793			
100084708	EUGENE	OR		08/02/2022		352,193		(48)			(48)		1,440	1,440			
100084709	HAWTHORNE	FL		08/02/2022		368,906		(140)			(140)		752	752			
100084710	VALLEJO	CA		08/02/2022		271,165		(203)			(203)		3,088	3,088			
100084711	APACHE JUNCTION	AZ		08/02/2022		235,682		(12)			(12)		639	639			
100084713	BOYNTON BEACH	FL		08/02/2022		225,496		(48)			(48)		557	557			
100084714	LOS ANGELES	CA		08/02/2022		520,429		(62)			(62)		1,239	1,239			

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100084715	OTTAWA	IL		08/02/2022		169,909		5			5		554	554			
100084716	CALEXICO	CA		08/02/2022		140,053		(35)			(35)		311	311			
100084718	DURHAM	NC		08/02/2022		237,700		(32)			(32)		551	551			
100084719	ORLANDO	FL		08/02/2022		272,467		(54)			(54)		356	356			
100084720	IMPERIAL	CA		08/02/2022		151,274		(8)			(8)		313	313			
100084721	COVINA	CA		08/02/2022		427,032		(53)			(53)		853	853			
100084722	CALEXICO	CA		08/02/2022		156,217		(19)			(19)		372	372			
100084723	IMPERIAL	CA		08/02/2022		130,366		(5)			(5)		291	291			
100084724	PHOENIX	AZ		08/02/2022		318,410		(102)			(102)		370	370			
100084725	HUNTINGTON PARK	CA		08/02/2022		227,244		(62)			(62)		547	547			
100084726	GALVESTON	TX		08/02/2022		178,202		(50)			(50)		395	395			
100084727	LAVEEN	AZ		08/02/2022		337,644		(96)			(96)		400	400			
100084728	ESCONDIDO	CA		08/02/2022		764,177		59			59		2,223	2,223			
100084729	TEMPE	AZ		08/02/2022		490,510		62			62		1,461	1,461			
100084730	KISSIMMEE	FL		08/02/2022		202,679		(128)			(128)		349	349			
100084731	MYRTLE BEACH	SC		08/02/2022		265,470		(55)			(55)		614	614			
100084732	GRAND PRAIRIE	TX		08/02/2022		664,405		(34)			(34)		847	847			
100084733	FEDERAL WAY	WA		08/02/2022		257,181		(3)			(3)		954	954			
100084734	TILLAMOOK	OR		08/02/2022		195,635		28			28		587	587			
100084735	HOUSTON	TX		08/02/2022		339,786		(50)			(50)		706	706			
100084736	FEDERAL WAY	WA		08/02/2022		264,380		(3)			(3)		738	738			
100084737	ESCONDIDO	CA		08/02/2022		752,188		(39)			(39)		1,864	1,864			
100084738	RIDGEFIELD	WA		08/02/2022		848,800		95			95		2,256	2,256			
100084739	DEBARY	FL		08/02/2022		306,186		(115)			(115)		593	593			
100084740	BLUFFTON	SC		08/02/2022		346,657		15			15		1,218	1,218			
100084741	HYATTSVILLE	MD		08/02/2022		222,149		(13)			(13)		550	550			
100084743	DOLTON	IL		08/02/2022		118,174		(44)			(44)		233	233			
100084744	HAWTHORNE	CA		08/02/2022		106,488		(12)			(12)		215	215			
100084745	SAINT AUGUSTINE	FL		08/02/2022		514,217		(168)			(168)		988	988			
100084746	SEATTLE	WA		08/02/2022		407,371		(49)			(49)		2,615	2,615			
100084747	PAWLEYS ISLAND	SC		08/02/2022		298,985		(14)			(14)		37	37			
100084748	HOLLYWOOD	FL		08/02/2022		323,310		(87)			(87)		653	653			
100084749	FORT MYERS	FL		08/02/2022		157,466		(92)			(92)		232	232			
100084750	SEATTLE	WA		08/02/2022		461,330		(9)			(9)		2,288	2,288			
100084751	BALTIMORE	MD		08/02/2022		117,864		(55)			(55)		242	242			
100084752	ROY	UT		08/02/2022		297,871		8			8		816	816			
100084754	SAN DIEGO	CA		08/02/2022		420,987		(18)			(18)		971	971			
100084755	SOUTH LAKE TAHOE	CA		08/02/2022		662,194		79			79		1,982	1,982			
100084756	(WOODLAND HILLS AREA) LOS ANGE	CA		08/02/2022		2,101,073		(533)			(533)		3,805	3,805			
100084757	ELK GROVE	CA		08/02/2022		279,212		(4)			(4)		766	766			
100084758	KEY WEST	FL		08/02/2022		244,665		(24)			(24)		599	599			
100084759	ROWLAND HEIGHTS	CA		08/02/2022		764,202		(42)			(42)		1,791	1,791			
100084760	MIAMI BEACH	FL		08/02/2022		682,327		(137)			(137)		1,464	1,464			
100084761	MYRTLE BEACH	SC		08/02/2022		102,490		(56)			(56)		192	192			
100084762	TUCSON	AZ		08/02/2022		179,483		(102)			(102)		318	318			
100084763	AVENTURA	FL		08/02/2022		484,772		(21)			(21)		1,235	1,235			
100084764	NILES	IL		08/02/2022		302,368		(1)			(1)		754	754			
100084765	ONTARIO	CA		08/02/2022		732,962		30			30		2,024	2,024			
100084766	HOMESTEAD	FL		08/02/2022		169,801		(69)			(69)		372	372			
100084767	AVENTURA	FL		08/02/2022		1,080,811		266			266		3,064	3,064			
100084768	MIAMI	FL		08/02/2022		254,863		(77)			(77)		563	563			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084769	SPRING HILL	FL		08/02/2022		423,766		(76)			(76)		892	892			
100084770	APPLE VALLEY	CA		08/02/2022		241,873		(7)			(7)		616	616			
100084771	FERNANDINA BEACH	FL		08/02/2022		234,776		(106)			(106)		446	446			
100084772	MOSES LAKE	WA		08/02/2022		245,700		46			46		1,630	1,630			
100084773	MIAMI	FL		08/02/2022		370,392		(232)			(232)		366	366			
100084774	BOCA RATON	FL		08/02/2022		364,044		77			77		1,154	1,154			
100084775	PEMBROKE PINES	FL		08/02/2022		99,165		4			4		285	285			
100084776	WAHIAWA	HI		08/02/2022		191,502		(37)			(37)		432	432			
100084777	PHOENIX	AZ		08/02/2022		130,535		(51)			(51)		272	272			
100084778	HONOLULU	HI		08/02/2022		159,913		36			36		496	496			
100084779	MODESTO	CA		08/02/2022		183,987		(41)			(41)		176	176			
100084780	LILBURN	GA		08/02/2022		126,243		(13)			(13)		1,347	1,347			
100084781	THORNTON	CO		08/02/2022		284,565		(41)			(41)		566	566			
100084782	PALM BEACH GARDENS	FL		08/02/2022		258,599		(57)			(57)		611	611			
100084783	WAUKESHA	WI		08/02/2022		278,205		(31)			(31)		363	363			
100084784	SPRINGFIELD	OR		08/02/2022		279,881		1			1		751	751			
100084785	MARYSVILLE	WA		08/02/2022		507,684		(11)			(11)		1,174	1,174			
100084787	WHEELING	IL		08/02/2022		176,666		24			24		1,284	1,284			
100084788	MIDVALE	UT		08/02/2022		440,927		(39)			(39)		863	863			
100084789	HOUSTON	TX		08/02/2022		170,748		(74)			(74)		361	361			
100084790	DALLAS	GA		08/02/2022		101,553		(22)			(22)		558	558			
100084791	PORT CHARLOTTE	FL		08/02/2022		219,470		(112)			(112)		372	372			
100084792	BOISE	ID		08/02/2022		323,424		(118)			(118)		731	731			
100084793	LIVERMORE	CA		08/02/2022		853,229		146			146		2,630	2,630			
100084794	KISSIMMEE	FL		08/02/2022		351,499		(61)			(61)		879	879			
100084795	LONGWOOD	FL		08/02/2022		1,123,812		327			327		3,494	3,494			
100084796	HENDERSON	NV		08/02/2022		139,786		(42)			(42)		848	848			
100084797	KEY WEST	FL		08/02/2022		550,887		71			71		3,114	3,114			
100084798	NORTH EAST	MD		08/02/2022		337,743		(2)			(2)		657	657			
100084799	VANCOUVER	WA		08/02/2022		253,670		13			13		736	736			
100084800	PARKLAND	FL		08/02/2022		1,688,147		320			320		5,097	5,097			
100084801	DEERFIELD BEACH	FL		08/02/2022		136,992		(73)			(73)		813	813			
100084802	MAGNA	UT		08/02/2022		270,815		(52)			(52)		577	577			
100084803	MYRTLE BEACH	SC		08/02/2022		162,915		(135)			(135)		707	707			
100084804	REDFORD	MI		08/02/2022		139,397		(40)			(40)		226	226			
100084805	ELIZABETH	NJ		08/02/2022		589,112		164			164		1,746	1,746			
100084806	UNION CITY	CA		08/02/2022		836,277		(155)			(155)		1,625	1,625			
100084807	PLANO	TX		08/02/2022		620,225		(714)			(714)		48,622	48,622			
100084808	PARRISH	FL		08/02/2022		302,146		44			44		902	902			
100084809	RIALTO	CA		08/02/2022		102,058		56			56		5,622	5,622			
100084810	FRESNO	CA		08/02/2022		237,074		(14)			(14)		602	602			
100084811	PINGREE GROVE	IL		08/02/2022		209,254		(18)			(18)		431	431			
100084812	FAIRVIEW	NJ		08/02/2022		396,864		11			11		1,095	1,095			
100084813	WEST JORDAN	UT		08/02/2022		324,401		(29)			(29)		840	840			
100084814	MIAMI BEACH	FL		08/02/2022		727,863		241			241		2,394	2,394			
100084815	GILBERT	AZ		08/02/2022		348,239		42			42		1,043	1,043			
100084816	CHICAGO	IL		08/02/2022		349,232		(2)			(2)		1,599	1,599			
100084818	TAMPA	FL		08/02/2022		368,627		(39)			(39)		725	725			
100084819	GAITHERSBURG	MD		08/02/2022		266,953							620	620			
100084820	DAYTONA BEACH	FL		08/02/2022		180,590		35			35		555	555			
100084821	PORTER RANCH	CA		08/02/2022		531,730		15			15		1,423	1,423			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084822	ANGIER	NC		08/02/2022		189,079		(88)			(88)		343	343			
100084824	COLTON	CA		08/02/2022		315,215		(18)			(18)		703	703			
100084825	KISSIMMEE	FL		08/02/2022		202,048		(125)			(125)		357	357			
100084826	SAN PEDRO	CA		08/02/2022		1,004,107		(48)			(48)		3,805	3,805			
100084827	MIAMI GARDENS	FL		08/02/2022		307,972		(85)			(85)		718	718			
100084828	BIG BEAR LAKE	CA		08/02/2022		330,687		(78)			(78)		666	666			
100084829	BOYNTON BEACH	FL		08/02/2022		420,395		9			9		948	948			
100084830	LEHI	UT		08/02/2022		738,779		5			5		1,169	1,169			
100084831	SHEBOYGAN	WI		08/02/2022		123,860		(5)			(5)		331	331			
100084832	YUKON	OK		08/02/2022		243,575		46			46		766	766			
100084833	SANTA ROSA BEACH	FL		08/02/2022		1,121,501		172			172		3,050	3,050			
100084834	CHICAGO	IL		08/02/2022		119,744		(177)			(177)		1,996	1,996			
100084835	HOLLYWOOD	FL		08/02/2022		236,783		(57)			(57)		464	464			
100084836	SACRAMENTO	CA		08/02/2022		473,116		(17)			(17)		1,225	1,225			
100084837	PUNTA GORDA	FL		08/02/2022		345,426		(58)			(58)		715	715			
100084838	SPARKS	NV		08/02/2022		357,946		38			38		1,378	1,378			
100084839	OCALA	FL		08/02/2022		281,132		(29)			(29)		553	553			
100084840	HARMONY	FL		08/02/2022		289,437		90			90		1,257	1,257			
100084841	RICHMOND	CA		08/02/2022		224,789		(47)			(47)		21,020	21,020			
100084842	PANAMA CITY BEACH	FL		08/02/2022		271,322		(93)			(93)		370	370			
100084843	GLENDALE	AZ		08/02/2022		258,519		(62)			(62)		590	590			
100084844	VILLA PARK	IL		08/02/2022		191,458		2			2		684	684			
100084845	AVONDALE	AZ		08/02/2022		268,530		(133)			(133)		520	520			
100084846	SCOTTSDALE	AZ		08/02/2022		920,501		(32)			(32)		3,317	3,317			
100084847	LAS VEGAS	NV		08/02/2022		637,782		(99)			(99)		1,235	1,235			
100084848	LAS VEGAS	NV		08/02/2022		831,985		30			30		2,307	2,307			
100084849	TITUSVILLE	FL		08/02/2022		227,779		(59)			(59)		532	532			
100084850	HOUSTON	TX		08/02/2022		292,525		(101)			(101)		821	821			
100084851	MOUNT DORA	FL		08/02/2022		177,780		11			11		516	516			
100084852	TAMPA	FL		08/02/2022		209,957		(91)			(91)		414	414			
100084855	LOS ANGELES	CA		08/02/2022		665,684		(255)			(255)		1,287	1,287			
100084856	SNELLVILLE	GA		08/02/2022		280,038		(57)			(57)		538	538			
100084857	SAN LORENZO	CA		08/02/2022		718,240		20			20		1,981	1,981			
100084858	LOS ANGELES	CA		08/02/2022		947,113		195			195		3,000	3,000			
100084859	MARIETTA	GA		08/02/2022		298,171		(12)			(12)		4,812	4,812			
100084860	SEDONA	AZ		08/02/2022		549,307		66			66		1,645	1,645			
100084861	MAYPEARL	TX		08/02/2022		354,953		24			24		1,039	1,039			
100084862	COLUMBUS	OH		08/02/2022		122,207		(2)			(2)		343	343			
100084863	VISALIA	CA		07/25/2022		221,653		(16)			(16)		505	505			
100084865	SEATTLE	WA		07/25/2022		309,455		(51)			(51)		945	945			
100084914	SCOTTSDALE	AZ		09/29/2022		302,020		(20)			(20)		807	807			
100084916	SALINAS	CA		09/29/2022		485,602		(98)			(98)		1,119	1,119			
100084917	SALINAS	CA		09/29/2022		487,846		(96)			(96)		1,125	1,125			
100084918	MISSOURI CITY	TX		09/29/2022		925,817		(129)			(129)		2,129	2,129			
100084919	AUSTIN	TX		09/29/2022		1,164,914		(132)			(132)		2,876	2,876			
100084922	JACKSONVILLE	FL		09/29/2022		505,033		(87)			(87)		4,092	4,092			
100084923	RICHMOND	TX		09/29/2022		291,859		(36)			(36)		723	723			
100084927	MONTGOMERY	TX		09/29/2022		799,142		7			7		2,209	2,209			
100084929	DICKINSON	TX		09/29/2022		1,331,886		51			51		3,443	3,443			
100084931	BASALT	CO		09/29/2022		486,967		(28)			(28)		1,211	1,211			
100084939	BUENA PARK	CA		09/29/2022		411,438		(17)			(17)		1,130	1,130			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100084941	CARROLLTON	TX		09/29/2022		417,916		(186)			(186)		632	632			
100084947	COLORADO SPRINGS	CO		09/29/2022		291,848		1			1		826	826			
100084952	KAILUA KONA	HI		09/29/2022		478,939		57			57		2,100	2,100			
100084956	PATERSON	NJ		09/29/2022		381,112		210			210		13,733	13,733			
100084960	MIAMI	FL		09/29/2022		393,779		9			9		1,071	1,071			
100084962	GLASGOW	KY		09/29/2022		116,842		(35)			(35)		282	282			
100084967	HONOLULU	HI		09/29/2022		1,335,766		(117)			(117)		2,779	2,779			
100084972	LIVONIA	MI		09/29/2022		318,895		(57)			(57)		800	800			
100084976	PORTLAND	OR		09/29/2022		329,853		(83)			(83)		229	229			
100084978	RANCHO PALOS VERDES	CA		09/29/2022		1,772,126		(33)			(33)		500	500			
100084979	HADDAM	CT		09/29/2022		357,672		13			13		997	997			
100084981	LEANDER	TX		09/29/2022		275,152		(75)			(75)		687	687			
100084982	KEY LARGO	FL		09/29/2022		345,073		(100)			(100)		925	925			
100084984	NAVARRE	FL		09/29/2022		521,343		(84)			(84)		1,129	1,129			
100084985	VERO BEACH	FL		09/29/2022		366,941		(99)			(99)		500	500			
100084989	CHESHIRE	CT		09/29/2022		555,541		23			23		1,489	1,489			
100084994	SYRACUSE	UT		09/29/2022		823,349		(60)			(60)		1,825	1,825			
100084996	LOMBARD	IL		09/29/2022		194,475		(38)			(38)		248	248			
100084999	ELGIN	SC		09/29/2022		254,394		(56)			(56)		444	444			
100085001	HAINES CITY	FL		09/29/2022		253,717		(41)			(41)		553	553			
100085002	FONTANA	CA		09/29/2022		570,307		(45)			(45)		929	929			
100085003	LAUREL	MD		09/29/2022		382,925		(63)			(63)		539	539			
100085011	COLUMBIA	SC		08/12/2022		563,278		17			17		1,143	1,143			
100085012	LONG BEACH	CA		08/12/2022		1,997,615		(304)			(304)		4,585	4,585			
100085013	NEW RIVER	AZ		08/12/2022		615,880		(127)			(127)		1,733	1,733			
100085014	FORT WORTH	TX		08/12/2022		393,336		(98)			(98)		826	826			
100085015	MISSOURI CITY	TX		08/12/2022		380,394		(373)			(373)		5,658	5,658			
100085018	BOCA RATON	FL		08/12/2022		493,279		(71)			(71)		1,021	1,021			
100085019	HERMOSA BEACH	CA		08/12/2022		544,529		(213)			(213)		1,442	1,442			
100085025	Amsterdam	NLD		07/27/2022		40,997							730	730	(103)		(103)
100085030	Amsterdam	NLD		07/27/2022		36,843							639	639	(90)		(90)
100085031	Amsterdam	NLD		07/27/2022		26,009							441	441	(62)		(62)
100085039	Amsterdam	NLD		07/27/2022		9,633							163	163	(23)		(23)
100085040	Amsterdam	NLD		07/27/2022		552,482							2,489	2,489	(351)		(351)
100085044	Amsterdam	NLD		07/27/2022		128,436							13,013	13,013	(1,835)		(1,835)
100085051	Amsterdam	NLD		07/27/2022		327,621							2,062	2,062	(291)		(291)
100085052	Amsterdam	NLD		07/27/2022		202,529							1,275	1,275	(180)		(180)
100085053	Amsterdam	NLD		07/27/2022		160,832							1,012	1,012	(143)		(143)
100085054	Amsterdam	NLD		07/27/2022		169,535							16,752	16,752	(2,363)		(2,363)
100085055	Amsterdam	NLD		07/27/2022		176,599							17,921	17,921	(2,527)		(2,527)
100085060	Amsterdam	NLD		07/27/2022		11,238							242	242	(34)		(34)
100085064	Amsterdam	NLD		07/27/2022		20,395							440	440	(62)		(62)
100085069	Amsterdam	NLD		07/27/2022		43,628							194	194	(27)		(27)
100085074	Amsterdam	NLD		07/27/2022		8,795							150	150	(21)		(21)
100085076	Amsterdam	NLD		07/27/2022		9,843							166	166	(23)		(23)
100085077	Amsterdam	NLD		07/27/2022		15,495							263	263	(37)		(37)
100085084	Amsterdam	NLD		07/27/2022		9,632							164	164	(23)		(23)
100085086	Amsterdam	NLD		07/27/2022		8,585							146	146	(21)		(21)
100085092	Amsterdam	NLD		07/27/2022		27,942							237	237	(33)		(33)
100085095	Amsterdam	NLD		07/27/2022		10,686							177	177	(25)		(25)
100085098	Amsterdam	NLD		07/27/2022		11,102							186	186	(26)		(26)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085101	Amsterdam	NLD		07/27/2022		262,221							1,145	1,145	(162)		(162)
100085103	Amsterdam	NLD		07/27/2022		53,205							237	237	(33)		(33)
100085106	Amsterdam	NLD		07/27/2022		22,077							375	375	(53)		(53)
100085110	Amsterdam	NLD		07/27/2022		258,815							1,131	1,131	(159)		(159)
100085123	Amsterdam	NLD		07/27/2022		74,971							1,278	1,278	(180)		(180)
100085126	Amsterdam	NLD		07/27/2022		16,233							350	350	(49)		(49)
100085130	Amsterdam	NLD		07/27/2022		11,519							194	194	(27)		(27)
100085132	Amsterdam	NLD		07/27/2022		4,497							97	97	(14)		(14)
100085136	Amsterdam	NLD		07/27/2022		113,666							1,453	1,453	(205)		(205)
100085139	Amsterdam	NLD		07/27/2022		12,996							212	212	(30)		(30)
100085141	Amsterdam	NLD		07/27/2022		15,086							249	249	(35)		(35)
100085144	SACRAMENTO	CA		09/21/2022		291,800		(9)			(9)		711	711			
100085148	ORANGE	CA		09/21/2022		633,126		(66)			(66)		1,500	1,500			
100085153	WESTMINSTER	CA		09/21/2022		749,112		(157)			(157)		1,664	1,664			
100085157	GARDEN GROVE	CA		09/21/2022		716,498		(150)			(150)		1,540	1,540			
100085166	BELTON	TX		09/21/2022		326,552		(89)			(89)		1,644	1,644			
100085167	HUNTINGTON BEACH	CA		09/21/2022		1,450,827		(313)			(313)		4,738	4,738			
100085168	GALT	CA		09/21/2022		474,370		(104)			(104)		1,037	1,037			
100085170	LUBBOCK	TX		09/21/2022		267,407		(98)			(98)		600	600			
100085175	SANTA ANA	CA		09/21/2022		712,654		(130)			(130)		1,659	1,659			
100085988	REISTERSTOWN	MD		08/12/2022		277,718		(57)			(57)		430	430			
100085989	LANCASTER	CA		08/12/2022		261,613		(36)			(36)		443	443			
100085990	HOUSTON	TX		08/12/2022		200,678		(7)			(7)		284	284			
100086005	SAN DIEGO	CA		08/23/2022		446,051		12			12		1,103	1,103			
100086009	HOFFMAN ESTATES	IL		09/02/2022		120,194		(39)			(39)		233	233			
100086010	GILBERT	AZ		09/02/2022		308,632		(79)			(79)		1,029	1,029			
100086012	AUBREY	TX		09/02/2022		488,477		(99)			(99)		1,114	1,114			
100086015	SAINT PETERSBURG	FL		09/02/2022		154,079		(57)			(57)		1,171	1,171			
100086016	TEMECULA	CA		09/02/2022		315,163		(82)			(82)		749	749			
100086018	ELLICOTT CITY	MD		09/02/2022		819,620		(187)			(187)		12,000	12,000			
100086019	SAN DIEGO	CA		09/02/2022		920,538		(216)			(216)		1,951	1,951			
100086020	FAIRFIELD	CA		09/02/2022		523,267		(83)			(83)		801	801			
100086021	LOS ANGELES	CA		09/02/2022		2,182,531		(245)			(245)		5,943	5,943			
100086024	TACOMA	WA		09/02/2022		265,504		(35)			(35)		809	809			
100086025	IRVING	TX		09/02/2022		1,075,701		(52)			(52)		1,899	1,899			
100086026	HOUSTON	TX		09/02/2022		293,514		(110)			(110)		1,045	1,045			
100086027	SACRAMENTO	CA		09/02/2022		418,383		(1,601)			(1,601)		33,259	33,259			
100086028	GRASS VALLEY	CA		09/02/2022		353,287		(110)			(110)		206	206			
100086030	DIXON	CA		09/02/2022		572,331		(138)			(138)		21,544	21,544			
100086034	OCEANSIDE	CA		09/02/2022		397,368		(63)			(63)		786	786			
100086038	EWA BEACH	HI		08/24/2022		704,738		(138)			(138)		1,930	1,930			
100086039	LA QUINTA	CA		08/24/2022		660,027		(175)			(175)		1,817	1,817			
100086040	BROOKLYN	NY		08/24/2022		1,367,788		(8,637)			(8,637)		3,029	3,029			
100086041	BIG BEAR LAKE	CA		08/24/2022		455,243		(29)			(29)		1,556	1,556			
100086043	MATTHEWS	NC		08/24/2022		257,622		(27)			(27)		979	979			
100086044	DETROIT	MI		08/24/2022		120,069		(19)			(19)		234	234			
100086049	SAN ANTONIO	TX		08/24/2022		490,780		24			24		1,091	1,091			
100086126	VALLEJO	CA		10/07/2022		385,648		(33)			(33)		1,004	1,004			
100086129	GRANBURY	TX		10/07/2022		330,609		(94)			(94)		1,009	1,009			
100086130	SAINT JOHNS	FL		10/07/2022		441,819		(96)			(96)		1,098	1,098			
100086132	GALVESTON	TX		10/07/2022		286,135		(67)			(67)		486	486			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100086133	DENVER	CO		10/07/2022		502,434		(70)			(70)		1,176	1,176			
100086134	CORNVILLE	AZ		10/07/2022		355,308		(44)			(44)		771	771			
100086140	PLANO	TX		10/07/2022		1,001,946		(23)			(23)		2,808	2,808			
100086144	HERRIMAN	UT		10/07/2022		296,660		(10)			(10)		817	817			
100086145	LAKE WORTH	FL		10/07/2022		704,999		(66)			(66)		1,056	1,056			
100086148	EPHRATA	WA		10/07/2022		523,640		17			17		623	623			
100086151	LUTZ	FL		10/07/2022		1,542,775		(191)			(191)		4,202	4,202			
100086155	EL CENTRO	CA		10/07/2022		245,672		(110)			(110)		308	308			
100086156	LOCKWOOD	CA		10/07/2022		527,135		(24)			(24)		1,379	1,379			
100086157	CASTLE ROCK	CO		10/07/2022		427,568		(59)			(59)		1,085	1,085			
100086161	CROCKETT	TX		10/07/2022		266,683		(56)			(56)		625	625			
100086166	BAKERSFIELD	CA		10/07/2022		967,189		(67)			(67)		2,461	2,461			
100086170	CLEARWATER	FL		10/07/2022		470,621		(262)			(262)		4,527	4,527			
100086172	FOUNTAIN HILLS	AZ		10/07/2022		1,878,945		(264)			(264)		3,753	3,753			
100086175	SUN CITY WEST	AZ		10/07/2022		271,579		(217)			(217)		5,672	5,672			
100086176	PLANO	TX		10/07/2022		423,109		(40)			(40)		1,022	1,022			
100086177	SACHSE	TX		10/07/2022		379,559		(43)			(43)		937	937			
100086180	UNION CITY	NJ		10/07/2022		519,695		(30)			(30)		838	838			
100086182	BIG PINE KEY	FL		10/07/2022		652,037		(94)			(94)		1,569	1,569			
100086185	DEER PARK	TX		10/07/2022		233,686		(68)			(68)		472	472			
100086186	CONROE	TX		10/07/2022		323,460		(83)			(83)		623	623			
100086187	IRVING	TX		10/07/2022		515,636		(491)			(491)		21,007	21,007			
100086188	SANTA CLARITA	CA		10/07/2022		635,981		(34)			(34)		1,611	1,611			
100086190	AUSTIN	TX		10/07/2022		633,893		(141)			(141)		1,136	1,136			
100086191	GLENVIEW	IL		10/07/2022		599,022		6			6		3,816	3,816			
100086192	JERSEY VILLAGE	TX		10/07/2022		314,419		(90)			(90)		529	529			
100086195	SAN PEDRO	CA		10/07/2022		977,145		(203)			(203)		1,710	1,710			
100086196	TOMBALL	TX		10/07/2022		452,757		(4)			(4)		1,134	1,134			
100086199	CYPRESS	TX		10/07/2022		282,176		(101)			(101)		600	600			
100086202	HUNTSVILLE	TX		10/07/2022		525,743		(131)			(131)		1,379	1,379			
100086207	LOS ANGELES (VAN NUYS AREA)	CA		10/07/2022		653,978		(109)			(109)		1,214	1,214			
100086208	HILLSBORO	OR		10/07/2022		437,800		(146)			(146)		812	812			
100086211	MARTINEZ	CA		10/07/2022		470,736		(37)			(37)		1,111	1,111			
100086213	KELLER	TX		10/07/2022		654,971		(686)			(686)		31,725	31,725			
100086216	ELLENSBURG	WA		10/07/2022		405,259		(80)			(80)		651	651			
100086217	MADERA	CA		10/07/2022		523,622		(84)			(84)		1,022	1,022			
100086218	YORK	SC		10/07/2022		383,772		(35)			(35)		762	762			
100086223	LAWRENCEVILLE	GA		10/07/2022		420,123		(135)			(135)		1,471	1,471			
100086226	GARDEN GROVE	CA		10/07/2022		841,800		(24)			(24)		2,102	2,102			
100086227	PHOENIX	AZ		10/07/2022		310,970		(51)			(51)		827	827			
100086229	SPRING	TX		10/07/2022		795,688		(78)			(78)		1,559	1,559			
100086230	UPLAND	CA		10/07/2022		609,938		(107)			(107)		1,115	1,115			
100086231	IRVING	TX		10/07/2022		487,592		(174)			(174)		3,322	3,322			
100086233	WATERFORD WORKS	NJ		10/07/2022		488,472		183			183		1,865	1,865			
100086235	GULF SHORES	AL		09/29/2022		290,083		(17)			(17)		635	635		(208)	(208)
100086236	ORANGE BEACH	AL		09/29/2022		195,171		(38)			(38)		431	431			
100086239	DULUTH	GA		09/29/2022		1,261,757		(81)			(81)		7,042	7,042			
100086242	PHILADELPHIA	PA		09/29/2022		287,489		(27)			(27)		863	863			
100086245	CUMMING	GA		09/29/2022		782,240		(92)			(92)		2,569	2,569			
100086246	FOLEY	AL		09/29/2022		192,305		(42)			(42)		699	699			
100086250	WYOMISSING	PA		09/29/2022		1,479,306		319			319		5,462	5,462		(1,073)	(1,073)

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100086254	WEST PALM BEACH	FL		09/29/2022		568,952		(74)			(74)		1,735	1,735			
100086258	WESTPORT	CT		09/29/2022		570,327		(48)			(48)		1,312	1,312			
100086259	BURNSVILLE	MN		09/29/2022		435,976		(88)			(88)		1,136	1,136			
100086260	SACRAMENTO	CA		09/29/2022		615,456		(124)			(124)		1,042	1,042			
100086264	RIVERDALE	GA		09/29/2022		133,544		(85)			(85)		867	867			
100086265	BRUNSWICK	GA		09/29/2022		178,362		(53)			(53)		354	354			
100086267	Amsterdam	NLD		08/29/2022		34,847							605	605	(85)		(85)
100086273	Amsterdam	NLD		08/29/2022		16,349							350	350	(49)		(49)
100086276	Amsterdam	NLD		08/29/2022		23,528							389	389	(55)		(55)
100086278	Amsterdam	NLD		08/29/2022		12,203							216	216	(30)		(30)
100086281	Amsterdam	NLD		08/29/2022		9,890							174	174	(25)		(25)
100086285	Amsterdam	NLD		08/29/2022		192,011							(348)	(348)	49		49
100086288	Amsterdam	NLD		08/29/2022		46,128							980	980	(138)		(138)
100086294	Amsterdam	NLD		08/29/2022		16,547							278	278	(39)		(39)
100086295	Amsterdam	NLD		08/29/2022		8,384							179	179	(25)		(25)
100086297	Amsterdam	NLD		08/29/2022		23,244							394	394	(56)		(56)
100086299	Amsterdam	NLD		08/29/2022		10,742							178	178	(25)		(25)
100086303	Amsterdam	NLD		08/29/2022		33,699							559	559	(79)		(79)
100086305	Amsterdam	NLD		08/29/2022		42,126							697	697	(98)		(98)
100086316	Amsterdam	NLD		08/29/2022		7,751							130	130	(18)		(18)
100086318	Amsterdam	NLD		08/29/2022		34,124							127	127	(18)		(18)
100086319	Amsterdam	NLD		08/29/2022		8,408							181	181	(26)		(26)
100086326	Amsterdam	NLD		08/29/2022		5,030							82	82	(12)		(12)
100086327	Amsterdam	NLD		08/29/2022		25,331							322	322	(45)		(45)
100086328	Amsterdam	NLD		08/29/2022		51,374							8,461	8,461	(1,193)		(1,193)
100086340	Amsterdam	NLD		08/29/2022		540,286							7,044	7,044	(993)		(993)
100086342	Amsterdam	NLD		08/29/2022		315,952							32,088	32,088	(4,525)		(4,525)
100086344	Amsterdam	NLD		08/29/2022		33,723							536	536	(76)		(76)
100086348	Amsterdam	NLD		08/29/2022		10,748							172	172	(24)		(24)
100086355	Amsterdam	NLD		08/29/2022		12,012							193	193	(27)		(27)
100086363	INDIO	CA		09/02/2022		351,807		(95)			(95)		2,176	2,176			
100086364	KEANSBURG	NJ		09/02/2022		261,343		(36)			(36)		334	334			
100086365	VIRGINIA BEACH	VA		09/23/2022		100,056		(6)			(6)		217	217			
100086366	MILILANI	HI		09/23/2022		817,417		54			54		2,113	2,113			
100086367	CASA GRANDE	AZ		09/23/2022		754,821		(91)			(91)		1,575	1,575			
100086372	YUBA CITY	CA		09/23/2022		128,233		(2)			(2)		184	184			
100086374	DANBURY	CT		09/23/2022		321,463		(21)			(21)		704	704			
100086376	RANGELY	CO		09/23/2022		110,669		(24)			(24)		203	203			
100086481	MODESTO	CA		09/30/2022		325,955		(11)			(11)		461	461			
100086488	JASPER	GA		09/30/2022		219,539		(66)			(66)		416	416			
100086493	DANBURY	CT		09/30/2022		295,243		(27)			(27)		850	850			
100086496	SEATAC	WA		09/30/2022		363,426		(25)			(25)		507	507			
100086498	WICHITA	KS		09/30/2022		158,056		(143)			(143)		5,472	5,472			
100086499	WAUKEGAN	IL		09/30/2022		194,653		(20)			(20)		387	387			
100086500	JOHNSBURG	IL		09/30/2022		175,654		(59)			(59)		11,618	11,618			
100086501	LAS VEGAS	NV		09/30/2022		300,692		(56)			(56)		575	575			
100086502	GRASS VALLEY	CA		09/30/2022		325,440		(48)			(48)		626	626			
100086507	LOUISBURG	NC		09/30/2022		425,953		6			6		891	891			
100086510	RAHWAY	NJ		09/30/2022		275,529		(95)			(95)		6,712	6,712			
100086514	PALMDALE	CA		09/30/2022		181,508		(13)			(13)		411	411			
100086517	STATEN ISLAND	NY		09/30/2022		445,341		161			161		908	908			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086519	RESEDA AREA CITY OF LOS ANGEL	CA		09/30/2022		625,216		(68)			(68)		1,242	1,242			
100086520	CHICAGO	IL		09/30/2022		224,069		(23)			(23)		446	446			
100086521	COVINGTON	WA		09/30/2022		372,969		(40)			(40)		741	741			
100086522	LAS VEGAS	NV		09/30/2022		219,071		(24)			(24)		469	469			
100086524	WATERFORD	CT		09/30/2022		158,403		(31)			(31)		324	324			
100086525	LAS VEGAS	NV		09/30/2022		244,884		(48)			(48)		480	480			
100086526	HARDEEVILLE	SC		09/30/2022		217,297		(28)			(28)		452	452			
100086527	WENDELL	NC		09/30/2022		230,607		(90)			(90)		318	318			
100086528	SAN JOSE	CA		09/30/2022		1,119,400		(83)			(83)		2,411	2,411			
100086531	FALLBROOK	CA		09/30/2022		634,117		(89)			(89)		1,065	1,065			
100086533	MODESTO	CA		09/30/2022		300,383		(34)			(34)		627	627			
100086534	ROSEDALE	MD		09/30/2022		257,556		(62)			(62)		1,487	1,487			
100086535	PHOENIX	AZ		09/30/2022		666,129		(45)			(45)		1,234	1,234			
100086539	KEIZER	OR		09/30/2022		216,210		(64)			(64)		513	513			
100086541	RICHMOND	KY		09/30/2022		167,347		(18)			(18)		358	358			
100086544	MYRTLE BEACH	SC		09/30/2022		332,974		3			3		763	763			
100086545	CANTONMENT	FL		09/30/2022		144,779		(33)			(33)		282	282			
100086549	LEMONT	IL		09/30/2022		489,308		14			14		1,144	1,144			
100086557	CUTLER BAY	FL		09/30/2022		360,644		(126)			(126)		574	574			
100086559	MIAMI	FL		09/30/2022		417,401		10			10		622	622			
100086560	OAKLAND	CA		09/30/2022		380,914		(58)			(58)		531	531			
100086562	HIGHLAND PARK	IL		09/30/2022		295,395		(19)			(19)		503	503			
100086563	FLORENCE	AZ		09/30/2022		144,586		(24)			(24)		275	275			
100086565	HOUSTON	TX		09/30/2022		843,926		27			27		7,511	7,511			
100086566	MESA	AZ		09/30/2022		353,939		(144)			(144)		1,057	1,057			
100086570	GREENWICH	CT		09/30/2022		1,103,137		(51)			(51)		3,401	3,401			
100086578	CHICAGO	IL		09/30/2022		489,917		7			7		897	897			
100086580	CUMMING	GA		09/30/2022		292,952		(77)			(77)		512	512			
100086581	HOUSTON	TX		09/30/2022		142,324		(118)			(118)		1,159	1,159			
100086582	TAMPA	FL		09/30/2022		397,985		(64)			(64)		370	370			
100086584	SAN MARINO	CA		09/30/2022		1,632,842		(106)			(106)		3,675	3,675			
100086588	SAN DIEGO	CA		09/30/2022		400,529		(55)			(55)		1,045	1,045			
100086589	TAMPA	FL		09/30/2022		330,270		(13)			(13)		988	988			
100086593	MIAMI	FL		09/30/2022		165,603		(25)			(25)		1,081	1,081			
100086596	DOUGLASVILLE	GA		09/30/2022		228,673		(59)			(59)		421	421			
100086604	HALLANDALE BEACH	FL		09/30/2022		105,882		(22)			(22)		212	212			
100086608	ALISO VIEJO	CA		09/30/2022		386,963		(55)			(55)		638	638			
100086609	PEARLAND	TX		09/30/2022		678,602		(87)			(87)		1,643	1,643			
100086615	BELLEVILLE	IL		09/30/2022		517,707		123			123		984	984			
100086617	BOYNTON BEACH	FL		09/30/2022		265,473		(52)			(52)		247	247			
100086618	WILDOMAR	CA		09/30/2022		392,900		(12)			(12)		895	895			
100086623	SUNNY ISLES BEACH	FL		09/30/2022		168,239		(5)			(5)		433	433			
100086624	BOTHELL	WA		09/30/2022		386,018		(50)			(50)		638	638			
100086627	COLUMBIA	SC		09/30/2022		126,187		(32)			(32)		165	165			
100086628	LAVON	TX		09/30/2022		303,917		(39)			(39)		1,040	1,040			
100086631	FRANKFORT	IL		09/30/2022		733,473		10			10		2,382	2,382			
100086632	SAN FRANCISCO	CA		09/30/2022		1,169,577		(137)			(137)		1,629	1,629			
100086634	FRISCO	TX		09/30/2022		1,343,687		(105)			(105)		2,681	2,681			
100086636	POINCIANA	FL		09/30/2022		98,816		4			4		1,545	1,545			
100086638	DALY CITY	CA		09/30/2022		796,440		10			10		1,338	1,338			
100086643	FARMINGTON	UT		09/30/2022		1,704,100		1,230			1,230		156,542	156,542			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086645	PALM BAY	FL		09/30/2022		209,897		(57)			(57)		299	299			
100086646	DORAL	FL		09/30/2022		200,746		(59)			(59)		378	378			
100086647	EULESS	TX		09/30/2022		404,572		(31)			(31)		849	849			
100086649	HALLANDALE BEACH	FL		09/30/2022		329,631		(16)			(16)		713	713			
100086650	SAINT CLOUD	FL		09/30/2022		200,592							426	426			
100086651	KISSIMMEE	FL		09/30/2022		462,431		(5)			(5)		1,528	1,528			
100086653	LONGVIEW	WA		09/30/2022		374,663		32			32		1,213	1,213			
100086658	PORT SAINT LUCIE	FL		09/30/2022		102,582		(17)			(17)		187	187			
100086662	RICHMOND	TX		09/30/2022		592,485		(8)			(8)		(864)	(864)			
100086664	RICHMOND	CA		09/30/2022		677,004		(33)			(33)		2,124	2,124			
100086666	STUART	FL		09/30/2022		151,832		(14)			(14)		321	321			
100086667	TRINITY	FL		09/30/2022		522,820		(23)			(23)		714	714			
100086671	BOCA RATON	FL		09/30/2022		534,952		(44)			(44)		988	988			
100086672	COLUMBUS	GA		09/30/2022		158,199		(23)			(23)		346	346			
100086673	JACKSON	GA		09/30/2022		247,687		(22)			(22)		546	546			
100086674	MODESTO	CA		09/30/2022		279,252		(47)			(47)		268	268			
100086676	LAS VEGAS	NV		09/30/2022		291,163		(84)			(84)		481	481			
100086677	LAVEEN	AZ		09/30/2022		253,816		(39)			(39)		418	418			
100086683	ANTIOCH	CA		09/30/2022		758,747		(3)			(3)		1,735	1,735			
100086688	EUGENE	OR		09/30/2022		259,912		(94)			(94)		818	818			
100086689	HOLLYWOOD	FL		09/30/2022		334,441		(71)			(71)		541	541			
100086690	PORT ST. LUCIE	FL		09/30/2022		228,581		3			3		894	894			
100086693	PUYALLUP	WA		09/30/2022		501,559		(9)			(9)		4,207	4,207			
100086697	WARREN	MI		09/30/2022		116,762		(29)			(29)		203	203			
100086698	SMYRNA	GA		09/30/2022		634,000		27			27		928	928			
100086700	SHERMAN OAKS	CA		09/30/2022		1,237,807		(5)			(5)		2,901	2,901			
100086702	MESA	AZ		09/30/2022		310,414		(93)			(93)		3,722	3,722			
100086704	SEGUIN	TX		09/30/2022		701,266		(377)			(377)		6,417	6,417			
100086708	DESTIN	FL		09/30/2022		331,205		(56)			(56)		670	670			
100086713	GURNEE	IL		09/30/2022		193,711		(10)			(10)		437	437			
100086714	DUNEDIN	FL		09/30/2022		1,291,654		106			106		3,140	3,140			
100086716	ROSENBERG	TX		09/30/2022		210,836		(14)			(14)		2,090	2,090			
100086717	RIVERSIDE	CA		09/30/2022		332,422		3			3		840	840			
100086719	LITHIA	FL		09/30/2022		215,952		(29)			(29)		417	417			
100086721	CASA GRANDE	AZ		09/30/2022		305,118		(39)			(39)		681	681			
100086723	FRISCO	TX		09/30/2022		1,047,069		(10)			(10)		2,452	2,452			
100086724	GRANADA HILLS	CA		09/30/2022		1,324,546		59			59		3,050	3,050			
100086725	CALABASAS	CA		09/30/2022		3,855,280		(413)			(413)		7,095	7,095			
100086726	HERRIMAN	UT		09/30/2022		644,610		(79)			(79)		701	701			
100086727	MISSOURI CITY	TX		09/30/2022		918,174		44			44		1,950	1,950			
100086728	MIAMI	FL		09/30/2022		511,216		(64)			(64)		980	980			
100086730	ANDERSON	SC		09/30/2022		417,587		(15)			(15)		1,023	1,023			
100086733	SAN DIEGO	CA		09/30/2022		1,222,412		(50)			(50)		3,071	3,071			
100086734	THOUSAND OAKS	CA		09/30/2022		834,265		(73)			(73)		1,871	1,871			
100086736	THOUSAND OAKS	CA		09/30/2022		796,581		(72)			(72)		1,786	1,786			
100086739	CONROE	TX		09/30/2022		157,560		(43)			(43)		233	233			
100086744	ORANGE	CA		09/30/2022		419,586		(2)			(2)		1,077	1,077			
100086745	CARROLLTON	TX		09/30/2022		606,308		2			2		1,531	1,531			
100086747	FRANKLIN	TN		09/30/2022		359,722		(15)			(15)		1,578	1,578			
100086750	PITTSBURGH	PA		09/30/2022		193,267		(16)			(16)		437	437			
100086752	LOGANVILLE	GA		09/30/2022		479,628		49			49		1,149	1,149			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086753	SNELLVILLE	GA		09/30/2022		306,093		(102)			(102)		2,220	2,220			
100086760	LAS VEGAS	NV		10/04/2022		1,185,335		(215)			(215)		2,420	2,420			
100086761	RIVERSIDE	CA		10/04/2022		902,397		(7,439)			(7,439)		4,015	4,015			
100086765	ROSELLE	NJ		10/04/2022		294,378		(2,498)			(2,498)		701	701			
100086766	TUSTIN	CA		10/04/2022		1,208,581		(304)			(304)		12,529	12,529			
100086770	PHOENIX	AZ		10/04/2022		496,356		(4,081)			(4,081)		1,333	1,333			
100086772	COTO DE CAZA	CA		10/04/2022		992,122		(8,162)			(8,162)		2,627	2,627			
100086773	ORLANDO	FL		10/04/2022		227,516		(46)			(46)		492	492			
100086774	RIO RANCHO	NM		10/04/2022		253,413		(36)			(36)		578	578			
100086775	RANCHO PALOS VERDES	CA		10/04/2022		1,064,966		(187)			(187)		29,997	29,997			
100086776	RANCHO SANTA MARGARITA	CA		10/04/2022		1,451,083		(12,113)			(12,113)		7,184	7,184			
100086777	DANA POINT	CA		10/04/2022		1,806,065		(15,587)			(15,587)		4,401	4,401			
100086778	SUGAR LAND	TX		10/04/2022		997,874		(54)			(54)		17,590	17,590			
100086781	CORONA	CA		10/04/2022		510,922		(4,400)			(4,400)		1,289	1,289			
100086782	PINEHURST	NC		10/04/2022		321,081		(16)			(16)		887	887			
100086783	ROSCOE	IL		10/04/2022		188,628		(33)			(33)		267	267			
100086784	EL PASO	TX		10/04/2022		189,755		(53)			(53)		638	638			
100086786	EL PASO	TX		10/04/2022		184,959		(1,384)			(1,384)		9,648	9,648			
100086787	REDDING	CA		10/04/2022		550,264		(127)			(127)		1,926	1,926			
100086788	MISSION VIEJO	CA		10/04/2022		918,166		(133)			(133)		1,943	1,943			
100086789	ALBUQUERQUE	NM		10/04/2022		295,749		(53)			(53)		1,989	1,989			
100086791	EL PASO	TX		10/04/2022		222,792		(38)			(38)		519	519			
100086793	LOS ANGELES NORTHRIDG	CA		10/04/2022		2,026,367		(177)			(177)		3,057	3,057			
100086794	EL PASO	TX		10/04/2022		159,533		(1,325)			(1,325)		420	420			
100086795	OCEANSIDE	CA		10/04/2022		663,383		(59)			(59)		1,564	1,564			
100086796	STOCKTON	NJ		10/04/2022		295,346		(53)			(53)		674	674			
100086798	CHICAGO	IL		10/04/2022		180,636		(57)			(57)		1,247	1,247			
100086801	SUMMERVILLE	SC		10/04/2022		231,094		464			464		1,296	1,296			
100086858	EVERETT	WA		10/07/2022		1,237,071		8			8		2,744	2,744			
100086860	BULLARD	TX		10/07/2022		537,995		69			69		1,440	1,440			
100086867	MESA	AZ		10/07/2022		268,473		(62)			(62)		1,309	1,309			
100086869	TARPON SPRINGS	FL		10/07/2022		122,869		(20)			(20)		218	218			
100086870	LILBURN	GA		10/07/2022		718,774		61			61		1,791	1,791			
100086871	DISCOVERY BAY	CA		10/07/2022		638,554		43			43		1,894	1,894			
100086875	DE LEON SPRINGS	FL		10/07/2022		259,078		(42)			(42)		576	576			
100086877	QUEEN CREEK	AZ		10/07/2022		477,540		1			1		1,189	1,189			
100086879	FOUNTAIN HILLS	AZ		10/07/2022		347,305		16			16		945	945			
100086886	POMPANO BEACH	FL		10/07/2022		333,678		(33)			(33)		761	761			
100086887	CAPE CORAL	FL		10/07/2022		345,038		(59)			(59)		1,566	1,566			
100086892	LAWNDALE	CA		10/07/2022		349,834		(1)			(1)		1,190	1,190			
100086893	BEND	OR		10/07/2022		736,494		(90)			(90)		1,366	1,366			
100086895	MIAMI	FL		10/07/2022		1,209,173		2			2		2,729	2,729			
100086897	DEARBORN	MI		10/07/2022		151,778		(40)			(40)		275	275			
100086900	WHITTIER	CA		09/21/2022		941,437		(174)			(174)		2,245	2,245			
100086901	ROCKLIN	CA		09/21/2022		852,074		(145)			(145)		1,618	1,618			
100086902	WEST CHICAGO	IL		09/21/2022		310,674		(54)			(54)		913	913			
100086903	(NORTH HOLLYWOOD AREA) LOS ANG	CA		09/21/2022		832,988		(181)			(181)		3,594	3,594			
100086904	MODESTO	CA		09/21/2022		329,915		(47)			(47)		584	584			
100086905	CARPENTERSVILLE	IL		09/21/2022		183,673		(32)			(32)		463	463			
100086906	LANCASTER	CA		09/21/2022		336,581		(42)			(42)		597	597			
100086907	ALPHARETTA	GA		09/21/2022		603,818		28			28		1,480	1,480			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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100086908	GREEN VALLEY	CA		10/24/2022		372,240		(21)			(21)		585	585			
100086909	PALM DESERT	CA		10/24/2022		628,682		(68)			(68)		1,304	1,304			
100086910	DENVER	CO		10/24/2022		902,543		(116)			(116)		2,136	2,136			
100086911	CRYSTAL LAKE	IL		10/24/2022		154,189		(22)			(22)		341	341			
100086912	CYPRESS	TX		10/24/2022		452,840		(89)			(89)		702	702			
100086913	EASTVALE	CA		10/24/2022		1,037,548		(140)			(140)		1,746	1,746			
100086914	KISSIMMEE	FL		10/24/2022		283,473		(66)			(66)		672	672			
100086915	YOUNGSVILLE	NC		10/24/2022		236,449		(67)			(67)		398	398			
100086916	HAMILTON	NJ		10/24/2022		326,623		(20)			(20)		628	628			
100086917	FAYETTEVILLE	AR		10/24/2022		413,884		22			22		1,064	1,064			
100086918	BOERNE	TX		10/24/2022		280,213		(111)			(111)		484	484			
100086919	ST GEORGE	UT		10/24/2022		318,239		(31)			(31)		960	960			
100086920	BEACH PARK	IL		10/24/2022		242,957		13			13		585	585			
100086922	KING GEORGE	VA		10/24/2022		1,644,460		(172)			(172)		2,687	2,687			
100086923	THE VILLAGES	FL		10/24/2022		546,882		12			12		1,300	1,300			
100086924	GALVESTON	TX		10/24/2022		161,806		(33)			(33)		304	304			
100086925	HANOVER PARK	IL		10/24/2022		180,201		27			27		408	408			
100086926	FRESNO	CA		10/24/2022		682,869		90			90		23,947	23,947			
100086927	SAN DIEGO	CA		10/24/2022		627,965		(20)			(20)		1,558	1,558			
100086928	DEER LODGE	TN		10/24/2022		436,329		(23)			(23)		1,550	1,550			
100086929	KISSIMMEE	FL		10/24/2022		260,728		6			6		705	705			
100086930	PAWLEYS ISLAND	SC		10/24/2022		176,473		(43)			(43)		593	593			
100086931	ACCOKEEK	MD		10/24/2022		596,503		(6)			(6)		1,288	1,288			
100086933	CENTRAL ISLIP	NY		10/24/2022		333,993		159			159		3,824	3,824			
100086948	BUCKEYE	AZ		10/24/2022		261,201		(67)			(67)		751	751			
100086949	DEERFIELD BEACH	FL		10/24/2022		569,713		28			28		1,241	1,241			
100086950	RICHMOND	TX		10/24/2022		254,379		(69)			(69)		554	554			
100086952	SAINT CLOUD	FL		10/24/2022		276,288		26			26		754	754			
100086953	MAPLE VALLEY	WA		10/24/2022		971,792		(84)			(84)		3,437	3,437			
100086954	SAINT CLOUD	FL		10/24/2022		304,315		40			40		834	834			
100086955	BOCA RATON	FL		10/24/2022		408,560		(82)			(82)		809	809			
100086956	ROSHARON	TX		10/24/2022		158,449		(191)			(191)		60,250	60,250			
100086959	DORAL	FL		10/24/2022		314,354		(73)			(73)		624	624			
100086960	PALO ALTO	CA		10/24/2022		1,697,177		(240)			(240)		5,142	5,142			
100086961	SPRING	TX		10/24/2022		446,923		(34)			(34)		701	701			
100086967	ALLENTOWN	PA		10/24/2022		249,376		(35)			(35)		538	538			
100086980	CUDJOE KEY	FL		11/04/2022		730,357		(85)			(85)		1,848	1,848			
100086981	ONTARIO	CA		11/04/2022		581,703		(32)			(32)		2,225	2,225			
100086983	MIRAMAR	FL		11/04/2022		676,001		(115)			(115)		1,063	1,063			
100086985	MEDFORD	OR		11/04/2022		383,995		(87)			(87)		700	700			
100086986	NAPLES	FL		11/04/2022		501,923		(94)			(94)		836	836			
100086987	JACKSON	NJ		11/04/2022		214,703		(72)			(72)		608	608			
100086990	MONTEREY	CA		11/04/2022		775,524		(41)			(41)		1,736	1,736			
100086991	SAINT AUGUSTINE	FL		11/04/2022		397,841		(100)			(100)		719	719			
100086992	GARLAND	TX		11/04/2022		372,955		(21)			(21)		1,549	1,549			
100086995	COTO DE CAZA	CA		11/04/2022		1,924,290		(4)			(4)		4,284	4,284			
100086996	MIRAMAR	FL		11/04/2022		626,719		(92)			(92)		1,677	1,677			
100086999	MENIFEE	CA		11/04/2022		392,043		12			12		1,029	1,029			
100087000	COMMERCE TOWNSHIP	MI		11/04/2022		514,889		(11)			(11)		730	730			
100087001	VANCOUVER	WA		11/04/2022		379,167		(47)			(47)		862	862			
100087002	COLTON	CA		11/04/2022		433,499		(91)			(91)		857	857			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087005	ATLANTA	GA		11/04/2022		375,816		32			32		1,242	1,242			
100087011	MIAMI	FL		11/04/2022		293,786		(43)			(43)		939	939			
100087013	FORT LAUDERDALE	FL		11/04/2022		1,863,137		(69)			(69)		2,796	2,796			
100087016	NAPLES	FL		11/04/2022		815,992		(33)			(33)		1,926	1,926			
100087018	LANDENBERG	PA		11/04/2022		523,620		(27)			(27)		1,115	1,115			
100087019	SALT LAKE CITY	UT		11/04/2022		657,479		14			14		1,563	1,563			
100087021	NOVATO	CA		11/04/2022		743,678		(45)			(45)		4,211	4,211			
100087022	CEDARPINES PARK	CA		11/04/2022		323,415		(34)			(34)		962	962			
100087023	BELLINGHAM	WA		11/04/2022		269,436		(24)			(24)		390	390			
100087025	FULLERTON	CA		11/04/2022		975,105		(7)			(7)		2,581	2,581			
100087027	RIVERSIDE	CA		11/04/2022		683,804		(38)			(38)		1,649	1,649			
100087029	MCKINNEY	TX		11/04/2022		247,580		28			28		1,953	1,953			
100087031	REDONDO BEACH	CA		11/04/2022		1,167,402		(230)			(230)		22,855	22,855			
100087032	CONROE	TX		11/04/2022		333,670		(216)			(216)		2,189	2,189			
100087033	MAGNOLIA	TX		11/04/2022		1,037,090		94			94		2,879	2,879			
100087037	HOMESTEAD	FL		11/04/2022		364,517		(56)			(56)		639	639			
100087039	ROSENBERG	TX		11/04/2022		316,979		(93)			(93)		442	442			
100087041	LIBERTY HILL	TX		11/04/2022		545,137		(92)			(92)		960	960			
100087044	THOUSAND OAKS	CA		11/04/2022		1,087,366		(109)			(109)		2,319	2,319			
100087045	MONKTON	MD		11/04/2022		393,369		54			54		1,452	1,452			
100087046	LAGUNA BEACH	CA		11/04/2022		1,732,144		(161)			(161)		4,053	4,053			
100087047	CORONA	CA		11/04/2022		705,890		(46)			(46)		1,618	1,618			
100087051	HUNTINGTON PARK	CA		11/04/2022		502,750		(10)			(10)		1,200	1,200			
100087052	CEDAR PARK	TX		11/04/2022		400,201		(71)			(71)		980	980			
100087053	LUBBOCK	TX		11/04/2022		1,152,986		50			50		3,945	3,945			
100087054	MISSION VIEJO	CA		11/04/2022		1,078,984		1			1		2,753	2,753			
100087057	MESQUITE	TX		11/04/2022		545,687		(56)			(56)		1,592	1,592			
100087060	PLANO	TX		11/04/2022		216,693		(13)			(13)		905	905			
100087063	GILBERT	AZ		11/04/2022		874,935		(108)			(108)		1,259	1,259			
100087066	SAN BERNARDINO	CA		11/04/2022		414,106		(85)			(85)		701	701			
100087069	POMPANO BEACH	FL		11/04/2022		543,064		(88)			(88)		769	769			
100087071	STERLING HEIGHTS	MI		11/04/2022		226,964		(45)			(45)		435	435			
100087081	ROSEVILLE	CA		11/04/2022		556,704		(49)			(49)		1,171	1,171			
100087082	LOS ANGELES	CA		11/04/2022		541,166		90			90		1,553	1,553			
100087085	SAN ANTONIO	FL		11/04/2022		407,918		(101)			(101)		600	600			
100087087	SAN TAN VALLEY	AZ		11/04/2022		369,944		(74)			(74)		867	867			
100087092	DEARBORN HEIGHTS	MI		11/04/2022		426,427		5			5		768	768			
100087098	CHARLOTTE	NC		11/04/2022		804,567		27			27		1,381	1,381			
100087102	DESOTO	TX		11/04/2022		300,715		(57)			(57)		552	552			
100087113	TAMPA	FL		11/04/2022		970,227		199			199		3,218	3,218			
100087115	KISSIMMEE	FL		11/04/2022		401,283		18			18		1,030	1,030			
100087116	STOCKTON	CA		11/04/2022		1,605,288		(92)			(92)		3,908	3,908			
100087120	HOUSTON	TX		01/06/2023				(63)			(63)		107	107			
100087121	LOMITA	CA		11/04/2022		486,533		(63)			(63)		1,105	1,105			
100087122	MONTEREY	CA		11/04/2022		544,528		135			135		2,153	2,153			
100087123	LOS ANGELES	CA		11/04/2022		1,302,244		(184)			(184)		2,717	2,717			
100087124	MONTVERDE	FL		11/04/2022		298,191		(8)			(8)		727	727			
100087126	ELMHURST	IL		11/04/2022		1,006,406		208			208		2,143	2,143			
100087129	MILILANI	HI		11/04/2022		345,447		(51)			(51)		670	670			
100087133	ROSAMOND	CA		10/25/2022		286,373		82			82		692	692			
100087134	ABSECON	NJ		10/25/2022		239,547		165			165		1,896	1,896			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087136	RICHMOND	VA		10/25/2022		266,818		73			73		1,744	1,744			
100087137	BEL AIR	MD		10/25/2022		77,018		54			54		300	300			
100087138	RICHMOND	RI		10/25/2022		189,663		131			131		785	785			
100087139	LUFKIN	TX		10/25/2022		56,869		36			36		215	215			
100087140	SUMMIT	NJ		10/25/2022		308,127		454			454		2,174	2,174			
100087142	ALEXANDRIA	LA		10/25/2022		207,096		201			201		845	845			
100087143	SAN DIEGO	CA		10/25/2022		429,982		289			289		1,730	1,730			
100087145	STUART	FL		10/25/2022		266,505		275			275		1,146	1,146			
100087147	TYLER	TX		10/25/2022		502,911		210			210		1,721	1,721			
100087148	LA PUENTE	CA		10/25/2022		468,562		237			237		1,770	1,770			
100087149	HARTFORD	CT		10/25/2022		142,070		184			184		588	588			
100087150	TAMPA	FL		10/25/2022		114,106		20			20		394	394			
100087151	BETHANY	OK		10/25/2022		205,815		67			67		515	515			
100087152	BASALT	CO		10/25/2022		2,308,642		2,263			2,263		6,717	6,717			
100087154	INDIALANTIC	FL		10/25/2022		376,057		445			445		1,841	1,841			
100087155	SAN ANTONIO	TX		10/25/2022		154,812		215			215		1,940	1,940			
100087156	DORAL	FL		10/25/2022		265,006		135			135		1,042	1,042			
100087157	AGOURA HILLS	CA		10/25/2022		1,534,399		932			932		5,996	5,996			
100087158	DEL MAR	CA		10/25/2022		1,756,598		1,234			1,234		6,992	6,992			
100087159	BELL CANYON	CA		10/25/2022		1,633,495		815			815		6,161	6,161			
100087160	DULUTH	GA		10/25/2022		210,451		131			131		829	829			
100087161	THE COLONY	TX		10/25/2022		212,749		202			202		2,162	2,162			
100087162	GLEN BURNIE	MD		10/25/2022		160,851		339			339		2,325	2,325			
100087163	CANTON	OH		10/25/2022		212,555		126			126		1,038	1,038			
100087165	MYRTLE BEACH	SC		10/25/2022		106,750		51			51		284	284			
100087166	DEERFIELD BEACH	FL		10/25/2022		327,082		82			82		1,073	1,073			
100087167	MYRTLE BEACH	SC		10/25/2022		266,913		139			139		1,054	1,054			
100087170	GILBERT	AZ		10/25/2022		522,343		518			518		2,622	2,622			
100087171	DESTIN	FL		10/25/2022		296,808		117			117		1,119	1,119			
100087172	MELBOURNE	FL		10/25/2022		64,391		127			127		834	834			
100087173	MYRTLE BEACH	SC		10/25/2022		128,484		66			66		486	486			
100087174	BROOKSHIRE	TX		10/25/2022		114,317		36			36		393	393			
100087175	MONKTON	MD		10/25/2022		1,726,955		1,458			1,458		6,819	6,819			
100087176	MAYO	FL		10/25/2022		227,726		105			105		554	554			
100087177	NORTH MYRTLE BEACH	SC		10/25/2022		228,303		83			83		1,092	1,092			
100087178	WORCESTER	MA		10/25/2022		389,070		464			464		1,043	1,043			
100087179	SAN FRANCISCO	CA		10/25/2022		668,738		584			584		2,763	2,763			
100087180	CITY OF OJAI	CA		10/25/2022		1,006,978		969			969		4,209	4,209			
100087181	PHOENIX	AZ		10/25/2022		469,617		537			537		2,652	2,652			
100087182	MURRELLS INLET	SC		10/25/2022		185,079		100			100		764	764			
100087183	BRADENTON	FL		10/25/2022		570,869		356			356		2,261	2,261			
100087184	LAS VEGAS	NV		10/25/2022		354,724		226			226		1,326	1,326			
100087185	LOS ANGELES	CA		10/25/2022		870,454		224			224		2,860	2,860			
100087186	NORTHVILLE	MI		10/25/2022		340,650		277			277		1,433	1,433			
100087187	KIRKLAND	WA		10/25/2022		1,615,231		539			539		5,256	5,256			
100087188	HEBER CITY	UT		10/25/2022		948,773		701			701		3,778	3,778			
100087189	GREENVILLE	TX		10/25/2022		169,797		32			32		559	559			
100087190	VENICE	CA		10/25/2022		1,222,345		920			920		4,846	4,846			
100087191	SAN FERNANDO	CA		10/25/2022		374,348		166			166		1,350	1,350			
100087192	TAMPA	FL		10/25/2022		515,111		155			155		1,733	1,733			
100087193	ORLANDO	FL		10/25/2022		482,213		253			253		2,264	2,264			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087194	NEW ORLEANS	LA		10/25/2022		626,971		1,146			1,146		18,827	18,827			
100087195	CAMARILLO	CA		10/25/2022		541,963		331			331		2,002	2,002			
100087196	PHOENIX	AZ		10/25/2022		1,393,920		726			726		8,269	8,269			
100087197	SAN BERNARDINO	CA		10/25/2022		599,398		154			154		1,969	1,969			
100087200	PORTLAND	OR		10/25/2022		919,280		631			631		3,345	3,345			
100087201	SILVERTHORNE	CO		10/25/2022		656,903		503			503		2,638	2,638			
100087202	FAR ROCKAWAY	NY		10/25/2022		854,183		707			707		4,271	4,271			
100087203	UPPER SADDLE RIVER	NJ		10/25/2022		2,193,136		905			905		7,494	7,494			
100087204	MANHATTAN BEACH	CA		10/25/2022		282,567		100			100		1,001	1,001			
100087205	FAIRFIELD	CT		10/25/2022		468,457		168			168		1,097	1,097			
100087206	LAUREL	MD		10/25/2022		467,418		115			115		1,525	1,525			
100087207	ELK GROVE	CA		10/25/2022		563,796		176			176		2,772	2,772			
100087208	VISALIA	CA		10/25/2022		372,663		133			133		3,828	3,828			
100087209	AVONDALE	AZ		10/25/2022		219,605		22			22		231	231			
100087210	MIAMI	FL		10/25/2022		232,404		114			114		2,170	2,170			
100087211	BAKERSFIELD	CA		10/25/2022		322,435		80			80		1,034	1,034			
100087212	NAPA	CA		10/25/2022		666,898		343			343		3,164	3,164			
100087213	CORONA	CA		10/25/2022		808,886		401			401		3,906	3,906			
100087214	DANIA BEACH	FL		10/25/2022		123,113		68			68		510	510			
100087215	SEMINOLE	FL		10/25/2022		692,023		723			723		2,833	2,833			
100087216	LAS VEGAS	NV		10/25/2022		2,886,053		739			739		12,568	12,568			
100087217	SACRAMENTO	CA		10/25/2022		404,843		151			151		1,825	1,825			
100087218	MURRIETA	CA		10/25/2022		421,264		175			175		1,593	1,593			
100087219	APPLE VALLEY	CA		10/25/2022		433,169		176			176		1,609	1,609			
100087220	SKOKIE	IL		10/25/2022		140,971		58			58		506	506			
100087221	NAUGATUCK	CT		10/25/2022		91,498		76			76		1,006	1,006			
100087223	NATIONAL CITY	CA		10/25/2022		664,082		711			711		3,673	3,673			
100087224	SAN ANTONIO	TX		10/25/2022		170,776		106			106		672	672			
100087225	FORT LAUDERDALE	FL		10/25/2022		194,453		121			121		731	731			
100087226	FORT LAUDERDALE	FL		10/25/2022		215,187		133			133		808	808			
100087227	NORTH MIAMI BEACH	FL		10/25/2022		478,641		220			220		2,741	2,741			
100087231	TAMPA	FL		10/25/2022		735,372		395			395		2,687	2,687			
100087232	HILTON HEAD ISLAND	SC		10/25/2022		1,010,771		231			231		3,307	3,307			
100087233	LAS VEGAS	NV		10/25/2022		671,643		133			133		2,167	2,167			
100087234	BOCA RATON	FL		10/25/2022		487,560		164			164		1,100	1,100			
100087235	SAN PEDRO	CA		10/25/2022		376,403		101			101		1,232	1,232			
100087236	WASILLA	AK		10/25/2022		316,925		342			342		1,427	1,427			
100087237	TEANECK	NJ		10/25/2022		491,963		588			588		2,007	2,007			
100087238	NEW MILFORD	NJ		10/25/2022		454,984		443			443		1,801	1,801			
100087240	TEXARKANA	AR		10/25/2022		191,624		144			144		780	780			
100087242	VERNON	NJ		10/25/2022		169,005		34			34		581	581			
100087243	LOXAHATCHEE	FL		10/25/2022		446,172		279			279		3,071	3,071			
100087244	LAS VEGAS	NV		10/25/2022		130,066		118			118		525	525			
100087245	NORTH MIAMI	FL		10/25/2022		878,287		468			468		3,206	3,206			
100087246	OLYMPIA	WA		10/25/2022		203,737		118			118		807	807			
100087247	TINLEY PARK	IL		10/25/2022		484,749		381			381		3,229	3,229			
100087248	GILBERT	AZ		10/25/2022		685,422		436			436		2,653	2,653			
100087249	ORANGE	CA		10/25/2022		672,752		368			368		3,000	3,000			
100087250	BOUNTIFUL	UT		10/25/2022		188,442		101			101		968	968			
100087251	PANAMA CITY BEACH	FL		10/25/2022		329,560		265			265		1,744	1,744			
100087252	HOMESTEAD	FL		10/25/2022		485,826		138			138		1,630	1,630			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087254	CAPE CORAL	FL		10/25/2022		393,462		324			324		1,590	1,590			
100087255	BLUFFTON	SC		10/25/2022		655,697		398			398		2,349	2,349			
100087256	BARNEGAT	NJ		10/25/2022		271,581		(16)			(16)		500	500			
100087257	VISTA	CA		10/25/2022		603,979		248			248		1,466	1,466			
100087258	UNION CITY	NJ		10/25/2022		187,505		59			59		956	956			
100087260	PANAMA CITY BEACH	FL		10/25/2022		379,451		172			172		1,368	1,368			
100087261	FOREST GROVE	OR		10/25/2022		367,237		215			215		1,343	1,343			
100087262	PARK CITY	UT		10/25/2022		1,351,715		1,434			1,434		10,727	10,727			
100087264	WELLINGTON	CO		10/25/2022		600,711		560			560		2,376	2,376			
100087265	RIDGEFIELD	NJ		10/25/2022		287,153		74			74		954	954			
100087266	FORT MYERS	FL		10/25/2022		249,068		160			160		921	921			
100087267	NORTH WILDWOOD	NJ		10/25/2022		424,282		329			329		1,630	1,630			
100087268	YORBA LINDA	CA		10/25/2022		1,715,830		758			758		5,910	5,910			
100087269	DALLAS	TX		10/25/2022		507,080		468			468		2,050	2,050			
100087270	QUEEN CREEK	AZ		10/25/2022		384,217		343			343		2,181	2,181			
100087271	PORT CHARLOTTE	FL		10/25/2022		302,328		92			92		674	674			
100087272	SPANISH FORK	UT		10/25/2022		831,607		(379)			(379)		200	200			
100087273	ARVADA	CO		10/25/2022		385,864		421			421		1,649	1,649			
100087274	SPRING BRANCH	TX		10/25/2022		446,621		210			210		1,509	1,509			
100087275	SAINT CHARLES	MO		10/25/2022		505,175		357			357		1,399	1,399			
100087276	LEAGUE CITY	TX		10/25/2022		187,382		159			159		817	817			
100087277	DOWNERS GROVE	IL		10/25/2022		538,613		699			699		2,310	2,310			
100087278	CHICAGO	IL		10/25/2022		226,592		138			138		875	875			
100087279	SOUTHINGTON	CT		10/25/2022		278,529		203			203		719	719			
100087280	POCOMOKE CITY	MD		10/25/2022		99,500		41			41		333	333			
100087281	WHITE PLAINS	NY		10/25/2022		498,212		529			529		1,958	1,958			
100087282	TUCSON	AZ		10/25/2022		159,292		110			110		834	834			
100087283	LAKEWOOD RANCH	FL		10/25/2022		1,310,045		861			861		6,401	6,401			
100087284	ALLEN	TX		10/25/2022		95,177		49			49		606	606			
100087285	NAVARRE	FL		10/25/2022		902,934		808			808		3,563	3,563			
100087287	TUCSON	AZ		10/25/2022		749,023		514			514		2,914	2,914			
100087288	MIAMI	FL		10/25/2022		1,213,406		1,240			1,240		4,956	4,956			
100087289	PEABODY	MA		10/25/2022		487,692		246			246		1,116	1,116			
100087290	PLANTATION	FL		10/25/2022		617,226		203			203		2,102	2,102			
100087291	BEND	OR		10/25/2022		289,888		124			124		1,043	1,043			
100087292	PALMER LAKE	CO		10/25/2022		243,859		170			170		925	925			
100087293	MYRTLE BEACH	SC		10/25/2022		81,162		46			46		215	215			
100087294	MYRTLE BEACH	SC		10/25/2022		447,857		142			142		1,501	1,501			
100087295	WOONSOCKET	RI		10/25/2022		198,885		171			171		794	794			
100087296	BROKEN BOW	OK		10/25/2022		647,545		(229)			(229)		103	103			
100087297	MESA	AZ		10/25/2022		1,294,155		488			488		4,912	4,912			
100087298	RED OAK	TX		10/25/2022		308,644		218			218		1,207	1,207			
100087299	POINT PLEASANT BEACH	NJ		10/25/2022		369,153		192			192		1,261	1,261			
100087300	MYRTLE BEACH	SC		10/25/2022		168,708		105			105		686	686			
100087301	SAN FRANCISCO	CA		10/25/2022		1,420,924		1,517			1,517		6,012	6,012			
100087302	PORT CHARLOTTE	FL		10/25/2022		196,539		182			182		1,072	1,072			
100087303	MIRAMAR BEACH	FL		10/25/2022		408,493		157			157		1,477	1,477			
100087304	PUYALLUP	WA		10/25/2022		283,759		268			268		1,777	1,777			
100087305	NEW ORLEANS	LA		10/25/2022		216,796		250			250		1,176	1,176			
100087306	MIAMI	FL		10/25/2022		506,988		399			399		2,041	2,041			
100087307	RIVER GROVE	IL		10/25/2022		196,559		98			98		697	697			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087308	MIAMI BEACH	FL		10/25/2022		682,127		363			363		1,707	1,707			
100087309	REDONDO BEACH	CA		10/25/2022		1,780,327		789			789		2,933	2,933			
100087310	WOOD VILLAGE	OR		10/25/2022		278,529		153			153		1,144	1,144			
100087311	MYRTLE BEACH	SC		10/25/2022		137,337		41			41		488	488			
100087313	MCALLEN	TX		10/25/2022		329,879		281			281		1,245	1,245			
100087314	ABERDEEN	WA		10/25/2022		213,701		152			152		847	847			
100087315	LAS VEGAS	NV		10/25/2022		514,031		360			360		2,063	2,063			
100087316	DAVENPORT	FL		10/25/2022		298,534		99			99		1,025	1,025			
100087318	APOLLO BEACH	FL		10/25/2022		523,590		564			564		4,235	4,235			
100087319	GALLATIN	TN		10/25/2022		615,412		189			189		2,107	2,107			
100087320	MIAMI	FL		10/25/2022		419,917		136			136		2,237	2,237			
100087321	WATERBURY	VT		10/25/2022		268,963		205			205		1,040	1,040			
100087322	CYPRESS	TX		10/25/2022		474,865		218			218		1,725	1,725			
100087323	SAINT PETERSBURG	FL		10/25/2022		81,850		29			29		547	547			
100087324	BIG SKY	MT		10/25/2022		1,610,933		1,209			1,209		5,965	5,965			
100087326	SAN FRANCISCO	CA		10/25/2022		219,633		135			135		855	855			
100087328	ORLANDO	FL		10/25/2022		244,629		236			236		1,635	1,635			
100087329	MYRTLE BEACH	SC		10/25/2022		130,409		26			26		427	427			
100087331	GOODYEAR	AZ		10/25/2022		332,622		212			212		1,383	1,383			
100087332	MOORESVILLE	IN		10/25/2022		189,812		89			89		669	669			
100087333	PANAMA CITY BEACH	FL		10/25/2022		311,938		299			299		2,218	2,218			
100087334	BAKERSFIELD	CA		10/25/2022		563,079		401			401		4,049	4,049			
100087335	KINGSTON	WA		10/25/2022		454,534		120			120		1,503	1,503			
100087336	MORGAN HILL	CA		10/25/2022		547,149		170			170		1,853	1,853			
100087337	STATEN ISLAND	NY		10/25/2022		469,530		590			590		1,961	1,961			
100087338	DICKINSON	TX		10/25/2022		403,962		228			228		1,465	1,465			
100087339	IDAHO FALLS	ID		10/25/2022		1,582,578		1,020			1,020		5,922	5,922			
100087340	SCOTTSDALE	AZ		10/25/2022		1,878,194		423			423		6,142	6,142			
100087341	TEMPLETON	CA		10/25/2022		396,922		325			325		1,613	1,613			
100087342	LAUDERHILL	FL		10/25/2022		560,236		349			349		6,000	6,000			
100087343	MELVILLE	NY		10/25/2022		574,833		840			840		3,987	3,987			
100087344	NORTH FORT MYERS	FL		10/25/2022		356,948		86			86		1,170	1,170			
100087346	WASHOUGAL	WA		10/25/2022		956,952		272			272		3,479	3,479			
100087347	SAINT GEORGE	UT		10/25/2022		289,415		63			63		992	992			
100087348	LOS ANGELES	CA		10/25/2022		736,662		243			243		2,501	2,501			
100087349	SALISBURY	MD		10/25/2022		536,359		199			199		2,781	2,781			
100087350	LOS ANGELES	CA		10/25/2022		1,619,085		793			793		5,876	5,876			
100087351	KISSIMMEE	FL		10/25/2022		519,993		167			167		1,784	1,784			
100087352	HONEOYE	NY		10/25/2022		380,170		139			139		1,297	1,297			
100087353	OAK ISLAND	NC		10/25/2022		330,750		192			192		3,321	3,321			
100087354	CHICAGO	IL		10/25/2022		772,430		198			198		2,523	2,523			
100087355	GLENDALE	AZ		10/25/2022		263,069		92			92		646	646			
100087356	COSTA MESA	CA		10/25/2022		703,366		246			246		1,653	1,653			
100087357	OAKLAND PARK	FL		10/25/2022		451,645		200			200		1,524	1,524			
100087358	LUDLOW	KY		10/25/2022		72,552		20			20		234	234			
100087361	SCOTTDALE	GA		10/25/2022		198,664		46			46		1,009	1,009			
100087362	CHULA VISTA	CA		10/25/2022		812,064		200			200		2,648	2,648			
100087364	FULSHEAR	TX		10/25/2022		876,887		261			261		2,898	2,898			
100087365	GENEVA	IL		10/25/2022		271,716		158			158		1,042	1,042			
100087366	LAKE WORTH	FL		10/25/2022		497,180		140			140		1,630	1,630			
100087367	MYRTLE BEACH	SC		10/25/2022		124,082		33			33		416	416			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087368	BRONX	NY		10/25/2022		462,400		247			247		1,680	1,680			
100087369	OAK HARBOR	WA		10/25/2022		589,916		369			369		2,337	2,337			
100087370	SAN CLEMENTE	CA		10/25/2022		2,946,160		1,582			1,582		11,032	11,032			
100087371	ST AUGUSTINE	FL		10/25/2022		342,448		85			85		1,124	1,124			
100087372	GILROY	CA		10/25/2022		1,119,276		542			542		4,049	4,049			
100087373	RICHMOND	TX		10/25/2022		511,562		4,706			4,706		52,464	52,464			
100087375	HACIENDA HEIGHTS	CA		10/25/2022		659,541		506			506		2,662	2,662			
100087377	PHOENIX	AZ		10/25/2022		269,801		132			132		1,006	1,006			
100087378	FRESNO	CA		10/25/2022		156,782		68			68		1,137	1,137			
100087379	MIAMI	FL		10/25/2022		210,301		106			106		765	765			
100087382	CEDAR CREEK	TX		10/25/2022		431,275		328			328		1,703	1,703			
100087383	GOODYEAR	AZ		10/25/2022		602,029		234			234		2,131	2,131			
100087384	SAN JOSE	CA		10/25/2022		819,393		343			343		2,896	2,896			
100087387	ANAHEIM	CA		10/25/2022		449,894		192			192		1,583	1,583			
100087388	INGLEWOOD	CA		10/25/2022		260,364		176			176		1,043	1,043			
100087389	SPRING CREEK	NV		10/25/2022		251,785		72			72		316	316			
100087390	BAILEY	CO		10/25/2022		531,686		446			446		2,100	2,100			
100087391	COATESVILLE	PA		10/25/2022		157,537		96			96		613	613			
100087392	DENVER	CO		10/25/2022		407,382		324			324		1,629	1,629			
100087393	CLOVIS	CA		10/25/2022		383,220		413			413		3,745	3,745			
100087394	ST PETERSBURG	FL		10/25/2022		208,270		126			126		1,846	1,846			
100087395	MAYWOOD	IL		10/25/2022		189,378		208			208		802	802			
100087397	CATHEDRAL CITY	CA		10/25/2022		359,266		106			106		1,589	1,589			
100087398	WINNETKA	CA		10/25/2022		574,113		258			258		2,065	2,065			
100087401	ORLANDO	FL		10/25/2022		784,497		493			493		4,032	4,032			
100087404	TULARE	CA		10/25/2022		257,984		151			151		981	981			
100087410	FLAGSTAFF	AZ		10/25/2022		1,112,523		543			543		6,763	6,763			
100087411	KISSIMMEE	FL		10/25/2022		353,222		181			181		1,275	1,275			
100087412	KISSIMMEE	FL		10/25/2022		344,581		187			187		1,248	1,248			
100087413	MICCO	FL		10/25/2022		374,566		308			308		2,287	2,287			
100087414	FOX ISLAND	WA		10/25/2022		436,725		187			187		1,555	1,555			
100087415	JOHNS CREEK	GA		10/25/2022		1,504,919		902			902		5,247	5,247			
100087420	VAN	TX		10/25/2022		173,123		34			34		577	577			
100087421	STROUDSBURG	PA		10/25/2022		330,461		145			145		1,165	1,165			
100087425	LAKE WORTH	FL		10/25/2022		244,040		36			36		1,033	1,033			
100087426	AUSTIN	TX		10/25/2022		283,311		63			63		926	926			
100087427	TUCSON	AZ		10/25/2022		189,282		52			52		1,345	1,345			
100087428	COVINA	CA		10/25/2022		359,029		98			98		1,175	1,175			
100087429	BRYN MAWR	PA		10/25/2022		2,340,252		2,066			2,066		14,696	14,696			
100087431	TUCSON	AZ		10/25/2022		144,607		44			44		520	520			
100087432	CLARKSTON	GA		10/25/2022		264,635		60			60		848	848			
100087433	SPRINGFIELD	OR		10/25/2022		193,466		38			38		630	630			
100087436	NORTH ANDOVER	MA		10/25/2022		741,205		314			314		2,494	2,494			
100087437	CHERRY HILL	NJ		10/25/2022		169,131		83			83		1,416	1,416			
100087438	NEW MILFORD	CT		10/25/2022		248,706		107			107		861	861			
100087441	WESTON	FL		10/25/2022		399,231		328			328		2,917	2,917			
100087442	FULSHEAR	TX		10/25/2022		499,235		189			189		1,679	1,679			
100087443	LAS VEGAS	NV		10/25/2022		332,417		213			213		1,327	1,327			
100087444	STATEN ISLAND	NY		10/25/2022		591,566		154			154		700	700			
100087445	HEARTLAND	TX		10/25/2022		268,631		121			121		1,018	1,018			
100087446	WINTER PARK	FL		10/25/2022		207,309		99			99		856	856			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087447	COTTONWOOD	CA		10/25/2022		861,352		451			451		3,023	3,023			
100087448	N. MIAMI BEACH	FL		10/25/2022		448,570		95			95		501	501			
100087449	ANAHEIM	CA		10/25/2022		444,441		191			191		1,565	1,565			
100087450	VACAVILLE	CA		10/25/2022		888,197		776			776		3,815	3,815			
100087451	ROELAND PARK	KS		10/25/2022		219,730		172			172		893	893			
100087452	SAN JOSE	CA		10/25/2022		2,021,876		990			990		7,156	7,156			
100087455	LOS ANGELES	CA		10/25/2022		545,870		267			267		1,901	1,901			
100087456	TACOMA	WA		10/25/2022		455,294		264			264		1,709	1,709			
100087457	FORT LEE	NJ		10/25/2022		716,637		1,002			1,002		2,709	2,709			
100087458	CORAL SPRINGS	FL		10/25/2022		516,218		244			244		1,196	1,196			
100087459	DOWNEY	CA		10/25/2022		566,906		243			243		1,996	1,996			
100087463	MIAMI	FL		10/25/2022		824,741		245			245		2,725	2,725			
100087464	BUCKEYE	AZ		10/25/2022		153,267		5,870			5,870		159,137	159,137			
100087465	OLD BRIDGE	NJ		10/25/2022		263,404		250			250		1,352	1,352			
100087466	CHARLOTTE	NC		10/25/2022		238,477		42			42		801	801			
100087467	BERLIN	MD		10/25/2022		295,998		144			144		1,129	1,129			
100087469	STUYVESANT	NY		10/25/2022		588,917		593			593		2,900	2,900			
100087470	SPRING	TX		10/25/2022		99,334		174			174		1,379	1,379			
100087471	PERRIS	CA		10/25/2022		373,307		122			122		1,267	1,267			
100087472	MIDDLEBURG	FL		10/25/2022		256,775		176			176		1,023	1,023			
100087473	TOLLESON	AZ		10/25/2022		244,478		73			73		391	391			
100087474	SEDONA	AZ		10/25/2022		798,022		645			645		3,219	3,219			
100087475	LOS LUNAS	NM		10/25/2022		227,810		153			153		889	889			
100087476	RESTON	VA		10/25/2022		762,202		936			936		4,098	4,098			
100087477	HONOLULU	HI		10/25/2022		459,313		192			192		1,078	1,078			
100087478	SPRING HILL	FL		10/25/2022		181,352		162			162		1,726	1,726			
100087479	CROSBY	TX		10/25/2022		199,325		190			190		896	896			
100087481	TOMBALL	TX		10/25/2022		208,926		172			172		844	844			
100087483	PARK RIDGE	IL		10/25/2022		289,093		339			339		1,261	1,261			
100087484	STONINGTON	CT		10/25/2022		556,658		411			411		4,821	4,821			
100087485	APOPKA	FL		10/25/2022		387,174		75			75		1,225	1,225			
100087489	PLANTATION	FL		10/25/2022		499,246		133			133		1,633	1,633			
100087493	MANTECA	CA		10/25/2022		556,172		247			247		1,909	1,909			
100087498	PASADENA	MD		10/25/2022		228,316		111			111		842	842			
100087500	OAKLAND PARK	FL		10/25/2022		330,467		239			239		1,313	1,313			
100087505	MICA	WA		10/25/2022		453,562		320			320		1,751	1,751			
100087506	DALY CITY	CA		10/25/2022		609,882		339			339		2,259	2,259			
100087507	MIAMI	FL		10/25/2022		161,989		76			76		596	596			
100087509	LAIE	HI		10/25/2022		1,359,530		1,312			1,312		7,596	7,596			
100087511	PALM BAY	FL		10/25/2022		269,534		64			64		1,680	1,680			
100087512	RICHMOND	TX		10/25/2022		314,103		177			177		1,760	1,760			
100087513	FLUSHING	NY		10/25/2022		645,203		312			312		2,965	2,965			
100087514	SALEM	WV		10/25/2022		130,152		54			54		611	611			
100087515	MARLTON	NJ		10/25/2022		153,509		26			26		485	485			
100087516	MAPLE GROVE	MN		10/25/2022		341,777		127			127		1,533	1,533			
100087518	BOHEMIA	NY		10/25/2022		289,280		64			64		920	920			
100087521	MELROSE	MA		10/25/2022		299,409		77			77		1,293	1,293			
100087522	KISSIMMEE	FL		10/25/2022		1,050,418		431			431		3,668	3,668			
100087525	WESTON	FL		10/25/2022		194,725		38			38		829	829		(205)	(205)
100087526	REGO PARK	NY		10/25/2022		469,810		215			215		1,625	1,625			
100087529	BURBANK	CA		10/25/2022		791,088		367			367		2,846	2,846			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087531	ORCHARD PARK	NY		10/25/2022		234,862		213			213		1,386	1,386			
100087532	MIAMI	FL		10/25/2022		353,134		498			498		4,409	4,409			
100087533	SAINT CLOUD	FL		10/25/2022		408,861		90			90		1,298	1,298			
100087597	Amsterdam	NLD		09/27/2022		19,802							325	325	(46)		(46)
100087604	Amsterdam	NLD		09/27/2022		12,576							269	269	(38)		(38)
100087606	Amsterdam	NLD		09/27/2022		13,932							296	296	(42)		(42)
100087608	Amsterdam	NLD		09/27/2022		45,852							387	387	(55)		(55)
100087611	Amsterdam	NLD		09/27/2022		23,675							393	393	(55)		(55)
100087615	Amsterdam	NLD		09/27/2022		192,653							42,304	42,304	(5,966)		(5,966)
100087616	Amsterdam	NLD		09/27/2022		10,614							90	90	(13)		(13)
100087626	Amsterdam	NLD		09/27/2022		7,810							166	166	(23)		(23)
100087628	Amsterdam	NLD		09/27/2022		33,101							118	118	(17)		(17)
100087630	Amsterdam	NLD		09/27/2022		28,828							107	107	(15)		(15)
100087631	Amsterdam	NLD		09/27/2022		6,122							130	130	(18)		(18)
100087633	Amsterdam	NLD		09/27/2022		9,323							145	145	(20)		(20)
100087639	Amsterdam	NLD		09/27/2022		596,037							5,023	5,023	(708)		(708)
100087643	Amsterdam	NLD		09/27/2022		383,176							1,943	1,943	(274)		(274)
100087644	Amsterdam	NLD		09/27/2022		11,227							179	179	(25)		(25)
100087647	Amsterdam	NLD		09/27/2022		6,951							111	111	(16)		(16)
100087649	Amsterdam	NLD		09/27/2022		4,236							68	68	(10)		(10)
100087651	Amsterdam	NLD		09/27/2022		6,271							100	100	(14)		(14)
100087656	Amsterdam	NLD		09/27/2022		7,301							114	114	(16)		(16)
100087662	Amsterdam	NLD		09/27/2022		8,896							144	144	(20)		(20)
100087665	BRUNSWICK	GA		09/29/2022		227,365		(178)			(178)		5,891	5,891			
100087667	ALBRIGHTSVILLE	PA		09/29/2022		174,527		8			8		448	448			
100087676	HAWTHORNE	CA		09/29/2022		893,571		(114)			(114)		2,044	2,044			
100087678	SUNNYVALE	CA		09/29/2022		1,112,382		(44)			(44)		1,564	1,564			
100087679	LITTLE EGG HARBOR TWP	NJ		09/29/2022		342,648		(73)			(73)		391	391			
100087681	SARASOTA	FL		09/29/2022		505,067		(48)			(48)		1,378	1,378			
100087685	MESA	AZ		09/29/2022		505,327		(100)			(100)		561	561			
100087686	MOUNT PLEASANT	SC		09/29/2022		339,684		(75)			(75)		609	609			
100087692	OLYMPIA	WA		09/29/2022		678,307		(97)			(97)		1,053	1,053			
100087696	HONOLULU	HI		09/29/2022		1,084,049		(37)			(37)		2,772	2,772			
100087697	RED OAK	TX		09/29/2022		592,489		(38)			(38)		1,334	1,334			
100087701	PALM HARBOR	FL		09/29/2022		430,980		(62)			(62)		483	483			
100087702	HURST	TX		09/29/2022		310,971		(58)			(58)		984	984			
100087709	NAPLES	FL		09/29/2022		1,090,661		(246)			(246)		3,735	3,735			
100087710	CLIFTON	NJ		09/29/2022		380,999		(37)			(37)		877	877			
100087712	TAMPA	FL		09/29/2022		437,492		(345)			(345)		27,505	27,505			
100087715	TARPON SPRINGS	FL		09/29/2022		422,927		(57)			(57)		468	468			
100087721	ARROYO GRANDE	CA		10/07/2022		370,547		(36)			(36)		830	830			
100087722	SYRACUSE	UT		10/07/2022		377,914		(93)			(93)		1,993	1,993			
100087723	PERRIS	CA		10/07/2022		342,209		(42)			(42)		685	685			
100087724	DIAMOND BAR	CA		10/07/2022		555,603		(7)			(7)		1,315	1,315			
100087726	MIDVALE	UT		10/07/2022		286,769		81			81		1,646	1,646			
100087727	WEST COVINA	CA		10/07/2022		518,527		8			8		1,686	1,686			
100087729	GRAPELAND	TX		10/07/2022		1,058,555		96			96		1,788	1,788			
100087730	GLENDALE	CA		10/07/2022		944,567		56			56		1,000	1,000			
100087737	WAILUKU	HI		11/17/2022		750,385		(24)			(24)		1,038	1,038			
100087738	MAUNALOA	HI		11/17/2022		595,010		(10)			(10)		1,266	1,266			
100087740	ABILENE	TX		11/17/2022		237,351		(66)			(66)		229	229			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087741	LONGBOAT KEY	FL		11/17/2022		1,782,224		68			68		7,437	7,437			
100087753	PHOENIX	AZ		11/17/2022		636,135		(6)			(6)		1,423	1,423			
100087755	ANAHEIM	CA		11/17/2022		552,297		(58)			(58)		717	717			
100087758	MIAMI	FL		11/17/2022		1,034,867		34			34		3,258	3,258			
100087760	STANWOOD	MI		11/17/2022		432,801		31			31		612	612			
100087761	NORTHBROOK	IL		11/17/2022		272,805		(18)			(18)		697	697			
100087765	SAN DIEGO	CA		11/17/2022		490,361		(78)			(78)		887	887			
100087766	CONROE	TX		11/17/2022		390,608		(52)			(52)		756	756			
100087767	SUNNY ISLES BEACH	FL		11/17/2022		382,985		(73)			(73)		525	525			
100087768	FULLERTON	CA		11/17/2022		734,055		52			52		1,252	1,252			
100087769	SACRAMENTO	CA		11/17/2022		1,106,168		(127)			(127)		1,789	1,789			
100087770	COCONUT CREEK	FL		11/17/2022		331,902		(1)			(1)		510	510			
100087772	NASHVILLE	TN		11/17/2022		849,619		(164)			(164)		1,714	1,714			
100087774	SACRAMENTO	CA		11/17/2022		446,302		35			35		766	766			
100087775	NORTH MIAMI BEACH	FL		11/17/2022		335,251		113			113		657	657			
100087783	MENIFEE	CA		11/17/2022		1,165,636		(164)			(164)		1,643	1,643			
100087785	PHILADELPHIA	PA		11/17/2022		125,257		(58)			(58)		149	149			
100087788	LOS ANGELES	CA		11/17/2022		1,118,178		(2,330)			(2,330)		154,007	154,007			
100087790	AUSTIN	TX		11/17/2022		331,715		(75)			(75)		541	541			
100087791	MALVERN	PA		11/17/2022		1,115,936		27			27		2,387	2,387			
100087792	PORT SAINT LUCIE	FL		11/17/2022		178,998		(82)			(82)		323	323			
100087795	LOS ANGELES	CA		11/17/2022		1,998,715		(74)			(74)		4,130	4,130			
100087798	ONTARIO	CA		11/17/2022		472,018		(3)			(3)		600	600			
100087799	ESCONDIDO	CA		11/17/2022		742,422		(98)			(98)		1,135	1,135			
100087800	CYPRESS	TX		11/17/2022		283,975		(141)			(141)		2,585	2,585			
100087803	PALM BEACH GARDENS	FL		11/17/2022		490,752		(71)			(71)		620	620			
100087804	FAIRBORN	OH		11/17/2022		395,227		51			51		448	448			
100087811	SANTA CLARA	UT		11/17/2022		437,355		(25)			(25)		901	901			
100087812	GOLDEN	CO		11/17/2022		565,178		(42)			(42)		719	719			
100087813	CANYON LAKE	TX		11/17/2022		357,196		(77)			(77)		583	583			
100087815	COLORADO SPRINGS	CO		11/17/2022		280,799		(40)			(40)		603	603			
100087817	SAN DIEGO	CA		11/17/2022		2,033,198		(202)			(202)		2,711	2,711			
100087907	LOS ANGELES	CA		10/18/2022		1,147,949		(90)			(90)		4,503	4,503			
100087908	NORCO	CA		10/18/2022		543,305		(60)			(60)		1,135	1,135			
100087910	ONTARIO	CA		10/18/2022		824,946		(68)			(68)		2,311	2,311			
100087913	BENBROOK	TX		10/18/2022		163,071		(26)			(26)		393	393			
100087914	MIDDLETOWN	NY		10/18/2022		231,088		(2)			(2)		521	521			
100087915	RIALTO	CA		10/25/2022		69,331		8			8		52,297	52,297			
100087916	ESCONDIDO	CA		10/25/2022		436,490		(38)			(38)		721	721			
100087917	SACRAMENTO	CA		10/25/2022		335,051		(46)			(46)		1,129	1,129			
100087918	BALTIMORE	MD		10/25/2022		101,726		(377)			(377)		20,337	20,337			
100087919	SAN FRANCISCO	CA		10/25/2022		5,076,412		(493)			(493)		9,048	9,048			
100087920	GLENDALE	AZ		10/25/2022		548,600		(41)			(41)		1,007	1,007			
100087921	HERNDON	VA		10/25/2022		449,232		14			14		1,000	1,000			
100087922	DAHLONEGA	GA		10/25/2022		188,497		(15)			(15)		1,692	1,692			
100087923	ANTIOCH	TN		10/25/2022		499,173		154			154		499,327	499,327			
100087925	CATHEDRAL CITY	CA		10/25/2022		267,578		(32)			(32)		527	527			
100087926	PORT SAINT LUCIE	FL		10/25/2022		307,567		91			91		4,290	4,290			
100087927	MYRTLE BEACH	SC		10/25/2022		381,746		(5)			(5)		(2,183)	(2,183)			
100087929	KILLINGWORTH	CT		10/25/2022		210,042		(2)			(2)		421	421			
100087930	COMPTON	CA		10/25/2022		290,256		(30)			(30)		343	343			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087931	DEERFIELD BEACH	FL		10/25/2022		225,142		(45)			(45)		374	374			
100087932	COVINGTON	GA		10/25/2022		219,218		(44)			(44)		703	703			
100087933	MIAMI	FL		10/25/2022		1,903,310		182			182		4,834	4,834			
100087934	DENVER	CO		10/25/2022		437,721		(15)			(15)		830	830			
100087935	LEBANON	NJ		10/25/2022		166,258		(10)			(10)		339	339			
100087936	IRON MOUNTAIN	MI		10/25/2022		352,088		17			17		867	867			
100087937	SUFFOLK	VA		10/25/2022		257,662		(17)			(17)		538	538			
100087938	PLYMOUTH	MN		10/25/2022		534,497		7			7		1,187	1,187			
100087939	VENICE	CA		10/25/2022		1,072,052		48			48		2,375	2,375			
100087940	DALLAS	TX		10/25/2022		214,303		10			10		527	527			
100087941	SALT LAKE CITY	UT		10/25/2022		450,127		(337)			(337)		194,647	194,647			
100087942	LA MESA	CA		10/25/2022		746,597		23			23		2,526	2,526			
100087943	DORAL	FL		10/25/2022		458,029		(65)			(65)		692	692			
100087944	FLAGSTAFF	AZ		10/25/2022		430,307		2			2		864	864			
100087945	MIAMI BEACH	FL		10/25/2022		2,309,541		(20)			(20)		5,112	5,112			
100087946	COCONUT CREEK	FL		10/25/2022		414,810		59			59		1,010	1,010			
100087947	HOMESTEAD	FL		10/25/2022		394,080		36			36		930	930			
100087948	CHICAGO	IL		10/25/2022		247,166		(15)			(15)		443	443			
100087949	CHICAGO	IL		10/25/2022		219,632		(14)			(14)		436	436			
100087950	MUSKEGO	WI		10/25/2022		375,965		(32)			(32)		145	145			
100087951	CHICAGO	IL		10/25/2022		159,046		(22)			(22)		281	281			
100087952	GILBERT	AZ		10/25/2022		732,885		(2)			(2)		1,545	1,545			
100087953	SALT LAKE CITY	UT		10/25/2022		189,755		(30)			(30)		335	335			
100087954	MIAMI	FL		10/25/2022		607,247		54			54		1,417	1,417			
100087955	KENNESAW	GA		10/25/2022		514,603		(34)			(34)		946	946			
100087956	PHOENIX	AZ		10/25/2022		231,682		(22)			(22)		494	494			
100087957	ROCKLIN	CA		10/25/2022		622,773		(42)			(42)		1,107	1,107			
100087958	ROSEVILLE	CA		10/25/2022		311,635		(32)			(32)		615	615			
100087959	FRANKLIN	TN		10/25/2022		943,498		54			54		2,326	2,326			
100087960	PALMETTO BAY	FL		10/25/2022		1,051,579		188			188		2,574	2,574			
100087961	MURRIETA	CA		10/25/2022		453,266		(36)			(36)		1,952	1,952			
100087962	DINUBA	CA		10/25/2022		640,606		3,410			3,410		644,015	644,015			
100087964	PHOENIX	AZ		10/25/2022		343,455		4			4		801	801			
100087965	LAWNDALE	CA		10/25/2022		304,784		(29)			(29)		363	363			
100087966	TAYLORS	SC		10/25/2022		170,626		(6)			(6)		395	395			
100087967	ROSEVILLE	CA		10/25/2022		581,829		3			3		1,410	1,410			
100087968	BRIDGEVILLE	DE		10/25/2022		288,499		(37)			(37)		508	508			
100087969	CHANDLER	AZ		10/25/2022		305,736		(34)			(34)		407	407			
100087970	STAFFORD	VA		10/25/2022		330,954		(34)			(34)		670	670			
100087971	LAS VEGAS	NV		10/25/2022		410,693		(18)			(18)		839	839			
100087972	TEMECULA	CA		10/25/2022		617,677		9			9		1,441	1,441			
100087973	MIAMI	FL		10/25/2022		424,707		(29)			(29)		704	704			
100087974	ARLINGTON	TX		10/25/2022		335,793		(9)			(9)		723	723			
100087975	ROANOKE	VA		10/25/2022		225,640		(26)			(26)		471	471			
100087976	TUCSON	AZ		10/25/2022		399,374							907	907			
100087977	MONROE	CT		10/25/2022		254,598		(10)			(10)		547	547			
100087978	GRASS VALLEY	CA		10/25/2022		310,165		(70)			(70)		474	474			
100087979	CAPE CORAL	FL		10/25/2022		315,331		180			180		4,839	4,839			
100087980	HUNTINGTON BEACH	CA		10/25/2022		812,144		(59)			(59)		1,610	1,610			
100087981	ACTON	CA		10/25/2022		497,958		(68)			(68)		1,499	1,499			
100087982	REDMOND	OR		10/25/2022		415,955		(42)			(42)		821	821			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087983	NICE	CA		10/25/2022		246,612		(51)			(51)		399	399			
100087984	OLIVEHURST	CA		10/25/2022		348,150		(48)			(48)		566	566			
100087985	FORT SMITH	AR		10/25/2022		178,214		(16)			(16)		352	352			
100087986	MONROVIA	MD		10/25/2022		678,200		(50)			(50)		2,249	2,249			
100087987	DERRY	NH		10/25/2022		374,005		10			10		874	874			
100087988	NORTH BAY VILLAGE	FL		10/25/2022		328,736		(27)			(27)		667	667			
100087989	DAVIE	FL		10/25/2022		575,285		20			20		1,346	1,346			
100087990	WESTON	FL		10/25/2022		380,321		(37)			(37)		784	784			
100087991	LULING	TX		10/25/2022		275,868		(120)			(120)		1,204	1,204			
100087992	FORSYTH	GA		10/25/2022		173,223		(22)			(22)		349	349			
100087993	MARINA	CA		10/25/2022		681,342		(39)			(39)		1,379	1,379			
100087994	MCDONOUGH	GA		10/25/2022		429,827		65			65		1,023	1,023			
100087995	LOS ANGELES	CA		10/25/2022		625,581		(40)			(40)		2,813	2,813			
100087996	SYRACUSE	IN		10/25/2022		101,537		(12)			(12)		221	221			
100087997	CHESTER	NH		10/25/2022		200,010		(2)			(2)		465	465			
100087998	MADISONVILLE	LA		10/25/2022		174,008		(32)			(32)		314	314			
100087999	SNOHOMISH	WA		10/25/2022		507,480		(32)			(32)		1,789	1,789			
100088000	RENTON	WA		10/25/2022		1,152,433		309			309		2,722	2,722			
100088001	PORTLAND	OR		10/25/2022		327,631		10			10		729	729			
100088003	RICHLAND	WA		10/25/2022		213,856		(9)			(9)		483	483			
100088005	PALMETTO BAY	FL		10/25/2022		814,130		64			64		1,781	1,781			
100088006	ROSEDALE	MD		10/25/2022		469,246		(9)			(9)		915	915			
100088007	CYPRESS	CA		10/25/2022		762,062		184			184		2,119	2,119			
100088009	MCMINNVILLE	OR		10/25/2022		741,426		1			1		1,244	1,244			
100088010	CANYON LAKE	TX		10/25/2022		155,477		(34)			(34)		301	301			
100088011	FAIRFIELD	CA		10/25/2022		326,035		(25)			(25)		646	646			
100088012	OTHELLO	WA		10/25/2022		328,024		36			36		757	757			
100088013	COLTS NECK	NJ		10/25/2022		1,559,523		593			593		3,720	3,720			
100088014	OTHELLO	WA		10/25/2022		262,683		(18)			(18)		471	471			
100088015	ROWLETT	TX		10/25/2022		426,584		(86)			(86)		691	691			
100088016	MIAMI	FL		10/25/2022		205,477		(59)			(59)		394	394			
100088017	DORAL	FL		10/25/2022		330,480		(37)			(37)		703	703			
100088018	WASHINGTON	DC		10/25/2022		221,703		(83)			(83)		398	398			
100088019	TRINITY	FL		10/25/2022		365,299		(92)			(92)		652	652			
100088020	HOLLYWOOD	FL		10/25/2022		645,743		(101)			(101)		1,169	1,169			
100088021	KATY	TX		10/25/2022		254,600		(86)			(86)		460	460			
100088022	SARASOTA	FL		10/25/2022		567,903		(654)			(654)		12,246	12,246			
100088024	REUNION	FL		10/25/2022		418,630		(176)			(176)		671	671			
100088025	CHICAGO	IL		10/25/2022		259,006		(104)			(104)		1,989	1,989			
100088026	TOMBALL	TX		10/25/2022		179,357		3			3		440	440			
100088027	TUCSON	AZ		10/25/2022		160,111		(43)			(43)		324	324			
100088028	SCOTTSDALE	AZ		10/25/2022		210,577		(62)			(62)		414	414			
100088029	CAPE CORAL	FL		10/25/2022		267,220		(134)			(134)		368	368			
100088030	UNION CITY	GA		10/25/2022		126,223		(71)			(71)		203	203			
100088031	ATLANTA	GA		10/25/2022		172,929		(54)			(54)		330	330			
100088032	NORTH HOLLYWOOD AREA CITY OF	CA		10/25/2022		368,657		(79)			(79)		715	715			
100088033	ROSHARON	TX		10/25/2022		173,361		(38)			(38)		363	363			
100088034	ORLANDO	FL		10/25/2022		186,797		(86)			(86)		297	297			
100088035	KISSIMMEE	FL		10/25/2022		158,233		(101)			(101)		196	196			
100088036	MIAMI BEACH	FL		10/25/2022		156,739		(63)			(63)		273	273			
100088037	BLACKWOOD	NJ		10/25/2022		286,100		(17)			(17)		377	377			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088038	DORAL	FL		10/25/2022		540,269		(53)			(53)		744	744			
100088039	WASHINGTON	DC		10/25/2022		434,979		(80)			(80)		916	916			
100088040	KATY	TX		10/25/2022		469,413		(18)			(18)		1,105	1,105			
100088041	CHAMPIONS GATE	FL		10/25/2022		528,297		(76)			(76)		984	984			
100088042	DELRAY BEACH	FL		10/25/2022		303,073		(35)			(35)		212	212			
100088043	HAINES CITY	FL		10/25/2022		207,564		(53)			(53)		421	421			
100088044	BALTIMORE	MD		10/25/2022		159,570		(69)			(69)		439	439			
100088045	DORAL	FL		10/25/2022		188,849		(16)			(16)		578	578			
100088046	YUCCA VALLEY	CA		10/25/2022		276,898		(23)			(23)		525	525			
100088047	HOLLYWOOD	FL		10/25/2022		116,678		(46)			(46)		164	164			
100088048	VISALIA	CA		10/25/2022		163,943		3			3		902	902			
100088049	LAS VEGAS	NV		10/25/2022		267,757		63			63		906	906			
100088050	EAST BOSTON	MA		10/25/2022		1,163,564		(64)			(64)		1,586	1,586			
100088051	SAN MARCOS	TX		10/25/2022		192,069		56			56		541	541			
100088052	KISSIMMEE	FL		10/25/2022		278,043		(56)			(56)		554	554			
100088053	FREEPORT	NY		10/25/2022		424,520		126			126		297	297			
100088054	CARSON CITY	NV		10/25/2022		163,987		(30)			(30)		406	406			
100088055	PULASKI	NY		10/25/2022		234,001		(18)			(18)		387	387			
100088056	BRONX	NY		10/25/2022		745,336		181			181		1,592	1,592			
100088057	LAS VEGAS	NV		10/25/2022		483,893		216			216		25,203	25,203			
100088058	SAN DIEGO	CA		10/25/2022		1,439,323		61			61		3,541	3,541			
100088059	NAPA	CA		10/25/2022		2,969,445		(274)			(274)		5,435	5,435			
100088060	STAMFORD	CT		10/25/2022		572,854		86			86		1,807	1,807			
100088061	SYRACUSE	NY		10/25/2022		143,460		(45)			(45)		234	234			
100088062	SNOHOMISH	WA		10/25/2022		814,179		1,675			1,675		3,846	3,846			
100088063	KAMUELA	HI		10/25/2022		484,109		36			36		1,198	1,198			
100088064	JUSTIN	TX		10/25/2022		196,588		118			118		2,144	2,144			
100088065	PHILADELPHIA	PA		10/25/2022		342,168		(159)			(159)		6,719	6,719			
100088066	TEMECULA	CA		10/25/2022		441,632		28			28		1,090	1,090			
100088067	VIRGINIA BEACH	VA		10/25/2022		287,059		(59)			(59)		490	490			
100088068	RIVERDALE	GA		10/25/2022		168,532		(50)			(50)		314	314			
100088069	KILLEEN	TX		10/25/2022		258,168		(57)			(57)		500	500			
100088070	SAN JUAN CAPISTRANO	CA		10/25/2022		1,314,723		96			96		3,328	3,328			
100088071	RIDGECREST	CA		10/25/2022		223,720		(53)			(53)		444	444			
100088073	GEORGETOWN	TX		10/25/2022		1,413,858		(206)			(206)		2,500	2,500			
100088074	FORT LAUDERDALE	FL		10/25/2022		1,703,614		633			633		4,646	4,646			
100088075	KISSIMMEE	FL		10/25/2022		180,862		(132)			(132)		6,475	6,475			
100088076	CHICAGO	IL		10/25/2022		312,685		(11)			(11)		608	608			
100088078	CUTLER BAY	FL		10/25/2022		316,573		(59)			(59)		632	632			
100088079	CORAL SPRINGS	FL		10/25/2022		1,646,492		2,877			2,877		7,252	7,252			
100088080	WINTER HAVEN	FL		10/25/2022		233,543		5			5		559	559			
100088082	LUTZ	FL		10/25/2022		158,390		(90)			(90)		232	232			
100088083	CENTENNIAL	CO		10/25/2022		414,417		(73)			(73)		873	873			
100088084	BLUE SPRINGS	MO		10/25/2022		147,753		(4,955)			(4,955)		142,797	142,797			
100088086	LAS VEGAS	NV		10/25/2022		233,220		(73)			(73)		279	279			
100088087	SULTAN	WA		10/25/2022		490,926		9			9		1,146	1,146			
100088088	KISSIMMEE	FL		10/25/2022		350,280		(98)			(98)		623	623			
100088089	BALTIMORE	MD		10/25/2022		175,706		(30)			(30)		323	323			
100088090	NORTH MYRTLE BEACH	SC		10/25/2022		304,341		(52)			(52)		1,038	1,038			
100088091	JACKSONVILLE	FL		10/25/2022		323,307		(28)			(28)		534	534			
100088092	DENVER	CO		10/25/2022		336,466		(72)			(72)		620	620			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088093	PHOENIX	AZ		10/25/2022		120,162		(36)			(36)		236	236			
100088094	DANIA BEACH	FL		10/25/2022		167,602		(22)			(22)		296	296			
100088095	OPA LOCKA	FL		10/25/2022		250,809		(33)			(33)		390	390			
100088096	CRYSTAL BEACH	TX		10/25/2022		387,563		(84)			(84)		732	732			
100088097	BOYNTON BEACH	FL		10/25/2022		248,896		(62)			(62)		493	493			
100088098	GREENVILLE	SC		10/25/2022		232,845		(16)			(16)		537	537			
100088099	ORLANDO	FL		10/25/2022		150,319		61			61		1,615	1,615			
100088100	PORTLAND	OR		10/25/2022		498,675		(85)			(85)		999	999			
100088101	NORTH RICHLAND HILLS	TX		10/25/2022		227,752		(19)			(19)		524	524			
100088102	TEMECULA	CA		10/25/2022		1,435,431		(251)			(251)		2,948	2,948			
100088103	LOS ANGELES	CA		10/25/2022		611,448		(100)			(100)		1,023	1,023			
100088104	LOWELL	MA		10/25/2022		223,309		10			10		549	549			
100088105	CONYERS	GA		10/25/2022		133,569		(50)			(50)		240	240			
100088106	JACKSON	CA		10/25/2022		273,032		(57)			(57)		558	558			
100088107	TEMECULA	CA		10/25/2022		1,073,040		(167)			(167)		2,267	2,267			
100088108	CAPITOL HEIGHTS	MD		10/25/2022		236,892		20			20		586	586			
100088110	ORMOND BEACH	FL		10/25/2022		437,305		(4)			(4)		921	921			
100088111	POMPANO BEACH	FL		10/25/2022		242,573		(32)			(32)		489	489			
100088112	PHOENIX	AZ		10/25/2022		628,264		(138)			(138)		665	665			
100088113	PHOENIX	AZ		10/25/2022		608,274		(93)			(93)		693	693			
100088115	NEW PORT RICHEY	FL		10/25/2022		312,918		(90)			(90)		666	666			
100088116	COCOA	FL		10/25/2022		140,512		(53)			(53)		233	233			
100088117	SHOW LOW	AZ		10/25/2022		853,945		9,103			9,103		845,301	845,301			
100088118	CHICAGO	IL		10/25/2022		141,399		(6)			(6)		173	173			
100088119	KELSEYVILLE	CA		10/25/2022		212,043		(66)			(66)		385	385			
100088120	CRANSTON	RI		10/25/2022		224,817		(14)			(14)		254	254			
100088121	BALTIMORE	MD		10/25/2022		120,055		(26)			(26)		233	233			
100088122	PHOENIX	AZ		10/25/2022		197,804		14			14		501	501			
100088123	SUNNY ISLES BEACH	FL		10/25/2022		428,000		(53)			(53)		768	768			
100088124	LAUDERDALE BY THE SEA	FL		10/25/2022		133,929		(41)			(41)		271	271			
100088125	LAS VEGAS	NV		10/25/2022		184,411		(32)			(32)		398	398			
100088126	ORO VALLEY	AZ		10/25/2022		148,504		9			9		375	375			
100088127	HIALEAH	FL		10/25/2022		219,658		(28)			(28)		965	965			
100088128	PAYSON	UT		10/25/2022		290,664		(48)			(48)		801	801			
100088129	SWEET HOME	OR		10/25/2022		223,641		(77)			(77)		373	373			
100088130	SWEET HOME	OR		10/25/2022		143,292		(63)			(63)		229	229			
100088131	WEST PALM BEACH	FL		10/25/2022		265,889		435			435		17,525	17,525			
100088132	PORT WENTWORTH	GA		10/25/2022		184,552		(8)			(8)		427	427			
100088133	PORT WENTWORTH	GA		10/25/2022		171,616		(4)			(4)		398	398			
100088135	BAREFOOT BAY	FL		10/25/2022		117,868		(36)			(36)		220	220			
100088136	STATEN ISLAND	NY		10/25/2022		489,351		430			430		1,184	1,184			
100088137	SAN BERNARDINO	CA		10/25/2022		299,698		(83)			(83)		676	676			
100088138	ELKO	NV		10/25/2022		199,240		(65)			(65)		342	342			
100088139	SANTA ANA	CA		10/25/2022		491,735		(138)			(138)		785	785			
100088142	MILTON	FL		10/25/2022		181,515		(34)			(34)		248	248			
100088143	MYRTLE BEACH	SC		10/25/2022		160,433		(172)			(172)		1,821	1,821			
100088144	HUNTINGTON PARK	CA		10/25/2022		375,138		(104)			(104)		739	739			
100088145	HIALEAH	FL		10/25/2022		318,375		(91)			(91)		159	159			
100088146	ROCKPORT	TX		10/25/2022		339,717		(152)			(152)		542	542			
100088147	DAYTONA BEACH	FL		10/25/2022		418,623		(99)			(99)		710	710			
100088148	BIG BEAR CITY	CA		10/25/2022		186,349		(24)			(24)		1,194	1,194			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088149	PFLUGERVILLE	TX		10/25/2022		343,229		(25)			(25)		716	716			
100088150	KETCHUM	ID		10/25/2022		630,717		(24)			(24)		1,322	1,322			
100088151	CYPRESS	TX		10/25/2022		540,303		34			34		1,171	1,171			
100088153	DELTONA	FL		10/25/2022		196,097		(37)			(37)		363	363			
100088154	FORT WORTH	TX		10/25/2022		106,499		(43)			(43)		181	181			
100088155	MENIFEE	CA		10/25/2022		356,499		(59)			(59)		1,178	1,178			
100088156	LINCOLN	AL		10/25/2022		154,661		(11)			(11)		339	339			
100088157	NEW CUYAMA	CA		10/25/2022		182,058		(79)			(79)		276	276			
100088158	LINCOLN	AL		10/25/2022		154,763		(12)			(12)		339	339			
100088160	HOFFMAN ESTATES	IL		10/25/2022		97,708		33			33		553	553			
100088163	THONOTOSASSA	FL		10/25/2022		875,080		1,411			1,411		3,714	3,714			
100088166	COVINGTON	KY		10/25/2022		115,441		(34)			(34)		199	199			
100088168	PORT SAINT LUCIE	FL		10/25/2022		194,166		(46)			(46)		385	385			
100088169	PANAMA CITY BEACH	FL		10/25/2022		163,834		(56)			(56)		288	288			
100088170	GALT	CA		10/25/2022		370,937		(76)			(76)		726	726			
100088171	PARK CITY	UT		10/25/2022		301,740		(44)			(44)		638	638			
100088172	FORT PIERCE	FL		10/25/2022		253,694		(28)			(28)		553	553			
100088173	TUCSON	AZ		10/25/2022		517,902		(53)			(53)		1,131	1,131			
100088174	MIAMI	FL		10/25/2022		271,033		(50)			(50)		332	332			
100088175	SANTA MARIA	CA		10/25/2022		413,601		25			25		971	971			
100088176	CHICAGO	IL		10/25/2022		152,729		(20)			(20)		324	324			
100088177	MOORE	OK		10/25/2022		168,750		(29)			(29)		347	347			
100088178	DENVER	CO		10/25/2022		290,380		70			70		807	807			
100088179	OKLAHOMA CITY	OK		10/25/2022		162,266		(75)			(75)		244	244			
100088180	LONG BEACH	CA		10/25/2022		687,040		87			87		1,752	1,752			
100088181	ST. JOSEPH	MO		10/25/2022		103,900		(4)			(4)		229	229			
100088182	HOUSTON	TX		10/25/2022		151,538		(37)			(37)		1,412	1,412			
100088183	CHICAGO	IL		10/25/2022		144,844		(35)			(35)		221	221			
100088184	SUGAR LAND	TX		10/25/2022		394,066		38			38		953	953			
100088186	HOUSTON	TX		10/25/2022		148,309		9			9		1,364	1,364			
100088187	HOUSTON	TX		10/25/2022		152,450		(43)			(43)		1,347	1,347			
100088188	PICKERINGTON	OH		10/13/2022		307,333		(50)			(50)		444	444			
100088189	TEMPLE CITY	CA		10/13/2022		1,441,770		(10,516)			(10,516)		812,826	812,826			
100088190	LOS ANGELES	CA		10/13/2022		3,213,373		(462)			(462)		5,019	5,019			
100088191	MISSION VIEJO	CA		10/13/2022		806,776		(172)			(172)		2,001	2,001			
100088192	CONROE	TX		10/13/2022		1,307,577		(77)			(77)		2,346	2,346			
100088193	ALLEN	TX		10/13/2022		330,930		(80)			(80)		764	764			
100088195	SCOTTSDALE	AZ		10/13/2022		1,110,151		(172)			(172)		2,547	2,547			
100088196	SIMI VALLEY	CA		10/13/2022		685,835		(162)			(162)		2,552	2,552			
100088197	SIMI VALLEY	CA		10/13/2022		770,869		(150)			(150)		2,380	2,380			
100088199	SIMI VALLEY	CA		10/13/2022		659,662		(161)			(161)		2,062	2,062			
100088200	SPRING	TX		10/13/2022		660,233		(155)			(155)		1,693	1,693			
100088203	HUNTINGTON BEACH	CA		10/13/2022		1,920,325		(499)			(499)		4,503	4,503			
100088204	PLANO	TX		10/13/2022		483,860		(264)			(264)		7,532	7,532			
100088205	COLTON	CA		10/13/2022		250,344		(56)			(56)		1,444	1,444			
100088206	LAKE ELSINORE	CA		10/13/2022		374,267		(75)			(75)		1,186	1,186			
100088210	LAHAINA	HI		10/19/2022		285,561		(146)			(146)		2,428	2,428			
100088217	LAWRENCEVILLE	NJ		10/19/2022		395,876		(13)			(13)		562	562			
100088219	GARFIELD HEIGHTS	OH		10/17/2022		97,953		(1,408)			(1,408)		69	69			
100088222	STUART	FL		10/17/2022		265,187		(20)			(20)		175	175			
100088223	KENVIL	NJ		10/17/2022		296,872		(24)			(24)		232	232			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088224	HOLLYWOOD	FL		10/17/2022		296,273		(37)			(37)		203	203			
100088226	BELLEVILLE	NJ		10/17/2022		396,545		(33)			(33)		287	287			
100088227	POUGHKEEPSIE	NY		10/17/2022		220,389		(14)			(14)		156	156			
100088228	HOUSTON	TX		10/17/2022		237,030		(19)			(19)		179	179			
100088229	NEW BRUNSWICK	NJ		10/17/2022		318,029		(38)			(38)		235	235			
100088230	ALBANY	NY		10/17/2022		183,118		(13)			(13)		133	133			
100088231	THE BRONX	NY		10/17/2022		679,868		(20)			(20)		514	514			
100088232	MOUNT VERNON	NY		10/17/2022		683,583		(35)			(35)		506	506			
100088233	BRISTOL	CT		10/17/2022		151,147		(20)			(20)		103	103			
100088234	COLUMBUS	GA		10/17/2022		86,656		(7)			(7)		96	96			
100088235	YONKERS	NY		10/17/2022		717,600		(21)			(21)		529	529			
100088236	YONKERS	NY		10/17/2022		643,566		(25)			(25)		478	478			
100088237	NEW HAVEN	CT		10/17/2022		246,202		(25)			(25)		172	172			
100088238	NEWARK	NJ		10/17/2022		118,008		(9)			(9)		195	195			
100088240	JERSEY CITY	NJ		10/17/2022		743,149		(92)			(92)		541	541			
100088241	AMENIA	NY		10/17/2022		140,619		(22)			(22)		91	91			
100088242	CENTRAL ISLIP	NY		10/17/2022		430,710		(45)			(45)		324	324			
100088243	BALTIMORE	MD		10/17/2022		167,620		(16)			(16)		134	134			
100088244	NEW HAVEN	CT		10/17/2022		210,360		(21)			(21)		338	338			
100088245	TROY	NY		10/17/2022		134,455		(10)			(10)		95	95			
100088246	NASHVILLE	NC		10/17/2022		129,259		(13)			(13)		95	95			
100088247	GALLOWAY	NJ		10/17/2022		209,501		(24)			(24)		165	165			
100088248	SOUTHAMPTON	NY		10/17/2022		598,672		(42)			(42)		483	483			
100088249	NEWARK	NJ		10/17/2022		443,768		(38)			(38)		297	297			
100088250	SOUTH EUCLID	OH		10/17/2022		128,768		(11)			(11)		92	92			
100088251	TRENTON	NJ		10/17/2022		105,455		(17)			(17)		70	70			
100088252	PHILADELPHIA	PA		10/17/2022		201,743		(16)			(16)		153	153			
100088253	NEWARK	NJ		10/17/2022		451,948		(39)			(39)		303	303			
100088254	PENSACOLA	FL		10/17/2022		304,566		(18)			(18)		503	503			
100088255	SARATOGA SPRINGS	NY		10/17/2022		423,473		(5,612)			(5,612)		335	335			
100088256	VINELAND	NJ		10/17/2022		238,566		(20)			(20)		353	353			
100088257	QUEENS	NY		10/17/2022		855,530		(159)			(159)		1,164	1,164			
100088258	BALTIMORE	MD		10/17/2022		217,605		(21)			(21)		360	360			
100088260	BALTIMORE	MD		10/17/2022		224,690		(24)			(24)		328	328			
100088261	WILMINGTON	DE		10/17/2022		99,830		(7)			(7)		62	62			
100088262	BALTIMORE	MD		10/17/2022		199,979		(25)			(25)		308	308			
100088263	SCHENECTADY	NY		10/17/2022		234,810		(37)			(37)		139	139			
100088264	HICKSVILLE	NY		10/17/2022		458,872		(261)			(261)		5,630	5,630			
100088265	CLIFTON	NJ		10/17/2022		336,416		(38)			(38)		270	270			
100088267	GASTONIA	NC		10/17/2022		116,423		(9)			(9)		101	101			
100088268	TRENTON	NJ		10/17/2022		124,891		(20)			(20)		87	87			
100088270	STANHOPE	NJ		10/17/2022		231,144		(34)			(34)		173	173			
100088271	MIAMI	FL		10/17/2022		305,843		(36)			(36)		769	769			
100088272	ORLANDO	FL		10/17/2022		226,098		(33)			(33)		171	171			
100088273	WORCESTER	MA		10/17/2022		672,131		(75)			(75)		495	495			
100088274	CHARLOTTE	NC		10/17/2022		88,731		(10)			(10)		65	65			
100088275	PORT WASHINGTON	NY		10/17/2022		502,666		(78)			(78)		807	807			
100088276	CANTON	OH		10/17/2022		76,932		(8)			(8)		51	51			
100088277	MERRILLVILLE	IN		10/17/2022		190,225		(20)			(20)		143	143			
100088278	WINDER	GA		10/17/2022		214,611		(37)			(37)		303	303			
100088279	IRVINGTON	NJ		10/17/2022		381,959		(27)			(27)		260	260			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088280	DYER	IN		10/17/2022		246,204		(20)			(20)		194	194			
100088282	BALTIMORE	MD		10/17/2022		89,929		(7)			(7)		128	128			
100088284	PORT NORRIS	NJ		10/17/2022		174,651		(24)			(24)		121	121			
100088285	HOUSTON	TX		10/17/2022		233,919		(21)			(21)		161	161			
100088288	COTTONWD HTS	UT		10/24/2022		1,126,510		(14)			(14)		2,077	2,077			
100088290	BOZEMAN	MT		10/24/2022		591,053		(35)			(35)		929	929			
100088292	MYRTLE BEACH	SC		10/24/2022		164,606		(2)			(2)		399	399			
100088293	PALM COAST	FL		10/24/2022		512,676		(35)			(35)		1,145	1,145			
100088296	DEDHAM	MA		10/24/2022		331,097		(11)			(11)		955	955			
100088297	CHINO HILLS	CA		11/10/2022		820,093		(88)			(88)		1,878	1,878		(519)	(519)
100088298	LAKE HOPATCONG	NJ		11/10/2022		407,507		(17)			(17)		670	670			
100088299	BAYVILLE	NJ		11/10/2022		380,070		(14)			(14)		557	557			
100088300	DELTONA	FL		11/10/2022		584,574		(2)			(2)		1,086	1,086		(365)	(365)
100088302	BERNARDSVILLE	NJ		11/10/2022		826,335		(8)			(8)		1,599	1,599			
100088303	HUNTINGTON BEACH	CA		11/10/2022		220,207		(19)			(19)		362	362			
100088304	STAMFORD	CT		11/10/2022		556,409		122			122		1,231	1,231			
100088306	BUDA	TX		11/10/2022		589,652		(107)			(107)		668	668			
100088307	BIRMINGHAM	AL		11/10/2022		500,091		(22)			(22)		1,431	1,431		(307)	(307)
100088309	MILLSBORO	DE		11/10/2022		568,739		125			125		914	914		(303)	(303)
100088310	LANSING	MI		11/10/2022		214,894		(32)			(32)		245	245			
100088311	DORAL	FL		11/10/2022		438,962		(46)			(46)		975	975		(350)	(350)
100088313	HOUSTON	TX		11/10/2022		224,805		(67)			(67)		461	461		(120)	(120)
100088315	MCALESTER	OK		11/10/2022		335,176		(42)			(42)		417	417			
100088316	DORAL	FL		11/10/2022		1,065,618		(30)			(30)		2,847	2,847			
100088317	WEST PALM BEACH	FL		11/10/2022		309,833		(40)			(40)		620	620		(205)	(205)
100088318	PHILADELPHIA	PA		11/10/2022		367,487		(48)			(48)		929	929		(307)	(307)
100088319	PROSPECT PARK	PA		11/10/2022		246,795		(16)			(16)		331	331			
100088320	SOCIAL CIRCLE	GA		11/10/2022		830,331		71			71		3,309	3,309			
100088324	FRAMINGHAM	MA		11/10/2022		434,781		(74)			(74)		433	433			
100088327	STATEN ISLAND	NY		11/10/2022		604,139		96			96		982	982			
100088328	VERO BEACH	FL		01/06/2023				(38)			(38)		933	933			
100088330	PERKASIE	PA		01/06/2023				(22)			(22)		932	932			
100088331	CHANDLER	AZ		01/06/2023				(79)			(79)		475	475			
100088332	SALISBURY	MD		01/06/2023				(123)			(123)		2,229	2,229			
100088333	MOORE	TX		01/06/2023				(70)			(70)		85	85			
100088335	DELRAY BEACH	FL		01/06/2023				(50)			(50)		253	253			
100088336	RIVERSIDE	CA		01/06/2023				(51)			(51)		140	140			
100088337	TAYLORS	SC		01/06/2023				(56)			(56)		186	186			
100088338	HALEIWA	HI		01/06/2023				(122)			(122)		2,176	2,176			
100088339	MIAMI BEACH	FL		01/06/2023				(135)			(135)		1,632	1,632			
100088340	WILDOMAR	CA		01/06/2023				(37)			(37)		1,310	1,310			
100088341	BEAUMONT	CA		01/06/2023				(18)			(18)		589	589			
100088343	MANSFIELD	TX		01/06/2023				(73)			(73)		333	333			
100088344	MESA	AZ		01/06/2023				(37)			(37)		237	237			
100088346	PASADENA	CA		01/06/2023				(1,115)			(1,115)		25,309	25,309			
100088347	OCOEE	FL		01/06/2023				(102)			(102)		217	217			
100088349	RHOME	TX		01/06/2023				(28)			(28)		838	838			
100088353	PLEASANT GROVE	UT		01/06/2023				(19)			(19)		313	313			
100088355	MARYVILLE	TN		01/06/2023				(64)			(64)		128	128			
100088356	POWDER SPRINGS	GA		01/06/2023				(54)			(54)		768	768			
100088358	CONWAY	SC		01/06/2023				(68)			(68)		175	175			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088359	GEORGETOWN	TX		01/06/2023				(48)			(48)		411	411			
100088360	CEDAR HILL	TX		01/06/2023				17			17		227	227			
100088361	REYNOLDSBURG	OH		01/06/2023				(30)			(30)		98	98			
100088363	ROSEVILLE	CA		01/06/2023				(72)			(72)		705	705			
100088367	PALM SPRINGS	CA		01/06/2023				(19)			(19)		101	101			
100088368	SEATTLE	WA		01/06/2023				(248)			(248)		1,217	1,217			
100088369	DOUGLASVILLE	GA		01/06/2023				(65)			(65)		148	148			
100088374	SEVIERVILLE	TN		01/06/2023				(108)			(108)		1,469	1,469			
100088376	MIAMI	FL		01/06/2023				18			18		436	436			
100088378	ANNAPOLIS	MD		01/06/2023				(17)			(17)		403	403			
100088381	MAKAWAO	HI		01/06/2023				(34)			(34)		1,230	1,230			
100088383	SEDONA	AZ		01/06/2023				(24)			(24)		1,016	1,016			
100088384	READING	PA		01/06/2023				(66)			(66)		225	225			
100088385	MIAMI	FL		01/06/2023				(55)			(55)		83	83			
100088390	FORT MITCHELL	AL		01/06/2023				(12)			(12)		268	268			
100088391	ROCK HILL	SC		01/06/2023				(69)			(69)		165	165			
100088392	COLLINSVILLE	IL		01/06/2023				(26)			(26)		74	74			
100088394	ISLE OF PALMS	SC		01/06/2023				92			92		2	2			
100088395	ROCK HILL	SC		01/06/2023				(69)			(69)		265	265			
100088494	Amsterdam	NLD		10/27/2022		22,997							369	369	(52)		(52)
100088496	Amsterdam	NLD		10/27/2022		57,395							1,211	1,211	(171)		(171)
100088501	Amsterdam	NLD		10/27/2022		24,587							92	92	(13)		(13)
100088506	Amsterdam	NLD		10/27/2022		256,871							25,382	25,382	(3,580)		(3,580)
100088516	Amsterdam	NLD		10/27/2022		8,456							2,724	2,724	(384)		(384)
100088524	Amsterdam	NLD		10/27/2022		8,519							133	133	(19)		(19)
100088525	Amsterdam	NLD		10/27/2022		92,474							17,392	17,392	(2,453)		(2,453)
100088528	Amsterdam	NLD		10/27/2022		9,839							154	154	(22)		(22)
100088533	Amsterdam	NLD		10/27/2022		47,034							180	180	(25)		(25)
100088538	Amsterdam	NLD		10/27/2022		14,880							314	314	(44)		(44)
100088540	Amsterdam	NLD		10/27/2022		13,773							215	215	(30)		(30)
100088543	Amsterdam	NLD		10/27/2022		27,847							588	588	(83)		(83)
100088549	Amsterdam	NLD		10/27/2022		42,588							675	675	(95)		(95)
100088555	Amsterdam	NLD		10/27/2022		7,028							108	108	(15)		(15)
100088557	Amsterdam	NLD		10/27/2022		12,754							269	269	(38)		(38)
100088559	Amsterdam	NLD		10/27/2022		12,329							260	260	(37)		(37)
100088562	Amsterdam	NLD		10/27/2022		28,749							453	453	(64)		(64)
100088563	Amsterdam	NLD		10/27/2022		12,711							202	202	(28)		(28)
100088565	Amsterdam	NLD		10/27/2022		158,404							15,652	15,652	(2,207)		(2,207)
100088568	Amsterdam	NLD		10/27/2022		12,692							199	199	(28)		(28)
100088576	Amsterdam	NLD		10/27/2022		13,605							287	287	(40)		(40)
100088580	Amsterdam	NLD		10/27/2022		9,798							149	149	(21)		(21)
100088789	MORRISTOWN	TN		11/15/2022		554,510		34			34		1,231	1,231			
100088790	MISHAWAKA	IN		11/15/2022		118,140		(34)			(34)		619	619			
100088791	GLENWOOD SPRINGS	CO		11/15/2022		698,779		5			5		1,464	1,464			
100088792	BLUE RIDGE	GA		11/15/2022		264,644		47			47		691	691			
100088793	SPRINGBORO	PA		11/15/2022		258,434		5			5		490	490			
100088794	SPOKANE	WA		11/15/2022		155,412		(35)			(35)		291	291			
100088795	MUNCIE	IN		11/15/2022		203,549		19			19		719	719			
100088796	MANSFIELD	TX		11/15/2022		424,883		(66)			(66)		725	725			
100088800	SINKING SPRING	PA		11/15/2022		403,846		(73)			(73)		688	688			
100088801	LAKE ELSINORE	CA		11/15/2022		475,099		(59)			(59)		774	774			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088802	FLORIDA CITY	FL		11/15/2022		190,591		(63)			(63)		261	261			
100088803	DECATUR	GA		11/15/2022		138,563		(46)			(46)		175	175			
100088804	RIVERSIDE	CA		11/15/2022		1,081,466		(87)			(87)		2,019	2,019			
100088805	HOOD RIVER	OR		11/15/2022		135,439		(33)			(33)		228	228			
100088806	STONEVILLE	NC		11/15/2022		147,372		(38)			(38)		189	189			
100088807	HOMESTEAD	FL		11/15/2022		256,528		(95)			(95)		340	340			
100088808	MACOMB	MI		11/15/2022		361,149		(50)			(50)		597	597			
100088809	POWDER SPRINGS	GA		11/15/2022		157,023		(41)			(41)		250	250			
100088810	POMPANO BEACH	FL		11/15/2022		187,948		(56)			(56)		214	214			
100088812	HEMET	CA		11/15/2022		300,580		(50)			(50)		526	526			
100088813	BEAVERCREEK	OH		11/15/2022		601,108		(2)			(2)		396	396			
100088814	INGLEWOOD	CA		11/15/2022		752,573		(96)			(96)		1,468	1,468			
100088815	SAN FRANCISCO	CA		11/15/2022		889,675		(107)			(107)		2,204	2,204			
100088816	CALHAN	CO		11/15/2022		302,545		(24)			(24)		595	595			
100088817	CRAWFORD	GA		11/15/2022		161,865		(18)			(18)		333	333			
100088818	SMYRNA	TN		11/15/2022		221,988		(31)			(31)		400	400			
100088819	BROOKLYN	NY		11/15/2022		1,422,708		551			551		3,825	3,825			
100088821	MORRISTOWN	VT		11/15/2022		279,534		32			32		839	839			
100088822	GLENDALE	AZ		11/15/2022		104,730		(33)			(33)		253	253			
100088823	LAYTON	UT		11/15/2022		1,518,654		215			215		3,763	3,763			
100088824	MONROE	NC		11/15/2022		290,815		(27)			(27)		350	350			
100088825	SCOTTSDALE	AZ		11/15/2022		1,067,332		101			101		1,586	1,586			
100088826	SCOTTSDALE	AZ		11/15/2022		1,040,915		112			112		1,550	1,550			
100088827	BRANDON	FL		11/15/2022		431,407		61			61		1,223	1,223			
100088828	ARLINGTON	WA		11/15/2022		642,227		(32)			(32)		1,236	1,236			
100088829	NORTH RIVERSIDE	IL		11/15/2022		109,255		(37)			(37)		167	167			
100088830	RANCHO SANTA MARGARITA	CA		11/15/2022		518,968		41			41		1,306	1,306			
100088831	NAPLES	FL		11/15/2022		102,760		(18)			(18)		213	213			
100088832	CHARLOTTE	NC		11/15/2022		200,149		(34)			(34)		388	388			
100088833	BURLINGTON	WI		11/15/2022		740,833		41			41		815	815			
100088834	IVINS	UT		11/15/2022		991,088		42			42		1,105	1,105			
100088835	BARDONIA	NY		11/15/2022		389,293		81			81		464	464			
100088836	ANTIOCH	CA		11/15/2022		619,760		(8)			(8)		1,854	1,854			
100088837	LEAGUE CITY	TX		11/15/2022		489,724		(39)			(39)		1,378	1,378			
100088838	BATTLE GROUND	WA		11/15/2022		316,150		(10)			(10)		710	710			
100088839	VICTORVILLE	CA		11/15/2022		265,491		2			2		615	615			
100088840	BLUFFTON	SC		11/15/2022		231,220		(15)			(15)		467	467			
100088841	DALTON	GA		11/15/2022		142,371		(59)			(59)		149	149			
100088842	LAS VEGAS	NV		11/15/2022		229,178		12			12		561	561			
100088843	MENIFEE	CA		11/15/2022		596,089		98			98		2,061	2,061			
100088844	RICHMOND	CA		11/15/2022		246,800		(13)			(13)		525	525			
100088845	WARMINSTER	PA		11/15/2022		421,027		47			47		1,014	1,014			
100088846	BAL HARBOUR	FL		11/15/2022		377,253		(17)			(17)		804	804			
100088848	WORTHINGTON	OH		11/15/2022		273,048		50			50		714	714			
100088849	WINTER GARDEN	FL		11/15/2022		1,973,196		(153)			(153)		3,783	3,783			
100088850	PETALUMA	CA		11/15/2022		386,587		8			8		897	897			
100088851	ELKTON	MD		11/15/2022		197,560		16			16		486	486			
100088852	PALM BEACH GARDENS	FL		11/15/2022		642,124		62			62		1,469	1,469			
100088853	CUMMING	GA		11/15/2022		883,857		303			303		2,361	2,361			
100088854	OREGON CITY	OR		11/15/2022		420,305		17			17		1,002	1,002			
100088855	PEORIA	AZ		11/15/2022		503,224		32			32		1,233	1,233			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088858	YULEE	FL		11/15/2022		314,577		(9)			(9)		640	640			
100088859	FARMINGTON	MN		11/15/2022		312,969		(12)			(12)		685	685			
100088860	VOLO	IL		11/15/2022		165,254		(21)			(21)		8,382	8,382			
100088861	SEATTLE	WA		11/15/2022		371,219		16			16		907	907			
100088862	SAN JOSE	CA		11/15/2022		962,344		(51)			(51)		1,628	1,628			
100088863	LEWISVILLE	TX		11/15/2022		551,192		77			77		14,778	14,778			
100088864	TOMBALL	TX		11/15/2022		143,550		(60)			(60)		1,630	1,630			
100088865	SAN MATEO	CA		11/15/2022		963,716		(42)			(42)		4,756	4,756			
100088866	HALLANDALE BEACH	FL		11/15/2022		516,560		41			41		1,122	1,122			
100088867	SANTA ROSA BEACH	FL		11/15/2022		312,683		(19)			(19)		665	665			
100088868	WASHINGTON	UT		11/15/2022		1,175,291		(138)			(138)		4,344	4,344			
100088869	LODI	CA		11/15/2022		626,070		(61)			(61)		1,079	1,079			
100088870	LANCASTER	KY		11/15/2022		291,830		9			9		682	682			
100088871	HIALEAH	FL		11/15/2022		206,071		43			43		1,443	1,443			
100088872	BRIGHTON	CO		11/15/2022		348,823		(26)			(26)		686	686			
100088873	KING OF PRUSSIA	PA		11/15/2022		328,862		(38)			(38)		377	377			
100088874	TAMPA	FL		11/15/2022		177,744		4			4		423	423			
100088875	PORT SAINT LUCIE	FL		11/15/2022		342,497		(259)			(259)		28,705	28,705			
100088876	BEDFORD	OH		11/15/2022		96,706		(19)			(19)		218	218			
100088877	LAS VEGAS	NV		11/15/2022		752,952		175			175		2,030	2,030			
100088878	LAUREL	MD		11/15/2022		412,743		21			21		961	961			
100088879	DENVER	CO		11/15/2022		329,668		(52)			(52)		1,626	1,626			
100088880	LAS VEGAS	NV		11/15/2022		880,332		(7)			(7)		1,935	1,935			
100088881	IRVING	TX		11/15/2022		201,316		(15)			(15)		140	140			
100088882	YUKON	OK		11/15/2022		463,593							1,342	1,342			
100088883	SMYRNA	GA		11/15/2022		344,896		(30)			(30)		611	611			
100088884	GILBERT	AZ		11/15/2022		500,873		(8)			(8)		1,072	1,072			
100088885	DALLAS	GA		11/15/2022		314,988		(44)			(44)		568	568			
100088886	LAS VEGAS	NV		11/15/2022		237,824		13			13		378	378			
100088887	ORLANDO	FL		11/15/2022		322,458		(25)			(25)		728	728			
100088888	PALMDALE	CA		11/15/2022		473,288		(173)			(173)		9,022	9,022			
100088889	HOUSTON	TX		11/15/2022		223,180		(61)			(61)		404	404			
100088890	RICHFIELD	UT		11/15/2022		244,914		(31)			(31)		351	351			
100088891	MYRTLE BEACH	SC		11/15/2022		204,508		(61)			(61)		369	369			
100088893	MILLVILLE	NJ		11/15/2022		100,219		20			20		169	169			
100088894	WHITING	IN		11/15/2022		218,289		(32)			(32)		327	327			
100088896	KANSAS CITY	KS		11/15/2022		118,882		(54)			(54)		151	151			
100088897	LAS VEGAS	NV		11/15/2022		635,003		25			25		965	965			
100088901	GRIFFIN	GA		11/15/2022		102,525		1			1		232	232			
100088902	OCALA	FL		11/15/2022		144,603		(53)			(53)		238	238			
100088903	SCHENECTADY	NY		11/15/2022		157,105		(39)			(39)		300	300			
100088904	EUGENE	OR		11/15/2022		419,180		(13,426)			(13,426)		405,754	405,754			
100088905	ORLANDO	FL		11/15/2022		221,925		9			9		530	530			
100088906	HOUSTON	TX		11/15/2022		118,777		(94)			(94)		122	122			
100088907	SAINT PETERSBURG	FL		11/15/2022		266,519		(114)			(114)		339	339			
100088908	JACKSONVILLE	FL		11/15/2022		167,475		(101)			(101)		174	174			
100088909	LUTZ	FL		11/15/2022		250,879		(89)			(89)		379	379			
100088910	GALLOWAY	NJ		11/15/2022		104,586		(42)			(42)		159	159			
100088911	DUBLIN	OH		11/15/2022		151,234		(9)			(9)		330	330			
100088912	HOMESTEAD	FL		11/15/2022		335,911		(99)			(99)		545	545			
100088913	MALDEN	MA		11/15/2022		407,181		(48)			(48)		796	796			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088914	SCOTTSDALE	AZ		11/15/2022		318,061		(138)			(138)		416	416			
100088915	KATY	TX		11/15/2022		305,511		(1,229)			(1,229)		10,373	10,373			
100088916	BELTON	TX		11/15/2022		613,038		(113)			(113)		1,097	1,097			
100088917	KISSIMMEE	FL		11/15/2022		181,054		(44)			(44)		462	462			
100088918	HARRISBURG	PA		11/15/2022		114,369		(32)			(32)		138	138			
100088919	DORAL	FL		11/15/2022		390,091		(216)			(216)		364	364			
100088920	EDGEWATER	FL		11/15/2022		163,894		(77)			(77)		223	223			
100088921	CAROLINA BEACH	NC		11/15/2022		170,464		(13)			(13)		371	371			
100088922	SANFORD	FL		11/15/2022		168,256		(65)			(65)		470	470			
100088923	PINELLAS PARK	FL		11/15/2022		202,680		(61)			(61)		356	356			
100088924	HOLLYWOOD	FL		11/15/2022		116,564		(8)			(8)		254	254			
100088925	PALM BEACH	FL		11/15/2022		259,882		(60)			(60)		461	461			
100088928	FLOWERY BRANCH	GA		11/15/2022		317,122		(27)			(27)		438	438			
100088929	TUXEDO PARK	NY		11/15/2022		1,214,573		356			356		2,473	2,473			
100088931	CANTON	OH		11/15/2022		96,892		(3)			(3)		229	229			
100088933	TUCSON	AZ		11/15/2022		158,455		(113)			(113)		228	228			
100088934	JACKSONVILLE	FL		11/15/2022		106,640		(49)			(49)		159	159			
100088935	MURRELLS INLET	SC		11/15/2022		338,861		(16)			(16)		722	722			
100088936	CHIPPEWA LAKE	OH		11/15/2022		127,878		(4)			(4)		273	273			
100088937	KISSIMMEE	FL		11/15/2022		184,893		(26)			(26)		504	504			
100088938	NEW SMYRNA BEACH	FL		11/15/2022		178,788		(26)			(26)		366	366			
100088940	MIAMI	FL		11/15/2022		435,658		10			10		962	962			
100088941	HILO	HI		11/15/2022		389,709		(48)			(48)		761	761			
100088942	RIO RICO	AZ		11/15/2022		282,449		(17)			(17)		586	586			
100088943	SCRANTON	PA		11/15/2022		153,563		(23)			(23)		291	291			
100088945	SUNNY ISLES BEACH	FL		11/15/2022		614,773		15			15		1,358	1,358			
100088946	BOLTON	CT		11/15/2022		172,381		17			17		404	404			
100088947	LAS VEGAS	NV		11/15/2022		173,681		(15)			(15)		368	368			
100088948	DAYTONA BEACH SHORES	FL		11/15/2022		166,215		(54)			(54)		283	283			
100088949	MALIBU	CA		11/15/2022		1,803,978		(36)			(36)		3,958	3,958			
100088950	AVON PARK	FL		11/15/2022		158,350		(19)			(19)		527	527			
100088951	HOLLYWOOD	FL		11/15/2022		465,772		(47)			(47)		889	889			
100088952	AVENTURA	FL		11/15/2022		456,907		(5)			(5)		955	955			
100088954	FORT WORTH	TX		11/15/2022		120,099		(94)			(94)		1,111	1,111			
100088955	NORTH BERGEN	NJ		11/15/2022		425,999		99			99		1,262	1,262			
100088956	SCOTTSDALE	AZ		11/15/2022		308,166		(106)			(106)		509	509			
100088957	BOUND BROOK	NJ		11/15/2022		387,743		32			32		802	802			
100088958	HARTWELL	GA		11/15/2022		149,421		3			3		230	230			
100088960	PLANTATION	FL		11/15/2022		107,290		(2)			(2)		161	161			
100088961	PHOENIX	AZ		11/15/2022		551,291		(76)			(76)		1,102	1,102			
100088962	VOLCANO	HI		11/15/2022		479,617		(26)			(26)		996	996			
100088963	LAVALLETTE	NJ		11/15/2022		921,628		(140)			(140)		1,745	1,745			
100088964	PHOENIX	AZ		11/15/2022		135,160		(62)			(62)		256	256			
100088965	ORLANDO	FL		11/15/2022		103,646		(25)			(25)		210	210			
100088966	OCALA	FL		11/15/2022		196,041		4			4		433	433			
100088967	DELRAY BEACH	FL		11/15/2022		206,620		(40)			(40)		308	308			
100088968	NAPLES	FL		11/15/2022		533,707		(95)			(95)		907	907			
100088969	TOMBALL	TX		11/15/2022		159,846		(211)			(211)		3,380	3,380			
100088970	BISCAYNE PARK	FL		11/15/2022		835,571		(84)			(84)		1,555	1,555			
100088971	KISSIMMEE	FL		11/15/2022		196,205		26			26		474	474			
100088972	WILTON MANORS	FL		11/15/2022		656,292		(36)			(36)		1,295	1,295			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088973	KISSIMMEE	FL		11/15/2022		218,529		(46)			(46)		410	410			
100088974	PHOENIX	AZ		11/15/2022		184,753		(6)			(6)		415	415			
100088975	ORLANDO	FL		11/15/2022		185,661		(87)			(87)		2,922	2,922			
100088977	SCOTTSDALE	AZ		11/15/2022		187,564		(5)			(5)		728	728			
100088978	HALLANDALE BEACH	FL		11/15/2022		199,897		(27)			(27)		410	410			
100088979	TRENTON	NJ		11/15/2022		106,980		(13)			(13)		199	199			
100088980	TREASURE ISLAND	FL		11/15/2022		282,702		(18)			(18)		392	392			
100088982	RIVIERA BEACH	FL		11/15/2022		374,529		(25)			(25)		776	776			
100088983	DORAL	FL		11/15/2022		227,847		(27)			(27)		469	469			
100088984	LACEY	WA		11/15/2022		173,840		(33)			(33)		649	649			
100088985	PORT CHESTER	NY		11/15/2022		564,356		242			242		1,324	1,324			
100088986	LAS VEGAS	NV		11/15/2022		160,322		(20)			(20)		338	338			
100088987	BOLINGBROOK	IL		11/15/2022		195,744		(22)			(22)		383	383			
100088988	MIAMI	FL		11/15/2022		434,252		(116)			(116)		619	619			
100088989	OXNARD	CA		11/15/2022		256,174		(42)			(42)		510	510			
100088990	STOCKBRIDGE	GA		11/15/2022		184,621		(60)			(60)		314	314			
100088991	PLANTATION	FL		11/15/2022		599,917		(153)			(153)		954	954			
100088992	BROOKHAVEN	GA		11/15/2022		385,455		(91)			(91)		684	684			
100088993	ALBEMARLE	NC		11/15/2022		147,964		(71)			(71)		252	252			
100088994	COLUMBUS	OH		11/15/2022		182,352		(25)			(25)		346	346			
100088996	DAYTON	OH		11/15/2022		101,278		(7)			(7)		(138)	(138)			
100089002	WINTER HAVEN	FL		11/04/2022		140,375		(227)			(227)		1,418	1,418			
100089006	FORT PIERCE	FL		11/04/2022		316,893		(63)			(63)		389	389			
100089007	PALMDALE	CA		11/04/2022		220,565		(33)			(33)		284	284			
100089013	LOS ANGELES	CA		11/04/2022		2,028,107		(295)			(295)		3,719	3,719			
100089019	FORT LAUDERDALE	FL		11/04/2022		158,830		(52)			(52)		204	204			
100089024	PORTLAND	OR		11/04/2022		322,591		(55)			(55)		710	710			
100089026	RIO LINDA	CA		11/04/2022		633,979		(138)			(138)		1,791	1,791			
100089029	LOS ANGELES	CA		11/04/2022		658,481		(77)			(77)		1,277	1,277			
100089031	MORENO VALLEY	CA		11/04/2022		538,312		(112)			(112)		1,725	1,725			
100089032	ESCONDIDO	CA		11/04/2022		784,272		(94)			(94)		1,301	1,301			
100089033	VALLEJO	CA		11/04/2022		362,383		(16)			(16)		633	633			
100089034	OAKDALE	CA		11/04/2022		650,352		(68)			(68)		1,170	1,170			
100089035	AUBURN	WA		11/04/2022		350,817		(183)			(183)		12,838	12,838			
100089037	MESA	AZ		11/04/2022		381,882		43			43		989	989			
100089038	OCOEE	FL		11/04/2022		423,181		118			118		5,745	5,745			
100089039	ORLANDO	FL		11/04/2022		268,605		47			47		718	718			
100089041	INGLEWOOD	CA		11/04/2022		248,500		19			19		636	636			
100089043	SPRINGFIELD	OR		11/04/2022		417,649		14			14		678	678			
100089044	HONOLULU	HI		11/04/2022		889,605		153			153		2,364	2,364			
100089045	WEST HILLS	CA		11/04/2022		988,171		85			85		2,413	2,413			
100089050	BUFORD	GA		01/06/2023				3			3		1,217	1,217			
100089052	PLUMAS LAKE	CA		01/06/2023				(34)			(34)		388	388			
100089053	DESERT HOT SPRINGS	CA		01/06/2023				(32)			(32)		269	269			
100089054	COPPEROPOLIS	CA		01/06/2023				(48)			(48)		742	742			
100089055	CICERO	IL		01/06/2023				(12)			(12)		194	194			
100089056	FORT MYERS	FL		01/06/2023				(26)			(26)		206	206			
100089060	BELL CANYON	CA		01/06/2023				24			24		200	200			
100089061	WATERFORD	MI		01/06/2023				(59)			(59)		111	111			
100089063	FRISCO	CO		01/06/2023				(110)			(110)		291	291			
100089064	PALATINE	IL		01/06/2023				13			13		262	262			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089065	TAYLORS	SC		01/06/2023				(24)			(24)		183	183			
100089067	OAKHURST	NJ		01/06/2023				(29)			(29)		673	673			
100089069	MINIER	IL		01/06/2023				19			19		202	202			
100089070	SEVIERVILLE	TN		01/06/2023				(45)			(45)		176	176			
100089071	CEDAR HILL	TX		01/06/2023				(6)			(6)		206	206			
100089072	LAKE ELSINORE	CA		01/06/2023				(78)			(78)		541	541			
100089073	HOMER GLEN	IL		01/06/2023				275			275		595	595			
100089074	TAMPA	FL		01/06/2023				(58)			(58)		2,110	2,110			
100089075	SIMPSONVILLE	SC		01/06/2023				(39)			(39)		584	584			
100089076	NICEVILLE	FL		01/06/2023				12			12		100	100			
100089085	MODESTO	CA		01/06/2023				(52)			(52)		169	169			
100089097	EASLEY	SC		01/06/2023				(13)			(13)		56	56			
100089100	EASLEY	SC		01/06/2023				(20)			(20)		55	55			
100089101	FORT WORTH	TX		01/06/2023				(43)			(43)		330	330			
100089200	CAROLINA BEACH	NC		11/18/2022		298,491		7			7		1,461	1,461			
100089201	SCOTTSDALE	AZ		11/18/2022		301,458		(10)			(10)		706	706			
100089202	DESTIN	FL		11/18/2022		459,669		(43)			(43)		1,431	1,431			
100089203	ANACORTES	WA		11/18/2022		462,124		(81)			(81)		4,312	4,312			
100089204	TEMPE	AZ		11/18/2022		485,640		(35)			(35)		1,084	1,084			
100089205	BURLESON	TX		11/18/2022		329,243		(87)			(87)		613	613			
100089206	MESA	AZ		11/18/2022		871,781		(49)			(49)		1,425	1,425			
100089207	SANTA CRUZ	CA		11/18/2022		1,188,224		(117)			(117)		2,722	2,722			
100089209	MUNDELEIN	IL		11/18/2022		185,435		14			14		824	824			
100089211	COEUR D ALENE	ID		11/18/2022		384,114		26			26		1,031	1,031			
100089220	BEAUFORT	SC		11/18/2022		342,674		(53)			(53)		481	481			
100089221	ATLANTA	GA		11/18/2022		390,561		5			5		576	576			
100089223	LA PUENTE	CA		01/26/2023				(39)			(39)		445	445			
100089224	VANCOUVER	WA		01/26/2023				(295)			(295)		21,780	21,780			
100089225	LAS VEGAS	NV		01/26/2023				(147)			(147)		591	591			
100089226	LAKESIDE	CA		01/26/2023				(6)			(6)		400	400			
100089227	RENO	NV		01/26/2023				20			20		1,153	1,153			
100089228	EAGLE	ID		01/26/2023				(134)			(134)		501	501			
100089229	WEST SACRAMENTO	CA		01/26/2023				(47)			(47)		184	184			
100089230	FRESNO	CA		01/26/2023				78			78		352	352			
100089231	CORNELIUS	OR		01/26/2023				(42)			(42)		99	99			
100089232	NORTH PALM BEACH	FL		01/26/2023				(78)			(78)		222	222			
100089233	DIAMOND BAR	CA		01/26/2023				(2)			(2)		2,049	2,049			
100089234	LOMITA	CA		01/26/2023				(22)			(22)		900	900			
100089235	MILFORD	CT		01/26/2023				126			126		390	390			
100089236	KENT	WA		01/26/2023				(19)			(19)		575	575			
100089238	FLANDERS	NJ		01/26/2023				412			412		457	457			
100089239	COLONIA	NJ		01/26/2023				(165)			(165)		390	390			
100089240	KISSIMMEE	FL		01/26/2023				(54)			(54)		295	295			
100089241	PONDER	TX		01/26/2023				28			28		209	209			
100089242	FINDLAY	OH		01/26/2023				(93)			(93)		343	343			
100089243	FULSHEAR	TX		01/26/2023				(47)			(47)		201	201			
100089244	MIAMI	FL		01/26/2023				(50)			(50)		261	261			
100089245	UPPER MARLBORO	MD		01/26/2023				14			14		606	606			
100089246	CRESSKILL	NJ		01/26/2023				(213)			(213)		479	479			
100089247	CHINO	CA		01/26/2023				(68)			(68)		374	374			
100089248	NEW BRITAIN	CT		01/26/2023				(85)			(85)		180	180			

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100089249	CHICAGO	IL		01/26/2023				46			46		102	102			
100089250	STOCKTON	CA		01/26/2023				(9)			(9)		340	340			
100089251	BRIDGEPORT	CT		01/26/2023				537			537		348	348			
100089252	STOCKTON	CA		01/26/2023				139			139		629	629			
100089253	GARLAND	TX		01/26/2023				(16)			(16)		651	651			
100089254	SLIDELL	LA		01/26/2023				85			85		195	195			
100089255	CLOSTER	NJ		01/26/2023				(105)			(105)		535	535			
100089256	RALEIGH	NC		01/26/2023				382			382		1,957	1,957			
100089257	ST. PETERSBURG	FL		01/26/2023				27			27		129	129			
100089259	COLORADO SPRINGS	CO		01/26/2023				(71)			(71)		202	202			
100089260	SACRAMENTO	CA		01/26/2023				(69)			(69)		194	194			
100089261	ALLONS	TN		01/26/2023				(56)			(56)		112	112			
100089263	SUN VALLEY	CA		01/26/2023				(59)			(59)		459	459			
100089264	ELGIN	IL		01/26/2023				(30)			(30)		188	188			
100089266	MACHESNEY PARK	IL		01/26/2023				(27)			(27)		98	98			
100089267	MERCED	CA		01/26/2023				9			9		279	279			
100089268	OAK PARK	MI		01/26/2023				(158)			(158)		62	62			
100089269	BLACKLICK	OH		01/26/2023				1			1		160	160			
100089270	ALEDO	TX		01/26/2023				(141)			(141)		147	147			
100089271	LOS ANGELES	CA		01/26/2023				(144)			(144)		819	819			
100089272	WATKINS	CO		01/26/2023				(100)			(100)		194	194			
100089273	PHILADELPHIA	PA		01/26/2023				(78)			(78)		227	227			
100089274	LAGUNA NIGUEL	CA		01/26/2023				(128)			(128)		1,791	1,791			
100089275	ROSENBERG	TX		01/26/2023				(142)			(142)		149	149			
100089276	NEW BOSTON	MI		01/26/2023				(211)			(211)		80	80			
100089277	PLANT CITY	FL		01/26/2023				(63)			(63)		97	97			
100089278	LITTLE ELM	TX		01/26/2023				(259)			(259)		88	88			
100089279	SARASOTA	FL		01/26/2023				175			175		385	385			
100089280	RICHMOND	CA		01/26/2023				(904)			(904)		102,434	102,434			
100089281	LITTLETON	CO		01/26/2023				24			24		637	637			
100089282	AUSTIN	TX		01/26/2023				8,085			8,085		2,734	2,734			
100089283	CHELTENHAM	PA		01/26/2023				(86)			(86)		1,317	1,317			
100089284	FORT WORTH	TX		01/26/2023				56			56		320	320			
100089285	FREDERICK	MD		01/26/2023				(47)			(47)		200	200			
100089286	PALM DESERT	CA		01/26/2023				(152)			(152)		313	313			
100089287	SEQUIM	WA		01/26/2023				(73)			(73)		149	149			
100089288	ALTO	NM		01/26/2023				(73)			(73)		197	197			
100089290	JOSHUA TREE	CA		01/26/2023				(55)			(55)		686	686			
100089291	SMITHVILLE	TX		01/26/2023				(40)			(40)		191	191			
100089292	LONG BEACH	CA		01/26/2023				(93)			(93)		149	149			
100089293	DUMONT	NJ		01/26/2023				(131)			(131)		286	286			
100089294	ROSEVILLE	CA		01/26/2023				(101)			(101)		212	212			
100089295	SPENCERVILLE	MD		01/26/2023				(37)			(37)		354	354			
100089296	MANOR	TX		01/26/2023				(80)			(80)		204	204			
100089297	HENDERSON	NV		01/26/2023				(179)			(179)		253	253			
100089372	WEST SACRAMENTO	CA		11/17/2022		738,143		(71)			(71)		1,680	1,680			
100089373	COTTONWOOD	AZ		11/17/2022		401,244		(13)			(13)		940	940			
100089374	QUEEN CREEK	AZ		11/17/2022		1,457,065		338			338		4,190	4,190			
100089375	BLUFFDALE	UT		11/17/2022		491,440		54			54		868	868			
100089376	SALINAS	CA		11/17/2022		258,494		(36)			(36)		301	301			
100089377	OGDEN	UT		11/17/2022		291,464		(58)			(58)		344	344			

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100089378	THORNVILLE	OH		11/17/2022		140,558		(19)			(19)		643	643			
100089380	BEAVERCREEK	OH		11/17/2022		212,378		(53)			(53)		414	414			
100089382	NAPERVILLE	IL		11/17/2022		201,085		(31)			(31)		278	278			
100089383	FORT MYERS	FL		11/17/2022		437,842		(224)			(224)		5,805	5,805			
100089385	ORLANDO	FL		11/17/2022		931,568		(67)			(67)		1,491	1,491			
100089387	HOLLYWOOD	FL		11/17/2022		117,062		(36)			(36)		386	386			
100089390	CULVER CITY	CA		11/17/2022		1,117,472		(152)			(152)		1,948	1,948			
100089391	SAN FRANCISCO	CA		11/17/2022		511,487		(73)			(73)		731	731			
100089392	ASHEVILLE	NC		11/17/2022		299,283		(104)			(104)		309	309			
100089394	NEW BERN	NC		11/17/2022		198,601		(49)			(49)		220	220			
100089395	EASTVALE	CA		11/17/2022		805,770		(86)			(86)		1,526	1,526			
100089400	NORTH CALDWELL	NJ		11/17/2022		1,036,007		259			259		2,028	2,028			
100089403	ARGYLE	TX		11/17/2022		441,202		(200)			(200)		10,076	10,076			
100089404	GRAND PRAIRIE	TX		11/17/2022		366,917		48			48		5,266	5,266			
100089405	CROSBY	TX		11/17/2022		181,913		(16)			(16)		164	164			
100089406	ABILENE	TX		11/17/2022		279,692		(17)			(17)		295	295			
100089407	MURRELLS INLET	SC		11/17/2022		1,944,157		394			394		4,976	4,976			
100089410	MCKENA	IL		11/18/2022		615,843		(37)			(37)		1,124	1,124			
100089412	PLAYA DEL REY	CA		11/18/2022		1,920,651		(296)			(296)		4,058	4,058			
100089413	BAKERSFIELD	CA		11/18/2022		351,563		2			2		596	596			
100089418	AHWAHNEE	CA		11/18/2022		285,945		(54)			(54)		535	535			
100089420	CHINO	CA		11/18/2022		518,004		(40)			(40)		1,091	1,091			
100089421	TAMPA	FL		11/18/2022		495,123		(24)			(24)		946	946			
100089424	MIAMI	FL		11/18/2022		140,216		(12)			(12)		260	260			
100089425	PORT WASHINGTON	NY		11/18/2022		613,864		(30)			(30)		1,173	1,173			
100089426	LOS ANGELES	CA		11/18/2022		1,609,944		(148)			(148)		3,424	3,424			
100089429	WINTER HAVEN	FL		11/18/2022		511,795		(59)			(59)		1,479	1,479			
100089430	ATLANTA	GA		11/18/2022		279,075		(31)			(31)		762	762			
100089433	KENMORE	WA		11/18/2022		932,644		(51)			(51)		1,161	1,161			
100089434	MC MINNVILLE	TN		11/18/2022		237,158		6			6		590	590			
100089435	PORTLAND	OR		11/18/2022		291,841		(94)			(94)		2,698	2,698			
100089437	ORLANDO	FL		11/18/2022		241,959		(16)			(16)		396	396			
100089562	CASTAIC	CA		01/30/2023				(82)			(82)		632	632			
100089573	SANTA CLARITA	CA		01/30/2023				(69)			(69)		343	343			
100089574	NEWPORT BEACH	CA		01/30/2023				(243)			(243)		1,739	1,739			
100089576	MIAMI	FL		01/30/2023				51			51		493	493			
100089580	MIAMI GARDENS	FL		01/30/2023				(30)			(30)		204	204			
100089581	ORLANDO	FL		01/30/2023				(42)			(42)		394	394			
100089582	LA QUINTA	CA		01/30/2023				(45)			(45)		173	173			
100089585	CELEBRATION	FL		01/30/2023				(120)			(120)		1,202	1,202			
100089586	TAMPA	FL		01/30/2023				(57)			(57)		253	253			
100089588	CELEBRATION	FL		01/30/2023				(36)			(36)		309	309			
100089589	CELEBRATION	FL		01/30/2023				(49)			(49)		320	320			
100089590	JACKSONVILLE	FL		01/30/2023				(48)			(48)		226	226			
100089594	IMPERIAL	CA		01/30/2023				(45)			(45)		58	58			
100089595	GILBERT	AZ		01/30/2023				(49)			(49)		120	120			
100089596	BANNER ELK	NC		01/30/2023				(15)			(15)		187	187			
100089597	LOS ANGELES (GRANADA HILLS ARE	CA		01/30/2023				(106)			(106)		2,095	2,095			
100089598	AUBURN	WA		01/30/2023				(79)			(79)		182	182			
100089599	DENVER	CO		01/30/2023				(57)			(57)		168	168			
100089600	CYPRESS	TX		01/30/2023				6			6		219	219			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089601	BOCA RATON	FL		01/30/2023				(102)			(102)		326	326			
100089602	YORBA LINDA	CA		01/30/2023				(63)			(63)		566	566			
100089605	MURRIETA	CA		01/30/2023				(36)			(36)		284	284			
100089606	HOLLYWOOD	FL		01/30/2023				(48)			(48)		78	78			
100089607	REDDING	CA		01/30/2023				(35)			(35)		213	213			
100089612	MANSFIELD	TX		01/30/2023				(17)			(17)		309	309			
100089613	FORT LAUDERDALE	FL		01/30/2023				(50)			(50)		578	578			
100089614	OGDEN	IL		01/30/2023				(15)			(15)		31	31			
100089615	BRADENTON	FL		01/30/2023				(42)			(42)		215	215			
100089618	ORLANDO	FL		01/30/2023				(32)			(32)		156	156			
100089620	PARK CITY	UT		01/30/2023				(51)			(51)		208	208			
100089621	LA MESA	CA		01/30/2023				(44)			(44)		279	279			
100089623	SURPRISE	AZ		01/30/2023				(4)			(4)		168	168			
100089630	VACAVILLE	CA		01/30/2023				(54)			(54)		400	400			
100089635	BONSALL	CA		01/30/2023				(60)			(60)		889	889			
100089638	GILLETTE	WY		01/30/2023				(11)			(11)		25	25			
100089643	HOLLYWOOD	FL		01/30/2023				(61)			(61)		118	118			
100089645	Amsterdam	NLD		11/29/2022		27,036							420	420	(59)		(59)
100089648	Amsterdam	NLD		11/29/2022		6,943							109	109	(15)		(15)
100089653	Amsterdam	NLD		11/29/2022		85,624							8,461	8,461	(1,193)		(1,193)
100089668	Amsterdam	NLD		11/29/2022		201,037							686	686	(97)		(97)
100089669	Amsterdam	NLD		11/29/2022		475,854							47,828	47,828	(6,745)		(6,745)
100089680	Amsterdam	NLD		11/29/2022		11,075							172	172	(24)		(24)
100089687	Amsterdam	NLD		11/29/2022		12,201							256	256	(36)		(36)
100089691	Amsterdam	NLD		11/29/2022		388,732							696	696	(98)		(98)
100089694	Amsterdam	NLD		11/29/2022		11,559							177	177	(25)		(25)
100089705	Amsterdam	NLD		11/29/2022		5,994							91	91	(13)		(13)
100089707	Amsterdam	NLD		11/29/2022		10,917							91	91	(13)		(13)
100089726	Amsterdam	NLD		11/29/2022		19,479							297	297	(42)		(42)
100089729	Amsterdam	NLD		11/29/2022		34,238							532	532	(75)		(75)
100089738	ORANGE BEACH	AL		12/02/2022		743,915		(5)			(5)		2,014	2,014			
100089739	FREMONT	CA		12/02/2022		867,181		123			123		1,605	1,605			
100089740	AVENTURA	FL		12/02/2022		203,469		(27)			(27)		532	532			
100089741	WYNDMOOR	PA		12/02/2022		2,795,471		(10)			(10)		5,998	5,998			
100089742	COLUMBUS	OH		12/02/2022		246,969		5			5		569	569			
100089743	NEWBERRY	FL		12/02/2022		417,478		(49)			(49)		447	447			
100089744	SCOTTSDALE	AZ		12/02/2022		321,116		(56)			(56)		571	571			
100089745	BELLE ISLE	FL		12/02/2022		448,794		8			8		435	435			
100089746	SUMMERVILLE	SC		12/02/2022		222,894		(134)			(134)		844	844			
100089747	BOCA RATON	FL		12/02/2022		366,892		36			36		876	876			
100089748	LOS ANGELES	CA		12/02/2022		1,635,981		88			88		3,604	3,604			
100089749	DORAL	FL		12/02/2022		336,629		(86)			(86)		199	199			
100089751	ALBUQUERQUE	NM		12/02/2022		206,411		(23)			(23)		384	384			
100089752	LOUDONVILLE	NY		12/02/2022		466,721		144			144		1,148	1,148			
100089757	LIVONIA	MI		12/02/2022		331,661		(68)			(68)		352	352			
100089759	CARBONDALE	CO		12/02/2022		1,663,442		8			8		2,412	2,412			
100089760	SOUTH ELGIN	IL		12/02/2022		408,060		(2)			(2)		746	746			
100089763	HILDALE	UT		12/02/2022		383,142		(8)			(8)		877	877			
100089764	CERRITOS	CA		12/02/2022		829,708		(30)			(30)		1,672	1,672			
100089768	PORT SAINT LUCIE	FL		12/02/2022		443,121		(20)			(20)		892	892			
100089770	ANTELOPE	CA		12/02/2022		227,467		(148)			(148)		2,912	2,912			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089771	WALLER	TX		12/02/2022		628,925		(71)			(71)		1,018	1,018			
100089772	KISSIMMEE	FL		12/02/2022		484,903		(93)			(93)		720	720			
100089774	CAPE CORAL	FL		12/02/2022		221,638		(19)			(19)		503	503			
100089775	AZUSA	CA		12/02/2022		718,217		(112)			(112)		1,065	1,065			
100089777	LIVERMORE	CA		12/02/2022		2,431,423		(24)			(24)		3,151	3,151			
100089780	CRYSTAL LAKE	IL		12/02/2022		219,170		(1,085)			(1,085)		21,363	21,363			
100089781	NAPLES	FL		12/02/2022		937,399		(85)			(85)		816	816			
100089782	COLORADO SPRINGS	CO		12/02/2022		389,700		(4)			(4)		39	39			
100089785	FLORAL CITY	FL		12/02/2022		238,278		(36)			(36)		373	373			
100089942	WEST CALDWELL	NJ		01/26/2023				(208)			(208)		112	112			
100089943	MISSION VIEJO	CA		01/26/2023				(314)			(314)		954	954			
100089944	ALAMO HEIGHTS	TX		01/26/2023				(372)			(372)		189	189			
100089945	NORFOLK	VA		01/26/2023				(99)			(99)		486	486			
100089946	SAINT CLOUD	FL		01/26/2023				15			15		257	257			
100089947	LAS VEGAS	NV		01/26/2023				(63)			(63)		173	173			
100089949	TEHACHAPI	CA		01/26/2023				(93)			(93)		173	173			
100089950	SAN JOSE	CA		01/26/2023				(29)			(29)		831	831			
100089951	PLAINFIELD	IN		01/26/2023				(65)			(65)		136	136			
100089952	AUBURNDALE	FL		01/26/2023				(103)			(103)		103	103			
100089953	SCOTTSDALE	AZ		01/26/2023				(142)			(142)		442	442			
100089955	GALVESTON	TX		01/26/2023				(143)			(143)		82	82			
100089956	GALVESTON	TX		01/26/2023				(122)			(122)		69	69			
100089957	MAYWOOD	CA		01/26/2023				(168)			(168)		239	239			
100089958	LONG BEACH	CA		01/26/2023				(205)			(205)		361	361			
100089959	MESA	AZ		01/26/2023				(79)			(79)		179	179			
100089960	WALLINGTON	NJ		01/26/2023				(215)			(215)		288	288			
100089961	OAKLAND	CA		01/26/2023				(172)			(172)		188	188			
100089962	MERIDEN	CT		01/26/2023				(139)			(139)		86	86			
100089963	NEWARK	NJ		01/26/2023				(46)			(46)		268	268			
100089964	MILWAUKEE	WI		01/26/2023				(84)			(84)		92	92			
100089965	SANTA MONICA	CA		01/26/2023				(111)			(111)		363	363			
100089966	BRUNSWICK	ME		01/26/2023				(56)			(56)		452	452			
100089967	BRIGHTON	MA		01/26/2023				(121)			(121)		64	64			
100089968	KISSIMMEE	FL		01/26/2023				(201)			(201)		74	74			
100089969	MERRITT ISLAND	FL		01/26/2023				(40)			(40)		271	271			
100089970	KATY	TX		01/26/2023				(210)			(210)		120	120			
100089972	OKEECHOBEE	FL		01/26/2023				(44)			(44)		105	105			
100089973	BOCA RATON	FL		01/26/2023				(169)			(169)		59	59			
100089974	WAUKESHA	WI		01/26/2023				(101)			(101)		389	389			
100089975	CHATTANOOGA	TN		01/26/2023				(41)			(41)		71	71			
100089978	ANAHEIM	CA		01/13/2023				(31)			(31)		2,169	2,169			
100089979	KISSIMMEE	FL		01/13/2023				(1,104)			(1,104)		547	547			
100089981	PONTE VEDRA	FL		01/13/2023				(165)			(165)		10,682	10,682			
100089982	PONTE VEDRA BEACH	FL		01/13/2023				210			210		1,445	1,445			
100089983	MANHATTAN	KS		01/13/2023				(9)			(9)		953	953			
100089984	MADERA	CA		01/13/2023				(70)			(70)		616	616			
100089985	OCALA	FL		01/13/2023				(7)			(7)		658	658			
100089986	PLEASANT PRAIRIE	WI		01/13/2023				(38)			(38)		186	186			
100089987	WINTER GARDEN	FL		01/13/2023				(2,073)			(2,073)		492	492			
100089988	WARRIOR	AL		01/13/2023				(12)			(12)		253	253			
100089989	CLOVIS	CA		01/13/2023				(67)			(67)		433	433			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089991	FREMONT	OH		01/13/2023				(30)			(30)		180	180			
100089992	LAWTON	OK		01/13/2023				(2)			(2)		299	299			
100089993	BROOKLYN CENTER	MN		01/13/2023				(10)			(10)		376	376			
100089994	SALINAS	CA		01/13/2023				(39)			(39)		388	388			
100089995	NUEVO	CA		01/13/2023				32			32		394	394			
100089996	DETROIT	MI		01/13/2023				(46)			(46)		213	213			
100089997	ALPHARETTA	GA		01/13/2023				(133)			(133)		853	853			
100089998	HOLIDAY	FL		01/13/2023				(82)			(82)		357	357			
100089999	LONG BEACH	CA		01/13/2023				116			116		638	638			
100090000	MIAMI	FL		01/13/2023				(81)			(81)		658	658			
100090001	NAPLES	FL		01/13/2023				476			476		1,959	1,959			
100090002	LOGANVILLE	GA		01/13/2023				(78)			(78)		347	347			
100090003	SANTA ROSA	CA		01/13/2023				287			287		861	861			
100090004	RED BANK	NJ		01/13/2023				(64)			(64)		395	395			
100090005	WAPATO	WA		01/13/2023				(74)			(74)		110	110			
100090007	LAS VEGAS	NV		01/13/2023				29			29		953	953			
100090008	ASTORIA	OR		01/13/2023				(126)			(126)		223	223			
100090009	BURLINGTON	VT		01/13/2023				649			649		1,326	1,326			
100090010	MAGNA	UT		01/13/2023				(97)			(97)		217	217			
100090011	MORRISTOWN	NJ		01/13/2023				20			20		1,459	1,459			
100090012	SANTA MARIA	CA		01/13/2023				20			20		475	475			
100090013	SAN DIEGO	CA		01/13/2023				(53)			(53)		319	319			
100090014	MULBERRY	FL		01/13/2023				(64)			(64)		132	132			
100090015	PHOENIX	AZ		01/13/2023				(46)			(46)		79	79			
100090017	PAHRUMP	NV		01/13/2023				(943)			(943)		178	178			
100090018	DENVER	CO		01/13/2023				(31)			(31)		948	948			
100090019	TAMPA	FL		01/13/2023				(2)			(2)		219	219			
100090020	ENGLEWOOD	CO		01/13/2023				(94)			(94)		2,248	2,248			
100090021	AGOURA HILLS	CA		01/13/2023				(2)			(2)		533	533			
100090022	BROOMFIELD	CO		01/13/2023				(96)			(96)		180	180			
100090023	NAPLES	FL		01/13/2023				(51)			(51)		720	720			
100090024	TAMPA	FL		01/13/2023				(4)			(4)		234	234			
100090025	SAINT CLOUD	MN		01/13/2023				14			14		302	302			
100090026	CLEVELAND	OH		01/13/2023				(13)			(13)		126	126			
100090027	LINDSAY	CA		01/13/2023				(47)			(47)		544	544			
100090028	HOLLYWOOD	FL		01/13/2023				51			51		591	591			
100090029	PORT CHARLOTTE	FL		01/13/2023				21			21		414	414			
100090030	LAKE POINT	UT		01/13/2023				11			11		764	764			
100090031	NEW SMYRNA BEACH	FL		01/13/2023				(25)			(25)		302	302			
100090032	LAKE WALES	FL		01/13/2023				18			18		354	354			
100090033	RIVERVIEW	FL		01/13/2023				(22)			(22)		348	348			
100090034	HUNTINGTON BEACH	CA		01/13/2023				2			2		1,390	1,390			
100090035	OAKLAND	CA		01/13/2023				(44)			(44)		555	555			
100090036	SAN LEANDRO	CA		01/13/2023				7			7		893	893			
100090038	LAS VEGAS	NV		01/13/2023				(25)			(25)		218	218			
100090039	WAITSBURG	WA		01/13/2023				(14)			(14)		231	231			
100090040	SALT LAKE CITY	UT		01/13/2023				(36)			(36)		194	194			
100090041	BELLEVILLE	NJ		01/13/2023				(7)			(7)		559	559			
100090042	LAVEEN	AZ		01/13/2023				(55)			(55)		855	855			
100090043	MIAMI GARDENS	FL		01/13/2023				(55)			(55)		446	446			
100090044	POMPANO BEACH	FL		01/13/2023				(3)			(3)		240	240			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090045	WEST ORANGE	NJ		01/13/2023				(16)			(16)		304	304			
100090046	BRISTOL	CT		01/13/2023				(21)			(21)		192	192			
100090047	LAKE WORTH	FL		01/13/2023				(23)			(23)		605	605			
100090048	MERCED	CA		01/13/2023				(28)			(28)		307	307			
100090049	KENNESAW	GA		01/13/2023				(67)			(67)		272	272			
100090050	BALTIMORE	MD		01/13/2023				(10)			(10)		193	193			
100090051	SANTA ROSA	CA		01/13/2023				4			4		300	300			
100090052	SAN JOSE	CA		01/13/2023				(69)			(69)		548	548			
100090053	BLACKSTONE	MA		01/13/2023				(89)			(89)		305	305			
100090054	POMONA	CA		01/13/2023				(32)			(32)		288	288			
100090055	WETHERSFIELD	CT		01/13/2023				(16)			(16)		1,809	1,809			
100090056	VENICE	CA		01/13/2023				(110)			(110)		1,444	1,444			
100090057	WILMETTE	IL		01/13/2023				127			127		2,441	2,441			
100090058	CAPE CORAL	FL		01/13/2023				(15)			(15)		249	249			
100090059	SILVER SPRINGS	FL		01/13/2023				(71)			(71)		707	707			
100090060	ATLANTA	GA		01/13/2023				(59)			(59)		149	149			
100090061	LAURENS	SC		01/13/2023				(53)			(53)		8,753	8,753			
100090062	SUNNY ISLES BEACH	FL		01/13/2023				(56)			(56)		1,497	1,497			
100090063	ORLANDO	FL		01/13/2023				(38)			(38)		534	534			
100090064	MOUNT PLEASANT	SC		01/13/2023				(37)			(37)		657	657			
100090065	KEY WEST	FL		01/13/2023				35			35		545	545			
100090066	WESTPORT	CT		01/13/2023				23			23		651	651			
100090067	HOMESTEAD	FL		01/13/2023				(35)			(35)		1,309	1,309			
100090068	POWDER SPRINGS	GA		01/13/2023				(50)			(50)		699	699			
100090069	PATERSON	NJ		01/13/2023				(22)			(22)		482	482			
100090071	DELTONA	FL		01/13/2023				(40)			(40)		140	140			
100090072	AVENTURA	FL		01/13/2023				(17)			(17)		659	659			
100090073	PLANO	TX		01/13/2023				(32)			(32)		338	338			
100090074	SONOMA	CA		01/13/2023				(38)			(38)		593	593			
100090075	LAS VEGAS	NV		01/13/2023				(23)			(23)		534	534			
100090076	STEPHENVILLE	TX		01/13/2023				(48)			(48)		854	854			
100090077	SACRAMENTO	CA		01/13/2023				(51)			(51)		553	553			
100090078	CINCINNATI	OH		01/13/2023				(26)			(26)		138	138			
100090079	COMMERCE CITY	CO		01/13/2023				(27)			(27)		392	392			
100090080	CORAL GABLES	FL		01/13/2023				63			63		1,189	1,189			
100090081	CAREFREE	AZ		01/13/2023				(28)			(28)		991	991			
100090082	PARADISE VALLEY	AZ		01/13/2023				(143)			(143)		1,790	1,790			
100090083	YORK	PA		01/13/2023				(23)			(23)		448	448			
100090084	LYNNWOOD	WA		01/13/2023				(36)			(36)		773	773			
100090085	HOLLYWOOD	FL		01/13/2023				(27)			(27)		859	859			
100090086	WEST VALLEY CITY	UT		01/13/2023				(20)			(20)		499	499			
100090087	HOMESTEAD	FL		01/13/2023				(32)			(32)		286	286			
100090088	SHERWOOD	OR		01/13/2023				(49)			(49)		705	705			
100090089	BLUFFDALE	UT		01/13/2023				55			55		2,061	2,061			
100090090	GOLETA	CA		01/13/2023				(54)			(54)		1,238	1,238			
100090091	FELTON	CA		01/13/2023				(44)			(44)		1,380	1,380			
100090092	CHICAGO	IL		01/13/2023				(9)			(9)		204	204			
100090093	HASTINGS	FL		01/13/2023				(36)			(36)		129	129			
100090094	OPELIKA	AL		01/13/2023				(25)			(25)		74	74			
100090095	TOMBALL	TX		01/13/2023				(2,469)			(2,469)		101,832	101,832			
100090096	PORTLAND	OR		01/13/2023				(50)			(50)		329	329			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090097	MIAMI	FL		01/13/2023				(101)			(101)		408	408			
100090098	SUGAR LAND	TX		01/13/2023				(165)			(165)		595	595			
100090099	CERES	CA		01/13/2023				(61)			(61)		542	542			
100090100	CONYERS	GA		01/13/2023				(61)			(61)		222	222			
100090101	HOUSTON	TX		01/13/2023				(55)			(55)		200	200			
100090102	KANSAS CITY	MO		01/13/2023				(22)			(22)		503	503			
100090103	LONG BEACH	WA		01/13/2023				(60)			(60)		421	421			
100090104	CHICAGO	IL		01/13/2023				(27)			(27)		105	105			
100090105	CONSHOHOCKEN	PA		01/13/2023				(58)			(58)		873	873			
100090106	MOSES LAKE	WA		01/13/2023				(93)			(93)		400	400			
100090107	SOQUEL	CA		01/13/2023				(27)			(27)		315	315			
100090108	FORT MILL	SC		01/13/2023				(53)			(53)		303	303			
100090109	HOUSTON	TX		01/13/2023				(47)			(47)		109	109			
100090110	HEMET	CA		01/13/2023				(42)			(42)		592	592			
100090111	ALEXANDRIA	VA		01/13/2023				(60)			(60)		207	207			
100090113	BREMERTON	WA		01/13/2023				(172)			(172)		2,385	2,385			
100090114	AVONDALE	AZ		01/13/2023				(28)			(28)		172	172			
100090115	SAN MARCOS	CA		01/13/2023				(864)			(864)		26,046	26,046			
100090116	LONG BEACH	CA		01/13/2023				(160)			(160)		1,023	1,023			
100090117	LAKEHILLS	TX		01/13/2023				(70)			(70)		357	357			
100090118	NEW BRAUNFELS	TX		01/13/2023				(23)			(23)		166	166			
100090119	CINCINNATI	OH		01/13/2023				(19)			(19)		121	121			
100090120	VERNAL	UT		01/13/2023				39			39		460	460			
100090121	CALIMESA	CA		01/13/2023				(47)			(47)		471	471			
100090122	MIAMI GARDENS	FL		01/13/2023				(66)			(66)		354	354			
100090123	MULBERRY	FL		01/13/2023				(62)			(62)		267	267			
100090124	RICHLAND	WA		01/13/2023				(21)			(21)		1,213	1,213			
100090125	LA MIRADA	CA		01/13/2023				(49)			(49)		370	370			
100090126	PORTLAND	OR		01/13/2023				(46)			(46)		246	246			
100090127	BOERNE	TX		01/13/2023				(1)			(1)		1,411	1,411			
100090128	LONDON	KY		01/13/2023				(27)			(27)		222	222			
100090129	LAS VEGAS	NV		01/13/2023				(641)			(641)		17,490	17,490			
100090130	SHELBYVILLE	KY		01/13/2023				(44)			(44)		152	152			
100090132	GAFFNEY	SC		01/13/2023				(12)			(12)		357	357			
100090133	HENDERSON	NV		01/13/2023				35			35		5,436	5,436			
100090134	PHOENIX	AZ		01/13/2023				(278)			(278)		1,571	1,571			
100090135	PRYOR	OK		01/13/2023				(17)			(17)		124	124			
100090136	FRANKFORT	KY		01/13/2023				(49)			(49)		96	96			
100090137	ORLANDO	FL		01/13/2023				(45)			(45)		238	238			
100090143	ORLANDO	FL		01/13/2023				125			125		334	334			
100090145	ROCKPORT	TX		01/13/2023				(128)			(128)		325	325			
100090149	SPOKANE	WA		01/13/2023				(42)			(42)		338	338			
100090151	DALLAS	TX		01/13/2023				(54)			(54)		91	91			
100090154	RIVERDALE	MD		01/13/2023				(59)			(59)		180	180			
100090155	CLERMONT	FL		01/13/2023				(86)			(86)		166	166			
100090157	YUCAIPA	CA		01/13/2023				(60)			(60)		174	174			
100090158	OSSINING	NY		01/13/2023				15			15		989	989			
100090159	PAWTUCKET	RI		01/13/2023				(34)			(34)		169	169			
100090160	WAYNE	NJ		01/13/2023				(64)			(64)		125	125			
100090161	GREELEY	CO		01/13/2023				(195)			(195)		2,302	2,302			
100090162	ENGLEWOOD	FL		01/13/2023				(7)			(7)		545	545			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090163	MARCO ISLAND	FL		01/13/2023				30			30		778	778			
100090164	HOFFMAN ESTATES	IL		01/13/2023				(46)			(46)		475	475			
100090167	ARLINGTON	TX		01/13/2023				(26)			(26)		298	298			
100090168	SUNRISE	FL		01/13/2023				455			455		833	833			
100090169	HIALEAH	FL		01/13/2023				(65)			(65)		78	78			
100090173	GREENACRES	FL		01/13/2023				16			16		283	283			
100090174	BALTIMORE	MD		01/13/2023				(13)			(13)		195	195			
100090178	PASADENA	TX		01/13/2023				60			60		517	517			
100090183	STATEN ISLAND	NY		01/13/2023				(50)			(50)		565	565			
100090187	INDEPENDENCE	VA		01/13/2023				(4)			(4)		425	425			
100090188	FAYETTEVILLE	NC		01/13/2023				(21)			(21)		454	454			
100090191	HALLANDALE BEACH	FL		01/13/2023				8			8		375	375			
100090192	AUGUSTA	GA		01/13/2023				57			57		608	608			
100090196	DELTONA	FL		01/13/2023				(9)			(9)		597	597			
100090197	RALEIGH	NC		01/13/2023				(5)			(5)		839	839			
100090199	FREDERICKSBURG	TX		01/13/2023				130			130		676	676			
100090201	ANDERSON	SC		01/13/2023				(26)			(26)		286	286			
100090202	ANDERSON	SC		01/13/2023				(28)			(28)		286	286			
100090204	SOUTH EUCLID	OH		01/13/2023				(8)			(8)		203	203			
100090205	MYRTLE BEACH	SC		01/13/2023				(30)			(30)		159	159			
100090206	MYRTLE BEACH	SC		01/13/2023				(40)			(40)		174	174			
100090207	MYRTLE BEACH	SC		01/13/2023				(1,452)			(1,452)		18,762	18,762			
100090211	SAN ANTONIO	TX		01/13/2023				(35)			(35)		141	141			
100090214	HONOLULU	HI		01/13/2023				(43)			(43)		400	400			
100090217	SPRING	TX		01/13/2023				(46)			(46)		275	275			
100090218	EL CENTRO	CA		01/13/2023				(24)			(24)		314	314			
100090219	NASHVILLE	TN		01/13/2023				(44)			(44)		179	179			
100090221	LEXINGTON	KY		01/13/2023				(60)			(60)		271	271			
100090222	HOUSTON	TX		01/13/2023				(54)			(54)		344	344			
100090223	TAMPA	FL		01/13/2023				(25)			(25)		297	297			
100090226	ELWOOD	IL		01/13/2023				(29)			(29)		106	106			
100090229	MIAMI	FL		01/13/2023				(77)			(77)		778	778			
100090230	TAMPA	FL		01/13/2023				(61)			(61)		484	484			
100090231	TAMPA	FL		01/13/2023				(23)			(23)		126	126			
100090233	GREER	SC		01/13/2023				(29)			(29)		140	140			
100090235	NEW BRITAIN	CT		01/13/2023				(43)			(43)		361	361			
100090236	CHICAGO	IL		01/13/2023				(34)			(34)		211	211			
100090237	SIMPSONVILLE	SC		01/13/2023				(60)			(60)		172	172			
100090243	BUMPASS	VA		01/13/2023				(52)			(52)		259	259			
100090245	SAN BERNARDINO	CA		01/13/2023				(64)			(64)		208	208			
100090248	PENSACOLA	FL		01/13/2023				(33)			(33)		80	80			
100090249	LAS VEGAS	NV		01/13/2023				(63)			(63)		287	287			
100090250	MISSOURI CITY	TX		01/13/2023				(171)			(171)		1,641	1,641			
100090251	CAPE CORAL	FL		01/13/2023				(40)			(40)		113	113			
100090253	ALBANY	NY		01/13/2023				(13)			(13)		174	174			
100090254	CIRCLEVILLE	OH		01/13/2023				(52)			(52)		161	161			
100090255	PHOENIX	AZ		01/13/2023				(66)			(66)		583	583			
100090263	ARROWBEAR	CA		01/13/2023				(56)			(56)		234	234			
100090264	VACAVILLE	CA		01/13/2023				(283)			(283)		2,301	2,301			
100090265	SUNNY ISLES BEACH	FL		01/13/2023				(123)			(123)		429	429			
100090267	MOUNT DORA	FL		01/13/2023				(46)			(46)		167	167			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090268	JACKSONVILLE	FL		01/13/2023				(46)			(46)		97	97			
100090271	HOUSTON	TX		01/13/2023				(61)			(61)		223	223			
100090274	HOUSTON	TX		01/13/2023				(1,774)			(1,774)		13,239	13,239			
100090275	OCALA	FL		01/13/2023				(44)			(44)		255	255			
100090276	MYRTLE BEACH	SC		01/13/2023				(49)			(49)		115	115			
100090279	ONTARIO	CA		01/13/2023				(80)			(80)		619	619			
100090281	LA QUINTA	CA		01/13/2023				(39)			(39)		203	203			
100090282	CITRUS SPRINGS	FL		01/13/2023				(39)			(39)		195	195			
100090284	MINNEOLA	FL		01/13/2023				(62)			(62)		198	198			
100090286	BOYNTON BEACH	FL		01/13/2023				(53)			(53)		225	225			
100090287	OXFORD	NC		01/13/2023				(55)			(55)		151	151			
100090288	MYRTLE BEACH	SC		01/13/2023				(55)			(55)		109	109			
100090291	PALO ALTO	CA		01/13/2023				1			1		2,615	2,615			
100090292	GARLAND	TX		01/13/2023				(52)			(52)		105	105			
100090293	LAS VEGAS	NV		01/13/2023				(45)			(45)		123	123			
100090294	TEMPLE CITY	CA		01/13/2023				(108)			(108)		756	756			
100090295	MIAMI	FL		01/13/2023				(92)			(92)		262	262			
100090299	HOUSTON	TX		01/13/2023				(3)			(3)		394	394			
100090300	GLASSBORO	NJ		01/13/2023				(16)			(16)		289	289			
100090301	DAVENPORT	FL		01/13/2023				(43)			(43)		200	200			
100090307	MONTCLAIR	CA		01/06/2023				(65)			(65)		832	832			
100090308	CAMAS	WA		01/06/2023				(137)			(137)		1,497	1,497			
100090311	PITTSBURGH	PA		01/06/2023				(46)			(46)		190	190			
100090312	PITTSBURGH	PA		01/06/2023				(47)			(47)		205	205			
100090313	PHOENIX	AZ		01/06/2023				(7)			(7)		188	188			
100090314	EAST ORANGE	NJ		01/06/2023				54			54		325	325			
100090315	PITTSBURGH	PA		01/06/2023				(30)			(30)		311	311			
100090316	OAK RIDGE	TN		01/06/2023				(81)			(81)		109	109			
100090317	LEESVILLE	SC		01/06/2023				(2)			(2)		291	291			
100090319	REEDSBURG	WI		01/06/2023				(5)			(5)		132	132			
100090320	BRIDGEPORT	CT		01/06/2023				4			4		392	392			
100090321	DALLAS	TX		01/06/2023				(63)			(63)		139	139			
100090323	CAMAS	WA		01/06/2023				(76)			(76)		382	382			
100090325	HAWTHORNE	CA		01/06/2023				(78)			(78)		268	268			
100090326	MIDLAND	TX		01/06/2023				(64)			(64)		238	238			
100090327	FORT WORTH	TX		01/06/2023				(77)			(77)		252	252			
100090330	SCOTTSDALE	AZ		12/22/2022		636,788		(4,704)			(4,704)		523	523			
100090331	CHANDLER	AZ		12/22/2022		401,819		(11)			(11)		581	581			
100090332	SAN JOSE	CA		12/22/2022		1,594,003		61			61		9,174	9,174			
100090333	BERMUDA DUNES	CA		12/22/2022		678,794		(75)			(75)		655	655			
100090334	NEWNAN	GA		12/22/2022		377,013		(46)			(46)		404	404			
100090336	MODESTO	CA		12/22/2022		250,912		(19)			(19)		309	309			
100090337	MARIPOSA	CA		12/22/2022		368,885		(11)			(11)		325	325			
100090338	SAINT CLOUD	FL		12/22/2022		445,522		(46)			(46)		419	419			
100090340	NAVARRE	FL		12/22/2022		492,489		(67)			(67)		429	429			
100090341	LOS LUNAS	NM		12/22/2022		298,573		29			29		379	379			
100090344	NAPLES	FL		12/22/2022		301,794		(39)			(39)		229	229			
100090346	LAKE WORTH	FL		12/22/2022		378,500		(22)			(22)		436	436			
100090347	AURORA	CO		02/03/2023				(24)			(24)		589	589			
100090349	PEORIA	AZ		02/03/2023				(21)			(21)		94	94			
100090352	DALLAS	TX		02/03/2023				(60)			(60)		195	195			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090355	BALDWIN PARK	CA		02/03/2023				(128)			(128)		1,430	1,430			
100090356	FRANKFORT	KY		02/03/2023				(2)			(2)		176	176			
100090360	PAWLEYS ISLAND	SC		02/03/2023				(205)			(205)		5,000	5,000			
100090368	KANNAPOLIS	NC		02/03/2023				(26)			(26)		58	58			
100090376	GALVESTON	TX		12/28/2022		178,622		(13)			(13)		99	99			
100090377	GLENDALE	AZ		12/28/2022		437,429		(73)			(73)		257	257			
100090379	SAN JOSE	CA		12/28/2022		490,770		(5)			(5)		373	373			
100090381	SUNLAND	CA		12/28/2022		813,869		(70)			(70)		419	419			
100090383	TEMPLE	TX		12/28/2022		274,918		(52)			(52)		488	488			
100090384	TUSTIN	CA		12/28/2022		441,207		(67)			(67)		411	411			
100090385	RICHMOND	CA		12/28/2022		443,799		(44)			(44)		462	462			
100090387	DAVENPORT	FL		12/28/2022		419,798		(88)			(88)		346	346			
100090388	TULSA	OK		12/28/2022		230,930		(49)			(49)		240	240			
100090390	GARDEN GROVE	CA		12/28/2022		851,645		(115)			(115)		934	934			
100090391	BRUNSWICK	OH		12/28/2022		303,061		(63)			(63)		311	311			
100090393	TOMBALL	TX		12/28/2022		302,969		(65)			(65)		217	217			
100090395	HUMBLE	TX		12/28/2022		317,241		(50)			(50)		529	529			
100090400	MENIFEE	CA		12/28/2022		537,777		(40)			(40)		779	779			
100090401	GRAND PRAIRIE	TX		12/28/2022		336,154		(28)			(28)		578	578			
100090404	SAN BERNARDINO	CA		12/28/2022		324,317		(76)			(76)		391	391			
100090406	AURORA	CO		12/28/2022		494,195		163			163		18,836	18,836			
100090407	TORRANCE	CA		12/28/2022		726,619		18			18		1,207	1,207			
100090413	LA QUINTA	CA		12/28/2022		1,936,379		(155)			(155)		2,610	2,610			
100090415	SANTA ANA	CA		12/28/2022		1,029,727		(131)			(131)		1,232	1,232			
100090416	BROKEN ARROW	OK		12/28/2022		237,361		(64)			(64)		416	416			
100090418	WINSLOW	AZ		12/28/2022		209,838		(32)			(32)		244	244			
100090419	IRVINE	CA		12/28/2022		467,251		(21)			(21)		645	645			
100090420	PARAMOUNT	CA		12/28/2022		288,684		(91)			(91)		547	547			
100090423	MORENO VALLEY	CA		12/28/2022		166,292		(1,405)			(1,405)		229	229			
100090424	SAN DIEGO	CA		12/28/2022		623,078		(74)			(74)		600	600			
100090427	SAN DIEGO	CA		12/28/2022		426,300		(31)			(31)		437	437			
100090428	PALMDALE	CA		12/28/2022		434,921		(1,425)			(1,425)		461	461			
100090429	CORONA	CA		12/28/2022		264,224		(22)			(22)		146	146			
100090430	KATY	TX		12/28/2022		871,162		(89)			(89)		820	820			
100090560	Amsterdam	NLD		12/28/2022		15,412							36	36	(5)		(5)
100090562	Amsterdam	NLD		12/28/2022		163,755							1,641	1,641	(231)		(231)
100090566	Amsterdam	NLD		12/28/2022		11,559							176	176	(25)		(25)
100090570	Amsterdam	NLD		12/28/2022		15,840							164	164	(23)		(23)
100090574	Amsterdam	NLD		12/28/2022		14,128							196	196	(28)		(28)
100090578	Amsterdam	NLD		12/28/2022		9,847							99	99	(14)		(14)
100090600	Amsterdam	NLD		12/28/2022		4,281							41	41	(6)		(6)
100090605	Amsterdam	NLD		12/28/2022		12,630							127	127	(18)		(18)
100090615	RONKONKOMA	NY		12/29/2022		389,245		(4,371)			(4,371)		775	775			
100090622	NEWARK	NJ		12/29/2022		323,953		15			15		438	438			
100090623	WOODSIDE	NY		12/29/2022		811,342		(137)			(137)		1,583	1,583			
100090625	WESTBROOKVILLE	NY		12/29/2022		213,129		(3,224)			(3,224)		406	406			
100090626	MILLVILLE	NJ		12/29/2022		153,252		(2,278)			(2,278)		305	305			
100090630	INDIANAPOLIS	IN		12/29/2022		131,288		(4)			(4)		280	280			
100090631	BRENTWOOD	NY		12/29/2022		329,575		17			17						
100090632	PLANDOME	NY		12/29/2022		1,550,875		(295)			(295)		3,060	3,060			
100090633	NEW HAVEN	CT		12/29/2022		316,384		(16)			(16)		683	683			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090634	MARYSVILLE	CA		12/29/2022		340,815		(40)			(40)		587	587			
100090635	WATERBURY	CT		12/29/2022		196,667		(10)			(10)		424	424			
100090637	CHICAGO	IL		12/29/2022		140,801		(21)			(21)		255	255			
100090640	BALTIMORE	MD		12/29/2022		113,815		(5)			(5)		232	232			
100090651	HACKETTSTOWN	NJ		12/29/2022		283,781		(21)			(21)		617	617			
100090653	THE BRONX	NY		12/29/2022		736,126		(8,273)			(8,273)		1,464	1,464			
100090656	TORRINGTON	CT		12/29/2022		185,949							308	308			
100090658	HAMLET	NC		12/29/2022		94,037		(15)			(15)		163	163			
100090664	FORT LAUDERDALE	FL		12/29/2022		482,509		(23)			(23)		990	990			
100090667	JACKSONVILLE	FL		12/29/2022		101,935		(2)			(2)		184	184			
100090670	DETROIT	MI		12/29/2022		77,060		(7)			(7)		126	126			
100090671	BROOKLYN	NY		12/29/2022		376,828		(12)			(12)		831	831			
100090674	INDIANAPOLIS	IN		12/29/2022		125,726		(3)			(3)		246	246			
100090677	DETROIT	MI		12/29/2022		181,039		(29)			(29)		314	314			
100090682	TRENTON	NJ		12/29/2022		122,246		(6)			(6)		261	261			
100090685	SHIRLEY	NY		12/29/2022		361,457		(56)			(56)		642	642			
100090686	TULLAHOMA	TN		12/29/2022		151,980		(19)			(19)		277	277			
100090687	HAMILTON	NJ		12/29/2022		213,677		(6)			(6)		395	395			
100090689	NEPTUNE CITY	NJ		12/29/2022		475,536		(34)			(34)		1,000	1,000			
100090690	RALEIGH	NC		12/29/2022		104,242		(13)			(13)		185	185			
100090691	LINWOOD	PA		12/29/2022		126,295		(2)			(2)		225	225			
100090694	UNIVERSITY HEIGHTS	OH		12/29/2022		155,364		(24)			(24)		275	275			
100090695	SHIRLEY	NY		12/29/2022		306,788		(45)			(45)		575	575			
100090696	ROOSEVELT	NY		12/29/2022		477,600		(61)			(61)		897	897			
100090697	CENTRAL ISLIP	NY		12/29/2022		365,626		(13)			(13)		667	667			
100090699	FAR ROCKAWAY	NY		12/29/2022		706,391		(37)			(37)		1,427	1,427			
100090700	UNIVERSITY HEIGHTS	OH		12/29/2022		152,745		(21)			(21)		268	268			
100090702	SAN ANTONIO	TX		12/29/2022		137,775		(4)			(4)		255	255			
100090703	WEST BABYLON	NY		12/29/2022		320,094		(6)			(6)		558	558			
100090705	SYRACUSE	NY		12/29/2022		90,613		(1,497)			(1,497)		148	148			
100090707	MONTICELLO	NY		12/29/2022		116,826		(1,668)			(1,668)		247	247			
100090708	JERSEY CITY	NJ		12/29/2022		1,144,063		(32)			(32)		2,142	2,142			
100090715	WARETOWN	NJ		12/29/2022		177,161		(29)			(29)		343	343			
100090716	HICKSVILLE	NY		12/29/2022		540,121		(75)			(75)		991	991			
100090718	MOUNT LAUREL TOWNSHIP	NJ		12/29/2022		201,630		(7)			(7)		410	410			
100090719	BENSON	AZ		12/29/2022		166,552		(7)			(7)		332	332			
100090721	JACKSONVILLE	FL		12/29/2022		170,258		(7)			(7)		331	331			
100090722	BALDWIN CITY	KS		12/29/2022		122,743		(5)			(5)		243	243			
100090725	LAUDERHILL	FL		12/29/2022		126,069		(11)			(11)		257	257			
100090727	BRONX	NY		12/29/2022		1,055,184		(13,049)			(13,049)		1,846	1,846			
100090728	EAST ORANGE	NJ		12/29/2022		420,542		(42)			(42)		853	853			
100090729	WILMINGTON	DE		12/29/2022		190,085		(28)			(28)		309	309			
100090730	BRIDGEPORT	CT		12/29/2022		358,483		(41)			(41)		668	668			
100090732	BALTIMORE	MD		12/29/2022		139,615		(4)			(4)		269	269			
100090734	SAN CLEMENTE	CA		01/09/2023				64			64		1,308	1,308			
100090735	MOUNT VERNON	WA		01/09/2023				(37)			(37)		614	614			
100090737	LOS ANGELES	CA		01/09/2023				19			19		843	843			
100090738	SACRAMENTO	CA		01/09/2023				3			3		91	91			
100090739	CATSKILL	NY		01/09/2023				8			8		234	234			
100090740	RIVERSIDE	CA		01/09/2023				(24)			(24)		647	647			
100090742	MACOMB	MI		01/09/2023				(11)			(11)		150	150			

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100090748	HEWLETT	NY		01/09/2023				30			30		2,045	2,045			
100090749	HIALEAH	FL		01/09/2023				(46)			(46)		210	210			
100090751	LAS VEGAS	NV		01/09/2023				(51)			(51)		334	334			
100090766	MIAMI	FL		02/28/2023				(387)			(387)		543	543			
100090768	HARKER HEIGHTS	TX		02/28/2023				(189)			(189)		90	90			
100090774	IRVINE	CA		02/28/2023				(833)			(833)		1,494	1,494			
100090781	SANFORD	FL		02/28/2023				(292)			(292)		822	822			
100090784	TINLEY PARK	IL		02/28/2023				(177)			(177)		155	155			
100090791	ESCONDIDO	CA		02/28/2023				(276)			(276)		178	178			
100090838	DALLAS	TX		01/06/2023				(106)			(106)		974	974			
100090839	LYNN HAVEN	FL		01/06/2023				2			2		559	559			
100090841	BOUND BROOK	NJ		01/06/2023				(27)			(27)		483	483			
100090842	DESTIN	FL		01/06/2023				(65)			(65)		128	128			
100090845	LANCASTER	TX		01/06/2023				(38)			(38)		62	62			
100090846	FORT WALTON BEACH	FL		01/06/2023				(26)			(26)		441	441			
100090848	PITTSBURG	CA		01/06/2023				(38)			(38)		235	235			
100090849	MORRO BAY	CA		01/06/2023				(55)			(55)		305	305			
100090850	CAVE CREEK	AZ		01/06/2023				(42)			(42)		121	121			
100090851	PITTSBURGH	PA		01/06/2023				2			2		283	283			
100090852	DEERFIELD BEACH	FL		01/06/2023				(83)			(83)		641	641			
100090855	(TARZANA AREA) LOS ANGELES	CA		01/06/2023				(181)			(181)		1,197	1,197			
100090856	VENTURA	CA		01/06/2023				(28)			(28)		276	276			
100090857	NEWARK	NJ		01/06/2023				(2)			(2)		537	537			
100090858	MULLICA HILL	NJ		01/06/2023				(11)			(11)		367	367			
100090859	GRAND PRAIRIE	TX		01/06/2023				(73)			(73)		2,222	2,222			
100090860	MIAMI	FL		01/06/2023				129			129		474	474			
100090861	KYLE	TX		01/06/2023				(14)			(14)		161	161			
100090862	HONOLULU	HI		01/06/2023				22			22		(734)	(734)			
100090863	SMYRNA	GA		01/06/2023				1			1		(331)	(331)			
100091307	EL CENTRO	CA		01/13/2023				(57)			(57)		410	410			
100091308	KISSIMMEE	FL		01/13/2023				(101)			(101)		426	426			
100091309	NORTH ATTLEBORO	MA		01/13/2023				(6)			(6)		352	352			
100091310	GOODLETTSVILLE	TN		01/13/2023				(16)			(16)		384	384			
100091311	ATLANTA	GA		01/13/2023				(4,243)			(4,243)		228	228			
100091314	FRESNO	CA		01/13/2023									274	274			
100091315	DETRIOT	MI		01/13/2023				(6)			(6)		198	198			
100091317	EL CAJON	CA		01/13/2023				(38)			(38)		1,000	1,000			
100091319	INGLESIDE	IL		01/13/2023				11			11		178	178			
100091320	BERLIN	CT		01/13/2023				(12)			(12)		235	235			
100091322	HOUSTON	TX		01/13/2023				(32)			(32)		238	238			
100091323	SACRAMENTO	CA		01/13/2023				(17)			(17)		417	417			
100091324	ENUMCLAW	WA		01/13/2023				72			72		796	796			
100091325	BRADBURY	CA		01/13/2023				(91)			(91)		607	607			
100091326	RANCHO MIRAGE	CA		01/13/2023				(21)			(21)		446	446			
100091327	CYPRESS	TX		01/13/2023				(67)			(67)		452	452			
100091328	WHITTIER	CA		01/13/2023				(32)			(32)		244	244			
100091329	SANTA ROSA BEACH	FL		01/13/2023				(50)			(50)		314	314			
100091330	SAVANNAH	GA		01/13/2023				(103)			(103)		1,145	1,145			
100091331	ENCINITAS	CA		01/13/2023				35			35		1,247	1,247			
100091332	JONESBORO	GA		01/13/2023				(2)			(2)		195	195			
100091333	ROCHELLE PARK	NJ		01/13/2023				35			35		179	179			

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100091334	OLYMPIA	WA		01/13/2023				(19)			(19)		166	166			
100091336	HARTFORD	CT		01/13/2023				(62)			(62)		213	213			
100091363	MAGNOLIA	TX		02/22/2023				24			24		247	247			
100091368	DURHAM	NC		02/22/2023				(10)			(10)		232	232			
100091381	VALLEJO	CA		02/22/2023				68			68		790	790			
100091382	JEFFERSON	LA		02/22/2023				20			20		240	240			
100091387	DUCK CREEK VILLAGE	UT		02/22/2023				30			30		379	379			
100091389	MONTAGUE	NJ		02/22/2023				7			7		(149)	(149)			
100091403	MESA	AZ		02/22/2023				(17)			(17)		335	335			
100091404	LAKEWOOD	CO		02/22/2023				8			8		408	408			
100091409	LEHIGH ACRES	FL		02/22/2023				13			13		255	255			
100091417	GLEN HAVEN	CO		02/22/2023				(17)			(17)		223	223			
100091422	OLATHE	KS		02/22/2023				(13)			(13)		141	141			
100091425	SANTA CLARA	UT		02/22/2023				(12)			(12)		288	288			
100091438	RESEDA	CA		02/22/2023				(30)			(30)		1,005	1,005			
100091450	LA MESA	CA		01/20/2023				(25)			(25)		283	283			
100091451	FULSHEAR	TX		01/20/2023				(38)			(38)		250	250			
100091452	SCOTTSDALE	AZ		01/20/2023				(3,329)			(3,329)		350	350			
100091453	CATAWBA	NC		01/20/2023				(12)			(12)		160	160			
100091454	PORTER RANCH	CA		01/20/2023				(237)			(237)		805	805			
100091455	STOCKTON	CA		01/20/2023				(105)			(105)		1,124	1,124			
100091456	ORLANDO	FL		01/20/2023				(48)			(48)		503	503			
100091457	LOMA LINDA	CA		01/20/2023				(57)			(57)		496	496			
100091458	WEST HILLS	CA		01/20/2023				(76)			(76)		268	268			
100091459	MONTEREY PARK	CA		01/20/2023				(40)			(40)		274	274			
100091460	PHOENIX	AZ		01/20/2023				23			23		175	175			
100091462	COLORADO SPRINGS	CO		01/20/2023				(6)			(6)		78	78			
100091463	MEMPHIS	TN		01/20/2023				(23)			(23)		689	689			
100091464	CEDARTOWN	GA		01/20/2023				(18)			(18)		380	380			
100091465	CEDARTOWN	GA		01/20/2023				(13)			(13)		354	354			
100091466	CEDARTOWN	GA		01/20/2023				(13)			(13)		360	360			
100091467	CHICAGO	IL		01/20/2023				(11)			(11)		376	376			
100091468	CEDARTOWN	GA		01/20/2023				(14)			(14)		343	343			
100091469	CEDARTOWN	GA		01/20/2023				(14)			(14)		343	343			
100091471	ZEPHYRHILLS	FL		01/20/2023				3			3		360	360			
100091472	MOUNT VERNON	NY		01/20/2023				(47)			(47)		937	937			
100091473	DAYTON	OH		01/20/2023				(12)			(12)		222	222			
100091474	WYLIE	TX		01/20/2023				(11)			(11)		304	304			
100091476	CHICAGO	IL		01/20/2023				(6)			(6)		150	150			
100091477	WESTBURY	NY		01/20/2023				(2,143)			(2,143)		479	479			
100091480	KEARNY	NJ		01/20/2023				(21)			(21)		720	720			
100091481	WOODSIDE	NY		01/20/2023				6			6		1,285	1,285			
100091482	BROOKLYN	NY		01/20/2023				20			20		574	574			
100091486	LOS ANGELES	CA		01/20/2023				(11)			(11)		273	273			
100091488	BROOKLYN	NY		01/20/2023				(1,224)			(1,224)		248	248			
100091489	KANSAS CITY	MO		01/20/2023				(11)			(11)		389	389			
100091491	KANSAS CITY	MO		01/20/2023				(10)			(10)		337	337			
100091492	KANSAS CITY	MO		01/20/2023				(9)			(9)		310	310			
100091495	BRONX	NY		01/20/2023				(59)			(59)		1,082	1,082			
100091496	YONKERS	NY		01/20/2023				(37)			(37)		1,053	1,053			
100091497	FLORAL PARK	NY		01/20/2023				(38)			(38)		696	696			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091498	IRVINGTON	NJ		01/20/2023				(20)			(20)		920	920			
100091501	MONTICELLO	NY		01/20/2023				(8)			(8)		226	226			
100091502	LYNCHBURG	VA		01/20/2023				(6)			(6)		146	146			
100091503	EVANSVILLE	IN		01/20/2023				(7)			(7)		138	138			
100091504	BOCA RATON	FL		01/20/2023				(3,434)			(3,434)		968	968			
100091505	AKRON	OH		01/20/2023				(8)			(8)		175	175			
100091506	BROOKLYN	NY		01/20/2023				(7,023)			(7,023)		1,626	1,626			
100091507	TOMS RIVER	NJ		01/20/2023				(15)			(15)		584	584			
100091508	WEST BEND	WI		01/20/2023				(15)			(15)		269	269			
100091509	BRONX	NY		01/20/2023				41			41		984	984			
100091512	HOLLYWOOD	FL		01/20/2023				(33)			(33)		1,058	1,058			
100091514	TRENTON	NJ		01/20/2023				(12)			(12)		221	221			
100091516	CHICAGO	IL		01/20/2023				(2,508)			(2,508)		333	333			
100091518	DUNDALK	MD		01/20/2023				1			1		366	366			
100091520	THE BRONX	NY		01/20/2023				(7,387)			(7,387)		1,706	1,706			
100091522	BALTIMORE	MD		01/20/2023				(11)			(11)		304	304			
100091523	LINDENWOLD	NJ		01/20/2023				(10)			(10)		403	403			
100091524	MISSOULA	MT		01/20/2023				(19)			(19)		858	858			
100091525	ROSEDALE	NY		01/20/2023				(29)			(29)		542	542			
100091526	HARTFORD	CT		01/20/2023				(25)			(25)		474	474			
100091527	NEWPORT NEWS	VA		01/20/2023				(12)			(12)		305	305			
100091528	OXFORD	GA		01/20/2023				(11)			(11)		315	315			
100091530	BELLEVILLE	IL		01/20/2023				(7)			(7)		209	209			
100091531	HANCEVILLE	AL		01/20/2023				(10)			(10)		274	274			
100091532	BYRAM TOWNSHIP	NJ		01/20/2023				(21)			(21)		433	433			
100091533	WEST BABYLON	NY		01/20/2023				(20)			(20)		413	413			
100091534	HARVEY	IL		01/20/2023				(6)			(6)		156	156			
100091535	PHILADELPHIA	PA		01/20/2023				(2,761)			(2,761)		461	461			
100091536	PHILADELPHIA	PA		01/20/2023				(3,031)			(3,031)		481	481			
100091537	TRENTON	NJ		01/20/2023				(13)			(13)		244	244			
100091539	SUFFOLK	VA		01/20/2023				(11)			(11)		292	292			
100091540	GREENVILLE	SC		01/20/2023				(3)			(3)		276	276			
100091541	BIG SPRING	TX		01/20/2023				(1,498)			(1,498)		182	182			
100091542	BROOKLYN	NY		01/20/2023				(16,834)			(16,834)		4,115	4,115			
100091544	BROOKLYN	NY		01/20/2023				(6,108)			(6,108)		1,624	1,624			
100091547	LAKE RONKONKOMA	NY		01/20/2023				15			15		679	679			
100091548	CINCINNATI	OH		01/20/2023				4			4		264	264			
100091549	PITTSBURGH	PA		01/20/2023				5			5		124	124			
100091550	PHILADELPHIA	PA		01/20/2023				(18)			(18)		312	312			
100091551	STATEN ISLAND	NY		01/20/2023				(11)			(11)		911	911			
100091552	CINCINNATI	OH		01/20/2023				3			3						
100091642	VALLEY VILLAGE	CA		01/27/2023				(52)			(52)		936	936			
100091643	ENCINO	CA		01/27/2023				(73)			(73)		964	964			
100091644	RIALTO	CA		01/27/2023				(9)			(9)		954	954			
100091648	MILTON	GA		01/27/2023				(5)			(5)		110	110			
100091650	KYLE	TX		01/27/2023				(23)			(23)		362	362			
100091653	CHICAGO	IL		01/27/2023				229			229		341	341			
100091655	BELLAIRE	MI		01/27/2023				(22)			(22)		200	200			
100091656	LAKEWOOD	CO		01/27/2023				4			4		207	207			
100091657	TOMALES	CA		01/27/2023				(104)			(104)		625	625			
100091658	LAGUNA BEACH	CA		01/27/2023				(231)			(231)		1,918	1,918			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091659	YORK	PA		01/27/2023				(16)			(16)		253	253			
100091660	TULALIP	WA		01/27/2023				(66)			(66)		814	814			
100091661	LAS VEGAS	NV		01/27/2023				(26)			(26)		387	387			
100091662	DELHI	CA		01/27/2023				(33)			(33)		191	191			
100091663	DAVENPORT	FL		01/27/2023				(96)			(96)		504	504			
100091664	HELLERTOWN	PA		01/27/2023				(34)			(34)		195	195			
100091665	SARASOTA	FL		01/27/2023				(19)			(19)		175	175			
100091666	PASADENA	MD		01/27/2023				(29)			(29)		204	204			
100091668	SURPRISE	AZ		01/27/2023				(795)			(795)		139	139			
100091670	GARDNER	MA		01/27/2023				(12)			(12)		81	81			
100091671	MANALAPAN	NJ		01/27/2023				(11)			(11)		107	107			
100091672	ESSEX	MD		01/27/2023				(9)			(9)		149	149			
100091673	KISSIMMEE	FL		01/27/2023				(79)			(79)		428	428			
100091674	JOPPA	MD		01/27/2023				(11)			(11)		162	162			
100091675	CAPE MAY COURT HOUSE	NJ		01/27/2023				(42)			(42)		162	162			
100091678	LAKE ELSINORE	CA		01/27/2023				(45)			(45)		641	641			
100091679	ATLANTA	GA		01/27/2023				(22)			(22)		145	145			
100091680	ARIZONA CITY	AZ		01/27/2023				14			14						
100091766	CONROE	TX		01/30/2023				(51)			(51)		576	576			
100091767	JUNE LAKE	CA		01/30/2023				(81)			(81)		305	305			
100091770	DENVER	NC		01/30/2023				(36)			(36)		183	183			
100091776	TEMPE	AZ		01/30/2023				(129)			(129)		819	819			
100091777	ARLINGTON HEIGHTS	IL		01/30/2023				(22)			(22)		112	112			
100091778	COTTONWOOD	AZ		01/30/2023				(42)			(42)		142	142			
100091780	PHOENIX	AZ		01/30/2023				(44)			(44)		225	225			
100091782	HOLLISTER	CA		01/30/2023				(69)			(69)		494	494			
100091783	MANCHESTER TOWNSHIP	NJ		01/30/2023				(51)			(51)		197	197			
100091789	LOCK HAVEN	PA		01/30/2023				(38)			(38)		86	86			
100091791	GRASS VALLEY	CA		01/30/2023				(38)			(38)		296	296			
100091795	KATY	TX		01/30/2023				33			33		517	517			
100091799	ELK GROVE	CA		01/30/2023				(34)			(34)		295	295			
100091800	ELK GROVE	CA		01/30/2023				(33)			(33)		234	234			
100091803	PHILADELPHIA	PA		01/30/2023				(17)			(17)		56	56			
100091808	LOS ANGELES	CA		01/30/2023				3			3		472	472			
100091812	PLYMOUTH	MI		01/30/2023				(813)			(813)		20,000	20,000			
100091815	HOUSTON	TX		01/30/2023				(46)			(46)		160	160			
100091818	BONITA SPRINGS	FL		01/30/2023				(80)			(80)		636	636			
100091822	PALMDALE	CA		01/30/2023				(36)			(36)		165	165			
100091823	ANTIOCH	CA		01/30/2023				5			5		300	300			
100091826	LINCOLN	CA		01/30/2023				(51)			(51)		417	417			
100091827	SAN ANTONIO	TX		01/30/2023				(86)			(86)		2,433	2,433			
100091828	HALLANDALE	FL		01/30/2023				(55)			(55)		363	363			
100091829	BURBANK	CA		01/30/2023				(120)			(120)		504	504			
100091831	SACRAMENTO	CA		01/30/2023				(35)			(35)		216	216			
100091832	BURBANK	CA		01/30/2023				(112)			(112)		515	515			
100091841	YORBA LINDA	CA		01/30/2023				(96)			(96)		883	883			
100091848	OAKLAND	CA		01/30/2023				(52)			(52)		305	305			
100091851	MANVEL	TX		01/30/2023				12			12		301	301			
100091854	VALLEJO	CA		01/30/2023				(34)			(34)		568	568			
100091856	LOUISVILLE	KY		01/30/2023				(37)			(37)		168	168			
100091857	BOISE	ID		01/30/2023				(29)			(29)		120	120			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091858	BOSTON	MA		01/30/2023				54			54		214	214			
100091859	CAPE CORAL	FL		01/30/2023				(25)			(25)		161	161			
100091861	PANAMA CITY	FL		01/30/2023				46			46		361	361			
100091862	RICHMOND	KY		01/30/2023				(14)			(14)		156	156			
100091864	MACON	MO		01/30/2023				(9)			(9)		51	51			
100091866	LAREDO	TX		01/30/2023				(22)			(22)		95	95			
100091867	RICHMOND	TX		01/30/2023				(19)			(19)		205	205			
100091868	FLORENCE	KY		01/30/2023				(28)			(28)		130	130			
100091869	MIAMI GARDENS	FL		01/30/2023				74			74		226	226			
100091870	WELLINGTON	FL		01/30/2023				(32)			(32)		206	206			
100091872	BROOKLYN CENTER	MN		01/30/2023				(23)			(23)		103	103			
100091875	KISSIMMEE	FL		01/30/2023				(9)			(9)		55	55			
100091878	STONEHAM	MA		01/30/2023				1			1		285	285			
100091881	DALLAS	TX		01/30/2023				(11)			(11)		71	71			
100091884	Amsterdam	NLD		01/27/2023									70	70	(10)		(10)
100091886	Amsterdam	NLD		01/27/2023									221	221	(31)		(31)
100091888	Amsterdam	NLD		01/27/2023									21	21	(3)		(3)
100091900	Amsterdam	NLD		01/27/2023									126	126	(18)		(18)
100091904	Amsterdam	NLD		01/27/2023									133	133	(19)		(19)
100091908	Amsterdam	NLD		01/27/2023									136	136	(19)		(19)
100091920	Amsterdam	NLD		01/27/2023									122	122	(17)		(17)
100091925	Amsterdam	NLD		01/27/2023									314	314	(44)		(44)
100091929	CONCORD	CA		02/03/2023				(49)			(49)		257	257			
100091936	SUGARLOAF	CA		02/03/2023				(74)			(74)		2,000	2,000			
100091941	TORRANCE	CA		02/03/2023				(143)			(143)		6,049	6,049			
100091942	PHELAN	CA		02/03/2023				(44)			(44)		439	439			
100091944	DECATUR	GA		02/03/2023				(70)			(70)		141	141			
100091945	SACRAMENTO	CA		02/03/2023				74			74		380	380			
100091946	POMONA	CA		02/03/2023				(7)			(7)		273	273			
100091952	NEW HAVEN	CT		02/07/2023				(33)			(33)		77	77			
100091955	NEW HAVEN	CT		02/07/2023				(56)			(56)		162	162			
100091957	NEW HAVEN	CT		02/07/2023				(37)			(37)		99	99			
100091959	NEW HAVEN	CT		02/07/2023				(35)			(35)		94	94			
100091962	RICHMOND	TX		02/07/2023				(83)			(83)		276	276			
100091965	BURIEN	WA		02/07/2023				(31)			(31)		281	281			
100091969	NORTHRIDGE	CA		02/07/2023				(81)			(81)		535	535			
100091970	LA PUENTE	CA		02/07/2023				(86)			(86)		273	273			
100091973	ROSEMARY BEACH	FL		02/07/2023				(73)			(73)		250	250			
100091974	LONG BEACH	CA		02/07/2023				(52)			(52)		217	217			
100091975	STOCKTON	CA		02/07/2023				(120)			(120)		8,041	8,041			
100091978	SEVERN	MD		02/07/2023				(46)			(46)		196	196			
100091979	VALLEJO	CA		02/07/2023				(66)			(66)		210	210			
100091980	KATY	TX		02/07/2023				(75)			(75)		121	121			
100099549	SPRING	TX		02/17/2023				(124)			(124)		746	746			
100099550	FORT WORTH	TX		02/17/2023				(64)			(64)		499	499			
100099556	ROWLETT	TX		02/17/2023				(2)			(2)		226	226			
100099565	MCDONOUGH	GA		02/17/2023				4			4		797	797			
100099709	LAKE FOREST	CA		02/28/2023				(632)			(632)		1,093	1,861			
100099722	Amsterdam	NLD		02/27/2023									89	89	(13)		(13)
100099732	Amsterdam	NLD		02/27/2023									723	723	(102)		(102)
0299999. Mortgages with partial repayments						7,497,104,550		(2,044,821)			(2,044,821)		103,497,885	98,785,825	(220,923)	(4,614,476)	(4,835,399)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100011623	GLEN BURNIE	MD		03/08/2017		234,891		41,816			41,816		360,249	360,249			
100054276	SAVANNAH	TN		03/23/2021		56,977		2,879			2,879		52,661	52,661			
0499999. Mortgages transferred						291,868		44,696			44,696		412,911	412,911			
0599999 - Totals						7,820,024,718		(3,312,719)			(3,312,719)		434,036,660	429,295,088	(861,876)	(4,703,847)	(5,565,722)

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Cibus Fund L.P, 50139898	ST PETER PORT	GGY	Contribution		12/27/2022			275,078			5.870
000000-00-0	L Catteron VIII Offshore, L.P. 50139895	WILMINGTON	DE	Purchase		12/27/2022		(178,961)				
000000-00-0	NB Secondary Opportunities Offshore Fund IV LP 50139897	WILMINGTON	DE	Purchase		12/27/2022		(62,433)	70,000			
000000-00-0	Warwick European Opportunities Fund III (USD) Limited 50139899	CAYMAN ISLAND	CYM	Contribution		12/27/2022			98,189			0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								(241,394)	443,267			XXX
000000-00-0	Motive Capital Fund II-B, LP 50139890	WILMINGTON	DE	Contribution		12/27/2022			270,860			0.000
2099999. Joint Venture Interests - Common Stock - Affiliated									270,860			XXX
000000-00-0	AAIA RML, LLC 999999996	West Des Moines	IA	Contribution		01/01/2022			412,911			
000000-00-0	Apollo Asia Real Estate Fund, L.P. 1BANODS4J	CAYMAN ISLAND	CYM	Contribution		09/23/2016			2,318,676		17,853,297	17.120
000000-00-0	Apollo Asia Real Estate Fund, L.P. 50139892	CAYMAN ISLANDS	CYM	Contribution		12/27/2022			504,746			3.730
2299999. Joint Venture Interests - Real Estate - Affiliated									3,236,332		17,853,297	XXX
000000-00-0	Italian AIF 50131317	LUXEMBOURG	LUX	Contribution		07/05/2022			731,012			43.340
000000-00-0	Italian AIF 50131319	LUXEMBOURG	LUX	Contribution		07/05/2022			1,827,530			56.660
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									2,558,542			XXX
000000-00-0	Apollo European Principal Finance Fund III (Dollar B), L.P. 50139901	CAYMAN ISLANDS	CYM	Purchase		12/27/2022		(315,794)				
2699999. Joint Venture Interests - Other - Affiliated								(315,794)				XXX
166498-AA-9	Chesterfield Reinsurance Company 166498AA9	Chesterfield	MO	Purchase		03/23/2023		115,000,000				0.000
2799999. Surplus Debentures, etc - Unaffiliated								115,000,000				XXX
000000-00-0	Citi - ESG LIHTC Partners I, LLC 50139063			Purchase		02/08/2023		50,000,000				
000000-00-0	USB LIHTC 2022-4, LLC 50139064			Contribution		11/16/2022			2,271,471	95		95.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								50,000,000	2,271,471	95		XXX
BANOZF-HM-4	MidCap Class B Notes BANOZFHM4	DUBLIN	IRL	Purchase		03/02/2023		7,914,509				36.300
BANOZF-HN-2	MidCap Class C Notes BANOZFHN2	DUBLIN	IRL	Purchase		03/02/2023		8,446				72.600
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated								7,922,954				XXX
6099999. Total - Unaffiliated								164,758,606	2,714,738	95		XXX
6199999. Total - Affiliated								7,607,160	6,065,734		17,853,297	XXX
6299999 - Totals								172,365,766	8,780,471	95	17,853,297	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income

E03

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value							15	16	17	18	19	20
							8												
000000-00-0	NB Secondary Opportunities Offshore Fund IV LP 50139897	WILMINGTON	DE	Distribution	12/27/2022	03/31/2023	168,293							168,293	168,293				(1,492)
1999999. Joint Venture Interests - Common Stock - Unaffiliated							260,899							260,899	260,899				1,203
000000-00-0	AA Sequoia Holdings, L.P. 50131463	WILMINGTON	DE	Final Distribution	07/29/2022	02/22/2023	41,398,278	152,980				152,980		41,551,258	42,008,042		456,784	456,784	
2099999. Joint Venture Interests - Common Stock - Affiliated							41,398,278	152,980				152,980		41,551,258	42,008,042		456,784	456,784	
000000-00-0	Praedium IX Multifamily Value Fund, L.P. 1BAN0PGV7	WILMINGTON	DE	Trade Adjustment	08/02/2018	01/19/2023	(208,189)							(208,189)	(642,972)		(434,783)	(434,783)	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							(208,189)							(208,189)	(642,972)		(434,783)	(434,783)	
000000-00-0	AAIA RML, LLC 999999996	West Des Moines	IA	Partial Sale	01/01/2022	03/31/2023	516,677							516,677	506,816		(9,861)	(9,861)	
000000-00-0	Apollo Asia Real Estate Fund, L.P. 1BAN0DS4J	CAYMAN ISLAND	CYM	Distribution	09/23/2016	02/03/2023	11,008,350							11,008,350	11,008,350				1,628,136
000000-00-0	Apollo Asia Real Estate Fund, L.P. 50139892	CAYMAN ISLAND	CYM	Distribution	12/27/2022	02/03/2023	2,396,376							2,396,376	2,396,376				303,651
2299999. Joint Venture Interests - Real Estate - Affiliated							13,921,403							13,921,403	13,911,542		(9,861)	(9,861)	1,931,786
BAN10Y-ZQ-0	LAKEVIEW/BAYVIEW EBO BAN10YZQ0	Horsham	PA	Distribution	01/24/2021	01/30/2023	98,705,440							98,705,440	98,705,440				
BAN0Z5-HQ-7	MFA FINANCIAL INC BAN0Z5HQ7	New York	NY	Distribution	09/30/2020	01/20/2023	431,662							431,662	431,662				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							99,137,102							99,137,102	99,137,102				
000000-00-0	Fundamental Partners II LP 1BA000NM1	WILMINGTON	DE	Distribution	10/31/2013	01/04/2023	2,667,508							2,667,508	2,667,508				807,231
2599999. Joint Venture Interests - Other - Unaffiliated							2,667,508							2,667,508	2,667,508				807,231
000000-00-0	MidCap Class B Notes BAN0ZFHS4	DUBLIN	IRL	Tax Free Exchange	07/01/2020	03/31/2023	7,914,509							7,914,509	7,914,509				
000000-00-0	MidCap Class B Notes BAN0ZFHS2	DUBLIN	IRL	Tax Free Exchange	07/01/2020	03/31/2023	8,446							8,446	8,446				
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							7,922,954							7,922,954	7,922,954				
6099999. Total - Unaffiliated							101,857,320							101,857,320	101,422,537		(434,783)	(434,783)	808,434
6199999. Total - Affiliated							63,242,636	152,980				152,980		63,395,616	63,842,539		446,923	446,923	1,931,786
6299999 - Totals							165,099,956	152,980				152,980		165,252,936	165,265,076		12,140	12,140	2,740,220

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
38376G-W5-5	GNR 2017-89 B GNR 2011-86 Z 3.633% 04/16/53		03/01/2023	Interest Capitalization		11,873	11,873		1.A
38378B-AP-4	GNR 2017-89 B GNR 2011-164 Z 3.482% 07/16/53		03/01/2023	Interest Capitalization		8,576	8,576		1.A
38378B-AX-7	GNR 2017-89 B GNR 2011-161 Z 3.646% 04/16/53		03/01/2023	Interest Capitalization		4,780	4,780		1.A
38378B-CP-2	GNR 2017-89 B GNR 2012-2 Z 3.419% 12/16/51		03/01/2023	Interest Capitalization		4,465	4,465		1.A
38378B-SW-0	GNR 2017-89 B GNR 2012-46 Z 3.454% 09/16/53		03/01/2023	Interest Capitalization		4,431	4,431		1.A
38378X-SN-2	GNR 2017-89 B GNR 2014-134 Z 2.606% 11/16/55		03/01/2023	Interest Capitalization		11,829	11,829		1.A
38379K-3D-8	GNR 2017-89 B GNR 2015-174 Z 3.000% 11/16/55		03/01/2023	Interest Capitalization		16,734	16,734		1.A
38379K-5Y-0	GNR 2017-89 B GNR 2015-163 Z 3.002% 12/16/57		03/01/2023	Interest Capitalization		42,949	42,949		1.A
38379K-F8-6	GNR 2017-89 B GNR 2015-120 Z 3.250% 03/16/57		03/01/2023	Interest Capitalization		23,893	23,893		1.A
38379K-GQ-5	GNR 2017-89 B GNR 2015-58 Z 3.243% 01/16/55		03/01/2023	Interest Capitalization		23,136	23,136		1.A
38379K-J6-6	GNR 2017-89 B GNR 2015-130 Z 2.908% 07/16/57		03/01/2023	Interest Capitalization		31,481	31,481		1.A
38379K-KQ-0	GNR 2017-89 B GNR 2015-59 Z 3.250% 06/16/56	A	03/01/2023	Interest Capitalization		16,509	16,509		1.A
38379K-RH-3	GNR 2017-89 B GNR 2015-71 Z 3.250% 03/16/57		03/01/2023	Interest Capitalization		37,410	37,410		1.A
38379K-UF-3	GNR 2017-89 B GNR 2015-93 Z 3.067% 11/16/54		03/01/2023	Interest Capitalization		57,398	57,398		1.A
38379R-B6-9	GNR 2017-89 B GNR 2017-86 Z 2.500% 05/16/59		03/01/2023	Interest Capitalization		28,934	28,934		1.A
38379R-CB-7	GNR 2017-89 B GNR 2015-188 Z 3.000% 07/16/57		03/01/2023	Interest Capitalization		13,745	13,745		1.A
38379R-K5-1	GNR 2017-89 B GNR 2017-100 Z 2.500% 05/16/59		03/01/2023	Interest Capitalization		28,681	28,681		1.A
38379R-N3-3	GNR 2017-89 B GNR 2017-108 Z 2.750% 08/16/59		03/01/2023	Interest Capitalization		31,985	31,985		1.A
38379R-YD-9	GNR 2017-89 B GNR 2017-69 Z 2.500% 07/16/59		03/01/2023	Interest Capitalization		22,320	22,320		1.A
38379R-ZG-1	GNR 2017-89 B GNR 2017-89 B 3.000% 07/16/59		03/21/2023	AADE - AAIA non-Modco - AAM		5,238,879	5,666,000	9,443	1.A
38379U-AH-9	GNR 2017-89 B GNR 2015-189 ZE 3.000% 01/16/57		03/01/2023	Interest Capitalization		19,010	19,010		1.A
38379U-FK-7	GNR 2017-89 B GNR 2016-30 Z 3.719% 08/16/55		03/01/2023	Interest Capitalization		16,816	16,816		1.A
38379U-NE-2	GNR 2017-89 B GNR 2016-45 B 3.000% 02/16/58		01/26/2023	AADE - AAIA non-Modco - AAM		4,493,485	4,911,702	10,233	1.A
38379U-NX-0	GNR 2017-89 B GNR 2016-52 Z 2.998% 03/16/58		03/01/2023	Interest Capitalization		10,446	10,446		1.A
0109999999. Subtotal - Bonds - U.S. Governments						10,199,765	11,045,103	19,676	XXX
66285W-FB-7	N TX HWY-TXB-B REV BDS 09 BABS 6.718% 01/01/49		03/30/2023	AARE II Surplus ISG		2,386,885	1,925,000	31,971	1.E FE
702274-AW-1	PASADENA CALIF PUB FING AUTH PASADENA PUB FIN-BABS 7.148% 03/01/43		03/30/2023	AARE II Surplus ISG		2,397,881	2,020,000	11,631	1.C FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						4,784,766	3,945,000	43,602	XXX
23321P-6L-7	Dljma 1994-6 Dljma 1994-6 0.000% 05/25/24		01/31/2023	Credit Suisse		13,989	29,296		6. *
000000-00-0	Sheraton Tr. 1995-m1 Sheraton Tr. 1995-m1 0.000% 11/25/24		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Wmf 1995-m1 Wmf 1995-m1 0.000% 12/29/24		01/31/2023	Credit Suisse			2,312,643		6. *
000000-00-0	Sheraton Tr. Ii 1996-m1 Sheraton Tr. Ii 1996-m1 0.000% 09/25/26		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Pnc Mortgage Sec 1997-1r Pnc Mortgage Sec 1997-1r 0.000% 10/27/26		01/31/2023	Credit Suisse			10		6. *
000000-00-0	Ge 1997-he1 Ge 1997-he1 0.000% 04/25/27		01/31/2023	Credit Suisse			18,000		1.A FE
000000-00-0	Ge 1997-he4 Ge 1997-he4 0.000% 01/25/28		01/31/2023	Credit Suisse			18,000		1.A FE
000000-00-0	Coll Mtg Tr 1990-2 Coll Mtg Tr 1990-2 0.000% 03/22/28		01/31/2023	Credit Suisse			1,000		6. *
000000-00-0	Omsc N Omsc N 0.000% 03/22/28		01/31/2023	Credit Suisse			1,000		6. *
000000-00-0	Coll Mtg Tr 89-1 Coll Mtg Tr 89-1 0.000% 03/22/28		01/31/2023	Credit Suisse			1,000		6. *
000000-00-0	Dljabs 2000-06 Dljabs 2000-06 0.000% 03/25/28		01/31/2023	Credit Suisse			93,970,285		6. *
000000-00-0	Tmsbt 1999-1 Tmsbt 1999-1 0.000% 04/15/28		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Ge 1998-he1 Ge 1998-he1 0.000% 04/25/28		01/31/2023	Credit Suisse			18,000		1.A FE
000000-00-0	Cityh 1997-b Cityh 1997-b 0.000% 05/25/28		01/31/2023	Credit Suisse			197,500,000		6. *
000000-00-0	Ge 1998-he2 Ge 1998-he2 0.000% 07/25/28		01/31/2023	Credit Suisse			18,000		1.A FE
000000-00-0	Imsa 1998-f1 Imsa 1998-f1 0.000% 07/25/28		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Imsa 1998-f1 Imsa 1998-f1 6.850% 08/25/28		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csfb 2001-a Csfb 2001-a 0.095% 11/29/28		01/31/2023	Credit Suisse			160,000		6. *
000000-00-0	Credit Suisse Fi 1999-2 Credit Suisse Fi 1999-2 0.000% 12/16/28		01/31/2023	Credit Suisse			10		6. *
000000-00-0	Credit Suisse Fi 2001-10r Credit Suisse Fi 2001-10r 0.000% 12/27/28		01/31/2023	Credit Suisse			10		6. *

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
000000-00-0	Ge 1999-he1 Ge 1999-he1 0.000% 02/25/29		01/31/2023	Credit Suisse			18,000		1.A FE
000000-00-0	Ltt 1998-i Ltt 1998-i 0.000% 03/13/29		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Abs 2018-1226 X-A ABS 2018-1226 0.000% 06/24/29		01/31/2023	Credit Suisse			44		6. *
000000-00-0	Absc Nims Long B 1999-1 Absc Nims Long B 1999-1 0.000% 06/24/29		01/31/2023	Credit Suisse			3,422,953		6. *
000000-00-0	Abs 2018-1225 P-A ABS 2018-1225 0.000% 06/24/29		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Ge 1999-he2 Ge 1999-he2 0.000% 07/25/29		01/31/2023	Credit Suisse			18,000		1.A FE
000000-00-0	Ge 1999-he3 Ge 1999-he3 0.000% 10/25/29		01/31/2023	Credit Suisse			20,000		1.A FE
000000-00-0	Nshet 1999-1 Nshet 1999-1 0.000% 05/25/30		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Dlj Mortgage Acc 2000-05 Dlj Mortgage Acc 2000-05 0.000% 09/25/30		01/31/2023	Credit Suisse			132,832,573		6. *
000000-00-0	Dljab 2000-5 Dljab 2000-5 0.000% 09/25/30		01/31/2023	Credit Suisse			132,832,573		6. *
000000-00-0	Csfn 2001-1 B Csfn 2001-1 B 0.000% 11/27/30		01/31/2023	Credit Suisse			2,157,393		1.A Z
000000-00-0	Cbs 2005-0b Cbs 2005-0b 5.550% 12/31/30		01/31/2023	Credit Suisse			2,659,247		6. *
74399A-QM-6	Pbhe 1999-3 Pbhe 1999-3 0.443% 01/25/31		01/31/2023	Credit Suisse		26,020	4,163,223		6. *
74399A-QN-4	Pbhe 1999-3 Pbhe 1999-3 0.487% 01/25/31		01/31/2023	Credit Suisse		3,040	648,611		6. *
000000-00-0	Csfb 2001-s13 Csfb 2001-s13 0.000% 06/25/31		01/31/2023	Credit Suisse			80,000,000		6. *
000000-00-0	Credit Suisse Fi 2001-he16 Credit Suisse Fi 2001-he16 0.000% 10/25/31		01/31/2023	Credit Suisse			282,801,000		6. *
000000-00-0	Csfb 2001-he16 Csfb 2001-he16 0.000% 11/25/31		01/31/2023	Credit Suisse			50		6. *
69199A-BZ-5	Csfb 2002-np14 Csfb 2002-np14 11.357% 11/25/31		01/31/2023	Credit Suisse		1	10		6. *
000000-00-0	Cbs 2001-cb4 Cbs 2001-cb4 0.000% 12/01/31		01/31/2023	Credit Suisse			254,399,537		6. *
000000-00-0	Fbmsc 1991-sa2 Fbmsc 1991-sa2 0.298% 12/25/31		01/31/2023	Credit Suisse			5,000		6. *
000000-00-0	Fbmsc 1991-sa1 Fbmsc 1991-sa1 0.329% 12/25/31		01/31/2023	Credit Suisse			5,062		6. *
000000-00-0	Fbmsc 1993-mm Fbmsc 1993-mm 0.814% 12/25/31		01/31/2023	Credit Suisse			53,613,686		6. *
000000-00-0	Fbms 1993-mm Fbms 1993-mm 8.549% 12/25/31		01/31/2023	Credit Suisse			3,216,821		6. *
000000-00-0	Fbms 1991-r Fbms 1991-r 9.166% 12/25/31		01/31/2023	Credit Suisse			1,243,699		6. *
000000-00-0	Credit Suisse Fi 2001-he17 Credit Suisse Fi 2001-he17 0.000% 01/25/32		01/31/2023	Credit Suisse			410,000,050		6. *
000000-00-0	Sast 2001-3 Sast 2001-3 0.000% 01/25/32		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csfb 2001-he22 Csfb 2001-he22 0.000% 02/25/32		01/31/2023	Credit Suisse			8,225,001		6. *
781100-AC-6	Saco 2006-12 Saco 2006-12 0.000% 03/25/32		01/31/2023	Credit Suisse		1	2		6. *
000000-00-0	Csfb 2001-he20 Csfb 2001-he20 0.000% 04/25/32		01/31/2023	Credit Suisse			280,000,050		6. *
000000-00-0	Csfb 2002-he11 Csfb 2002-he11 0.000% 10/25/32		01/31/2023	Credit Suisse			515,000,050		6. *
000000-00-0	Abshe 2003-he1 Abshe 2003-he1 0.000% 01/15/33		01/31/2023	Credit Suisse			187,010,762		6. *
000000-00-0	Abshe 2003-he1 Abshe 2003-he1 0.000% 01/15/33		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Abshe 2003-he1 Abshe 2003-he1 3.500% 01/15/33		01/31/2023	Credit Suisse			50,000,000		6. *
000000-00-0	Nchet 2003-2 Nchet 2003-2 0.000% 01/25/33		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Semt 9 Semt 9 0.000% 04/20/33		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Semt 10 Semt 10 0.000% 04/20/33		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Semt 2003-1 Semt 2003-1 0.000% 04/20/33		01/31/2023	Credit Suisse			100		6. *
76199A-JD-1	Rfc 2003-hs2 Rfc 2003-hs2 0.000% 04/25/33		01/31/2023	Credit Suisse		18,490	61,632		6. *
000000-00-0	Cmo Mar 2005 Res Sen fix Mar 2005 0.000% 03/28/34		01/31/2023	Credit Suisse			100		6. *
576435-AR-2	Mars 2004-2 Mars 2004-2 5.250% 03/28/34		01/31/2023	Credit Suisse		19,167	67,254		6. *
000000-00-0	Heat 2004-3 Heat 2004-3 0.000% 08/25/34		01/31/2023	Credit Suisse			25		6. *
576435-AV-3	Mars 2005-1 Mars 2005-1 5.000% 10/28/34		01/31/2023	Credit Suisse		617	7,597		6. *
000000-00-0	Abshe Aeg 2004-he9 Abshe Aeg 2004-he9 0.000% 12/25/34		01/31/2023	Credit Suisse			557,530,563		6. *
000000-00-0	Rascnim 2004-nt11 Rascnim 2004-nt11 2.000% 12/25/34		01/31/2023	Credit Suisse			3,500,000		6. *
000000-00-0	Lbmlt 2005-1 Lbmlt 2005-1 0.000% 02/25/35		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Lbahc 2005-2 Sn Lbahc 2005-2 Sn 0.000% 04/25/35		01/31/2023	Credit Suisse			125,338,000		6. *
000000-00-0	Absn Nims 2005-he5 Absn Nims 2005-he5 0.000% 06/25/35		01/31/2023	Credit Suisse			1,077,666,720		6. *
000000-00-0	Lbmlt Nim 2005-wl2 Lbmlt Nim 2005-wl2 0.000% 08/25/35		01/31/2023	Credit Suisse			2,755,716,668		6. *

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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000000-00-0	Gsan 2006-n1 Gsan 2006-n1 0.000% 01/26/36		01/31/2023	Credit Suisse			49		6. *
000000-00-0	Absn 2006-he1 Absn 2006-he1 0.000% 01/27/36		01/31/2023	Credit Suisse			1,101,821,450		6. *
000000-00-0	Preferred Hvnim Nim Preferred Hvnim Nim 0.000% 03/20/36		01/31/2023	Credit Suisse			15,607,700		6. *
051514-55-7	Ncmt 2006-1 Ncmt 2006-1 0.000% 03/25/36		01/31/2023	Credit Suisse		25,000	25,000		1.A FE
000000-00-0	Abshe Aeg 06he3nim Abshe Aeg 06he3nim 0.000% 03/25/36		01/31/2023	Credit Suisse			473,040,837		6. *
000000-00-0	Absn Nc 06he2 Absn Nc 06he2 0.000% 03/27/36		01/31/2023	Credit Suisse			746,271,329		6. *
000000-00-0	Csmc 2013-15r Csmc 2013-15r 0.000% 03/27/36		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Absc Nims 2006-he4 Absc Nims 2006-he4 0.000% 03/27/36		01/31/2023	Credit Suisse			909,199,782		6. *
000000-00-0	Nheln 2006-fm2 Nheln 2006-fm2 0.000% 07/25/36		01/31/2023	Credit Suisse			1,000		6. *
000000-00-0	Absc Nims 2006-he5 Absc Nims 2006-he5 0.000% 07/27/36		01/31/2023	Credit Suisse			447,985,343		6. *
000000-00-0	Ccmfc 2002 Ccmfc 2002 0.000% 09/25/36		01/31/2023	Credit Suisse			498,388,017		1.G FE
000000-00-0	Abshe Aeg Nim 2006-he7 Abshe Aeg Nim 2006-he7 0.000% 11/27/36		01/31/2023	Credit Suisse			1,034,013,878		6. *
000000-00-0	Absn Nims 2006-he6 Absn Nims 2006-he6 0.000% 11/27/36		01/31/2023	Credit Suisse			966,231,754		6. *
000000-00-0	Absn 2007-h1 Absn 2007-h1 0.000% 12/27/36		01/31/2023	Credit Suisse			706,532,307		6. *
000000-00-0	Csr 2013-14r Csr 2013-14r 0.000% 01/25/37		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Nheln 2007-2 Nheln 2007-2 0.000% 01/25/37		01/31/2023	Credit Suisse			1,000		6. *
000000-00-0	Dsln07a1 A Dsln07a1 A 0.000% 03/19/37		01/31/2023	Credit Suisse			2,190,000		6. *
051514-55-9	Ncmt 2007-1 Ncmt 2007-1 0.000% 04/25/37		01/31/2023	Credit Suisse		25,000	25,000		1.A FE
000000-00-0	Csmcn 2007-2n Csmcn 2007-2n 0.000% 04/25/37		01/31/2023	Credit Suisse			711,960,208		6. *
000000-00-0	Csmcn 2007-2n Csmcn 2007-2n 0.000% 04/25/37		01/31/2023	Credit Suisse			711,960,208		6. *
000000-00-0	Csr 2014-2r Csr 2014-2r 0.000% 04/25/37		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Tmts 2006-7 Tmts 2006-7 0.000% 07/25/37		01/31/2023	Credit Suisse			87,500,417		6. *
000000-00-0	Tmts 2006-5 Tmts 2006-5 0.000% 07/25/37		01/31/2023	Credit Suisse			874,163,964		6. *
000000-00-0	Dsrt Nim 2006-he1 Dsrt Nim 2006-he1 0.000% 12/25/37		01/31/2023	Credit Suisse			37,000,000		6. *
000000-00-0	Wamu 2001-ar5 Wamu 2001-ar5 0.000% 12/19/39		01/31/2023	Credit Suisse			82,575,363		6. *
000000-00-0	Csfb 1998-c1 Csfb 1998-c1 0.000% 05/17/40		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2012-cim2 Csmc 2012-cim2 0.000% 06/25/42		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Temp Cs-mh1 Temp Cs-mh1 0.000% 03/01/45		01/31/2023	Credit Suisse			1		6. *
000000-00-0	Csmc 2019-spl1 Csmc 2019-spl1 0.000% 05/25/46		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csr 1976-3r Csr 1976-3r 0.000% 09/25/46		01/31/2023	Credit Suisse			1		6. *
000000-00-0	Csmc 2017-3r Csmc 2017-3r 0.000% 02/01/47		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Liber 2020-2 Liber 2020-2 0.000% 02/12/47		01/31/2023	Credit Suisse			1,350		6. *
000000-00-0	Pyx 2007-1 Pyx 2007-1 0.000% 03/06/47		01/31/2023	Credit Suisse			24,300		6. *
000000-00-0	Csmc 2017-fha1 Csmc 2017-fha1 0.000% 04/25/47		01/31/2023	Credit Suisse			100		6. *
12653T-CE-9	Csmc 2018-j1 Csmc 2018-j1 0.000% 02/25/48		01/31/2023	Credit Suisse		100	100		6. *
000000-00-0	Csmc 2018-rpl3 Csmc 2018-rpl3 0.000% 04/25/48		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2018-rpl4 Csmc 2018-rpl4 0.000% 05/25/48		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2018-sp1 Csmc 2018-sp1 3.149% 06/25/48		01/31/2023	Credit Suisse			100		6. *
12599G-YJ-9	Csmc 2018-sp3 Csmc 2018-sp3 3.555% 06/25/48		01/31/2023	Credit Suisse		100	100		6. *
000000-00-0	Csmc 2018-sp2 Csmc 2018-sp2 3.827% 06/25/48		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2018-rpl9 Csmc 2018-rpl9 0.000% 09/25/48		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmcm 2018-rpl6 Csmcm 2018-rpl6 0.000% 09/25/48		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2018-rp11 Csmc 2018-rp11 0.000% 12/25/48		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2018-rp10 Csmc 2018-rp10 0.000% 12/25/48		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2019-rpl3 Csmc 2019-rpl3 0.000% 12/25/54		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2017-rpl2 Csmc 2017-rpl2 0.000% 02/25/56		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2017-rpl1 Csmc 2017-rpl1 0.000% 07/25/57		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2018-rpl1 Csmc 2018-rpl1 0.000% 07/25/57		01/31/2023	Credit Suisse			100		6. *

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000000-00-0	Csmc 2017-rpl3 Csmc 2017-rpl3 0.000% 08/01/57		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2019-rpl1 Csmc 2019-rpl1 0.000% 07/25/58		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2019-rpl7 Csmc 2019-rpl7 0.000% 10/25/58		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Lgmt 2019-p1 Lgmt 2019-p1 0.072% 09/25/59		01/31/2023	Credit Suisse		3	325,297,416		6. *
000000-00-0	Csm 2021-rp3 Csm 2021-rp3 0.000% 01/25/60		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csm 2021-rp2 Csm 2021-rp2 0.000% 01/25/60		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2020-rpl2 Csmc 2020-rpl2 0.000% 02/25/60		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2018-rp12 Csmc 2018-rp12 0.000% 10/25/60		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmcm 2021-rpl5 Csmcm 2021-rpl5 0.000% 02/25/61		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csm 2021-rp5 Csm 2021-rp5 0.000% 02/25/61		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2022-rpl3 Csmc 2022-rpl3 0.000% 03/25/61		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2022-rpl1 Csmc 2022-rpl1 0.000% 04/25/61		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2021-rp11 Csmc 2021-rp11 0.000% 10/25/61		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2022-rpl2 Csmc 2022-rpl2 0.000% 02/25/62		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csm 2022-rp2 Csm 2022-rp2 0.000% 04/25/62		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csm 2022-at2 Csm 2022-at2 0.000% 05/25/67		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csm 2022-nq4 Csm 2022-nq4 0.000% 06/25/67		01/31/2023	Credit Suisse			100		6. *
000000-00-0	Csmc 2019-rpl5 Csmc 2019-rpl5 0.000% 11/25/76		01/31/2023	Credit Suisse			100		6. *
000778-AA-8	ABSN 1999-1 ALGI ABSN 1999-1 ALGI 7.000% 06/24/29		01/31/2023	Credit Suisse			1,211,232		6. *
00091Y-AA-3	ABPCI 2023-14A B ABPCI 2023-14A A 7.326% 01/30/35		01/31/2023	Deutsche Bank Securities Inc		26,102,500	26,500,000		1.A FE
00091Y-AC-9	ABPCI 2023-14A B ABPCI 2023-14A B 8.626% 01/30/35		01/31/2023	Various		15,960,000	16,625,000		1.C FE
00091Y-AE-5	ABPCI 2023-14A B ABPCI 2023-14A C 9.726% 01/30/35		01/31/2023	Deutsche Bank Securities Inc		15,750,000	15,750,000		1.F FE
00105H-EE-2	AFC 1999-4 2A AFC 1999-4 2A 5.725% 12/26/29		01/31/2023	Credit Suisse		3,597,305	5,710,008	6,834	1.A FM
00111L-AC-3	AFGE 2023-1 B AFGE 2023-1 B 7.510% 09/16/30		02/22/2023	TRUIST SECURITIES, INC.		5,999,037	6,000,000		1.F FE
00111L-AD-1	AFGE 2023-1 B AFGE 2023-1 C 9.400% 09/16/30		02/22/2023	TRUIST SECURITIES, INC.		5,998,259	6,000,000		2.B FE
00115A-AQ-2	AEP TRANSMISSION COMPANY LLC Senior Unsecured 5.400% 03/15/53		03/09/2023	Morgan Stanley		9,947,000	10,000,000		1.F FE
00203Y-AJ-9	AQNIM 2002-N4A NOTE AQNIM 2002-N4A NOTE 10.330% 09/25/32		01/31/2023	Credit Suisse			1,386,092		6. *
00252F-AR-2	AMIT 2004-1 B2 AMIT 2004-1 B2 9.345% 01/25/35		01/31/2023	Credit Suisse			1,614,029		6. FE
00252F-BF-7	AMIT 2005-1 M8 AMIT 2005-1 M8 7.245% 06/25/35		01/31/2023	Credit Suisse			2,000,000		6. FE
00252F-BG-5	AMIT 2005-1 M8 AMIT 2005-1 M9 8.595% 06/25/35		01/31/2023	Credit Suisse			3,000,000		6. FE
00252F-DA-6	AMIT 2005-4 M8 AMIT 2005-4 M8 6.825% 10/25/35		01/31/2023	Credit Suisse			4,500,000		6. FE
00252F-DB-4	AMIT 2005-4 M8 AMIT 2005-4 M9 7.470% 10/25/35		01/31/2023	Credit Suisse			4,500,000		6. FE
00253C-HZ-3	AMT 2002-2 M3 AMT 2002-2 M3 6.740% 03/25/33		01/31/2023	Credit Suisse		872,288	1,429,980	268	1.A FM
002824-BH-2	ABBOTT LABS Senior Unsecured 4.900% 11/30/46		02/17/2023	STAR Non-Modco FWH		199,009	200,000	2,096	1.E FE
00287Y-AR-0	ABBVIE INC Senior Unsecured 4.500% 05/14/35		02/28/2023	AARE Surplus AAM		1,391,452	1,500,000	19,500	2.A FE
00287Y-AS-8	ABBVIE INC Senior Unsecured 4.700% 05/14/45		01/26/2023	AADE - AAIA non-Modco - AAM		963,226	1,000,000	9,400	2.A FE
003009-B*-7	ABERDEEN ASIA PACIFIC INCOME F SR SECD NTS SER D 3.700% 08/10/32		03/31/2023	SSL FWH AAM		848,179	1,000,000	5,242	1.F FE
00436M-AA-3	AALLC 2018-1 C AALLC 2018-1 A 3.870% 12/02/33		02/22/2023	Jackson Ntl FWH - AAM		2,077,191	2,153,208	4,629	1.F FE
00436M-AB-1	AALLC 2018-1 C AALLC 2018-1 B 4.510% 12/02/33		02/22/2023	Jackson Ntl FWH - AAM		592,734	615,216	1,541	2.B FE
00436M-AC-9	AALLC 2018-1 C AALLC 2018-1 C 6.650% 12/02/33		03/06/2023	Jackson Ntl FWH - AAM		578,185	597,653	442	3.C FE
004375-EA-5	ACCR 2005-3 M7 ACCR 2005-3 M7 6.525% 09/25/35		01/31/2023	Credit Suisse			3,681,000		6. FE
004375-EC-1	ACCR 2005-3 M7 ACCR 2005-3 M9 7.395% 09/25/35		01/31/2023	Credit Suisse		500	3,562,000		6. FE
004375-FA-4	ACCR 2006-1 M9 ACCR 2006-1 M4 5.295% 04/25/36		01/31/2023	Credit Suisse			2,000,000		6. FE
004375-FE-6	ACCR 2006-1 M9 ACCR 2006-1 M8 5.995% 04/25/36		01/31/2023	Credit Suisse			2,000,000		6. FE
004375-FF-3	ACCR 2006-1 M9 ACCR 2006-1 M9 6.945% 04/25/36		01/31/2023	Credit Suisse			4,000,000		6. FE
00437N-AJ-1	ACCR 2006-2 M5 ACCR 2006-2 M5 5.225% 09/25/36		01/31/2023	Credit Suisse			10,300,000		6. FE
00437N-AK-8	ACCR 2006-2 M5 ACCR 2006-2 M6 5.295% 09/25/36		01/31/2023	Credit Suisse			5,000,000		6. FE
00437N-AM-4	ACCR 2006-2 M5 ACCR 2006-2 M8 5.895% 09/25/36		01/31/2023	Credit Suisse			5,000,000		6. FE

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004380-AJ-3	ACCR 2007-1 M8 ACCR 2007-1 M5 5.215% 02/25/37		01/31/2023	Credit Suisse			5,000,000		6. FE
004380-AL-8	ACCR 2007-1 M8 ACCR 2007-1 M7 5.695% 02/25/37		01/31/2023	Credit Suisse			2,836,000		6. FE
004380-AM-6	ACCR 2007-1 M8 ACCR 2007-1 M8 6.145% 02/25/37		01/31/2023	Credit Suisse			3,000,000		6. *
00441T-AF-0	ACE 2006-HE3 M1 ACE 2006-HE3 M1 5.280% 06/25/36		01/31/2023	Credit Suisse			178,783		6. *
004421-SF-1	ACE 2005-HE6 M5 ACE 2005-HE6 B2 7.845% 10/25/35		01/31/2023	Credit Suisse			2		6. *
004421-TS-2	ACE 2005-SD3 M3 ACE 2005-SD3 M3 7.345% 08/25/45		01/31/2023	Credit Suisse			1,023,853		1.A Z
004421-YB-3	ACE 2006-SL2 A ACE 2006-SL2 A 5.185% 01/25/36		01/31/2023	Credit Suisse		272,239	15,020,098	16,175	1.A FM
00442B-AE-1	ACE 2006-HE4 A2D ACE 2006-HE4 A2D 5.345% 10/25/36		03/01/2023	ALRe Corporate AAM		1,468	3,436	1	1. FM
00442B-AE-1	ACE 2006-HE4 A2D ACE 2006-HE4 A2D 5.345% 10/25/36		03/01/2023	Various		1,348,130	3,164,238	674	1.A FM
00442E-AJ-4	ACE 2006-NC3 M2 ACE 2006-NC3 M1 5.205% 12/25/36		01/31/2023	Credit Suisse			38,718		6. FE
007036-AW-6	ARMT 2004-1 CB6 ARMT 2004-1 CB1X 0.000% 01/25/35		01/31/2023	Credit Suisse		97			1.A Z
007036-CQ-7	ARMT 2004-2 CB4 ARMT 2004-2 7X 0.000% 02/25/35		01/31/2023	Credit Suisse			7,468,569		6. *
007036-EK-8	ARMT 2004-4 P ARMT 2004-4 5X 0.000% 03/25/35		01/31/2023	Credit Suisse			9,628,011		6. *
007036-EL-6	ARMT 2004-4 P ARMT 2004-4 P 0.000% 03/25/35		01/31/2023	Credit Suisse			2		6. *
007036-FB-7	ARMT 2004-5 P ARMT 2004-5 CB1 3.991% 04/25/35		01/31/2023	Credit Suisse		384,272	548,960	59	1.A FM
007036-FL-5	ARMT 2004-5 P ARMT 2004-5 7X 0.000% 04/25/35		01/31/2023	Credit Suisse			3,793,652		6. *
007036-FM-3	ARMT 2004-5 P ARMT 2004-5 P 0.000% 04/25/35		01/31/2023	Credit Suisse			2		6. *
007036-GL-4	ARMT 2005-1 CB9 ARMT 2005-1 5X 0.000% 05/25/35		01/31/2023	Credit Suisse			6,176,158		6. *
007036-GM-2	ARMT 2005-1 CB9 ARMT 2005-1 P 0.000% 05/25/35		01/31/2023	Credit Suisse			1		6. *
007036-HM-1	ARMT 2005-2 P ARMT 2005-2 6X 0.000% 06/25/35		01/31/2023	Credit Suisse			11,052,807		6. *
007036-HN-9	ARMT 2005-2 P ARMT 2005-2 P 0.000% 06/25/35		01/31/2023	Credit Suisse			2		6. *
007036-JZ-0	ARMT 2005-3 2A1 ARMT 2005-3 P 0.000% 07/25/35		01/31/2023	Credit Suisse			3		6. *
007036-LE-4	ARMT 2005-4 2A1 ARMT 2005-4 P 0.000% 08/25/35		01/31/2023	Credit Suisse			2		6. *
007036-MP-8	ARMT 2005-5 ARL ARMT 2005-5 P 0.000% 09/25/35		01/31/2023	Credit Suisse			3		6. *
007036-QA-7	ARMT 2005-6A P ARMT 2005-6A P 0.000% 11/25/35		01/31/2023	Credit Suisse			5,229,350		6. *
007036-RL-2	ARMT 2005-8 ARL ARMT 2005-8 P 0.000% 11/25/35		01/31/2023	Credit Suisse			50,153,917		6. *
00764M-EC-7	AABST 2004-6 N AABST 2004-6 B3 7.695% 03/25/35		01/31/2023	Credit Suisse			7,000,000		6. FE
00764M-ED-5	AABST 2004-6 N AABST 2004-6 N 4.750% 03/25/35		01/31/2023	Credit Suisse			803,456		6. FE
00774C-AB-3	AECOM TECHNOLOGY Senior Unsecured 5.125% 03/15/27		03/09/2023	ALRe Modco - VIAC GA - AAM		3,686,400	3,840,000	95,120	3.C FE
009158-BF-2	AIR PROD & CHEM Senior Unsecured 4.800% 03/03/33		02/27/2023	Citigroup		13,476,645	13,500,000		1.D Z
00971A-AA-0	AJAXM 2021-A A1 AJAXM 2021-A A1 1.065% 09/25/65		01/31/2023	Credit Suisse		377,330	454,615	94	1.A FE
018522-A@-1	ALLETE INC 1ST MTG 5.690% 03/01/36		01/20/2023	Stonecastle Securities		4,578,750	4,500,000	107,399	1.F
01852T-AA-1	ALBT 2007-OA1 A1 ALBT 2007-OA1 A1 5.325% 07/25/37		01/31/2023	Credit Suisse		1,321,970	1,915,898	2,123	1.A FM
02005N-BA-7	GMAC LLC Senior Unsecured 4.625% 03/30/25		03/08/2023	Jackson Ntl FWH - AAM		1,710,122	1,750,000	35,523	2.C FE
02005N-BR-0	GMAC LLC Senior Unsecured 7.100% 11/15/27		02/16/2023	Royal Bank of Canada		8,375,160	8,000,000	147,522	2.C FE
02005N-BS-8	GMAC LLC Subordinated 6.700% 02/14/33		02/08/2023	Morgan Stanley		7,825,440	8,000,000		3.A FE
021468-AG-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-14CB A7 6.000% 06/25/36		03/01/2023	ALRe Corporate AAM		852,965	1,452,275		1.A FM
021469-AA-9	CWALT 2006-J3 B2 CWALT 2006-J3 1A1 5.245% 05/25/36		01/31/2023	Credit Suisse		93,629	370,806	354	1.A FM
02146T-AN-7	CWALT 2006-24CB B1 CWALT 2006-24CB A13 5.195% 08/25/36		01/31/2023	Credit Suisse		164,273	410,682	388	1.A FM
02147F-AV-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-18CB A11 5.345% 07/25/36		01/31/2023	Credit Suisse		232,034	662,953	645	1.A FM
02147J-AD-0	CWALT 2006-46 A4 CWALT 2006-46 A4 6.000% 02/25/47		03/30/2023	AARE II Surplus ISG		1,517,218	2,881,936	13,929	1.A FM
02147M-AQ-4	CWALT 2006-20CB M CWALT 2006-20CB A15 5.555% 07/25/36		01/31/2023	Credit Suisse		339,334	1,012,937	1,027	1.A FM
02147Q-AJ-1	CWALT 2006-19CB A23 CWALT 2006-19CB A9 5.545% 08/25/36		01/31/2023	Credit Suisse		433,453	1,111,418	1,125	1.A FM
02147Q-AY-8	CWALT 2006-19CB A23 CWALT 2006-19CB A23 5.245% 08/25/36		01/31/2023	Credit Suisse		433,064	1,110,419	1,059	1.A FM
02147U-AA-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-37R A1 5.445% 04/25/36		03/01/2023	ALRe Corporate AAM		7,206	16,777	14	1. FM
02147U-AA-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-37R A1 5.445% 04/25/36		03/01/2023	ALRe Corporate AAM		1,152,031	2,682,017	2,315	1.A FM
02147V-AF-8	CWALT 2006-25CB B2 CWALT 2006-25CB A6 33.600% 10/25/36		01/31/2023	Credit Suisse		465,333	528,788	1,231	1.A FM
02147V-AF-8	CWALT 2006-25CB B2 CWALT 2006-25CB A6 33.600% 10/25/36		01/31/2023	Credit Suisse		281	320	1	1.B FM

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02147X-AM-9	CWALT 2006-32CB A12 CWALT 2006-32CB A12 6.000% 11/25/36		01/31/2023	Credit Suisse		175,409	289,933	48	1.A FM
02148J-AW-7	CWALT 2006-39CB M7 CWALT 2006-39CB 2A1 5.295% 01/25/37		01/31/2023	Credit Suisse		434,481	4,238,836	4,085	1.A FM
02148L-AA-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-HY2 1A 3.984% 03/25/47		01/31/2023	Credit Suisse		1,439,831	1,714,085	161	1.A FM
02149C-AA-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-41CB 1A1 5.495% 01/25/37		01/31/2023	Credit Suisse		2,770,384	7,590,094	7,609	1.A FM
02149M-CL-1	CWALT 2007-J1 B5 CWALT 2007-J1 3A4 3.958% 11/25/36		01/31/2023	Credit Suisse		56,676	41,370	5	6. FM
02150E-AA-1	CWALT 2007-5CB 1A1 CWALT 2007-5CB 1A1 6.000% 04/25/37		03/01/2023	ALRe Corporate AAM		1,785,825	3,001,335		1.A FM
02150E-AU-7	CWALT 2007-5CB 1A1 CWALT 2007-5CB 1A19 5.295% 04/25/37		01/31/2023	Credit Suisse		1,160,218	3,135,723	3,022	1.A FM
02150E-CB-7	CWALT 2007-5CB 1A1 CWALT 2007-5CB 2A4 5.480% 04/25/37		01/31/2023	Credit Suisse		354,248		1,342	6. FE
02150E-CC-5	CWALT 2007-5CB 1A1 CWALT 2007-5CB 2A5 5.365% 04/25/37		01/31/2023	Credit Suisse		991,895	3,542,481	3,462	1.A FM
02150P-AR-9	CWALT 2007-OA6 M1 CWALT 2007-OA6 P 0.000% 06/25/37		01/31/2023	Credit Suisse			49,106,789		6. *
02151U-AX-4	CWALT 2007-25 1A8 CWALT 2007-25 1A8 6.500% 11/25/37		01/31/2023	Credit Suisse			1		6. *
02152L-AA-3	CWALT 2008-1R 1A1 CWALT 2008-1R 1A1 5.315% 08/25/37		01/31/2023	Credit Suisse		1,426,965	4,603,112	4,454	1.A FM
025816-DC-0	AMERICAN EXPRESS COMPANY Senior Unsecured 4.900% 02/13/26		02/13/2023	Barclays		14,988,150	15,000,000		1.F FE
02660K-AB-8	AHMA 2006-5 A2 AHMA 2006-5 A2 4.108% 11/25/46		01/31/2023	Credit Suisse			9,433		6. *
02660Y-AC-6	AMERICAN HOME MORTGAGE INVESTM AHM 2006-2 4M1 5.445% 02/25/36		01/31/2023	Credit Suisse			264,377		6. *
026932-AD-5	AHM 2007-1 M6 AHM 2007-1 GA2 5.085% 05/25/47		01/31/2023	Credit Suisse			1		6. *
03027X-BZ-2	AMERICAN TOWER Senior Unsecured 5.650% 03/15/33		02/28/2023	Barclays		8,958,960	9,000,000		2.C FE
031162-DM-9	AMGEN INC Senior Unsecured 5.250% 03/02/25		02/15/2023	Bank of America		10,992,740	11,000,000		2.A FE
031162-DN-7	AMGEN INC Senior Unsecured 5.507% 03/02/26		02/15/2023	Bank of America		15,000,000	15,000,000		2.A FE
031162-DP-2	AMGEN INC Senior Unsecured 5.150% 03/02/28		02/15/2023	Bank of America		5,989,560	6,000,000		2.A FE
031162-DR-8	AMGEN INC Senior Unsecured 5.250% 03/02/33		02/15/2023	Citigroup		7,974,800	8,000,000		2.A FE
031162-DS-6	AMGEN INC Senior Unsecured 5.600% 03/02/43		02/15/2023	Citigroup		9,944,100	10,000,000		2.A FE
031162-DT-4	AMGEN INC Senior Unsecured 5.650% 03/02/53		02/15/2023	Citigroup		2,995,680	3,000,000		2. FE
031162-DT-4	AMGEN INC Senior Unsecured 5.650% 03/02/53		02/15/2023	Citigroup		5,991,360	6,000,000		2.A FE
031162-DU-1	AMGEN INC Senior Unsecured 5.750% 03/02/63		02/15/2023	Citigroup		6,439,680	6,500,000		2.A FE
032654-AW-5	ANALOG DEVICES INC Senior Unsecured 2.800% 10/01/41		01/20/2023	Stifel Nicolaus		516,632	667,000	5,862	1.G FE
03464T-AC-3	AOMT 2022-3 A3 AOMT 2022-3 A3 4.158% 01/25/67		01/31/2023	Credit Suisse		79,302	93,297	11	1.G FE
03522A-AH-3	ANHEUSER-BUSCH Senior Unsecured 4.700% 02/01/36		02/28/2023	AARE Surplus AAM		1,411,916	1,500,000	5,288	2.C FE
03523T-BW-7	ANHEUSER-BUSCH Senior Unsecured 5.800% 01/23/59		01/01/2023	AAIA PRT Ded WY Modco - AAM		1,648,812	1,600,000	7,991	2.A FE
035240-AG-5	ANHEUSER-BUSCH Senior Unsecured 4.950% 01/15/42		02/28/2023	AARE Surplus AAM		1,401,548	1,500,000	8,869	2.A FE
035240-AR-1	ANHEUSER-BUSCH Senior Unsecured 4.900% 01/23/31		03/24/2023	Various		3,024,064	3,000,000	20,825	2.A FE
037389-BB-8	AON CORP Senior Unsecured 4.500% 12/15/28		01/26/2023	AADE - AAIA non-Modco - AAM		9,930,305	10,000,000	51,250	2.A FE
037833-BG-4	APPLE INC Senior Unsecured 3.200% 05/13/25		02/28/2023	AARE Surplus AAM		868,237	900,000	8,400	1.B FE
04018V-AA-1	ARES FIN III LLC Subordinated 4.125% 06/30/51		03/29/2023	SUMRIDGE PARTNERS LLC		1,043,934	1,338,000	13,798	2.C FE
04316J-AD-1	ARTHUR J GALLAGH Senior Unsecured 5.500% 03/02/33		02/27/2023	Bank of America		15,272,001	15,300,000		2.B FE
04316J-AE-9	ARTHUR J GALLAGH Senior Unsecured 5.750% 03/02/53		02/27/2023	Bank of America		24,749,500	25,000,000		2.B FE
045413-CY-5	ABSHE 2002-HE2 P ABSHE 2002-HE2 P 0.000% 08/15/32		01/31/2023	Credit Suisse			100		6. *
04541G-BF-8	ABSHE 2001-HE1 X ABSHE 2001-HE1 X 0.000% 04/15/31		01/31/2023	Credit Suisse			9		6. *
04541G-BK-7	ABSHE 2001-HE2 X ABSHE 2001-HE2 X 0.000% 06/15/31		01/31/2023	Credit Suisse			101,618		6. *
04541G-CX-8	ABSHE 2002-HE3 2X ABSHE 2002-HE3 1X 0.000% 10/15/32		01/31/2023	Credit Suisse			7,940,572		6. *
04541G-CY-6	ABSHE 2002-HE3 2X ABSHE 2002-HE3 2X 0.000% 10/15/32		01/31/2023	Credit Suisse			10,863,221		6. *
04541G-FB-3	ABSHE 2003-HE4 X ABSHE 2003-HE4 X 0.000% 08/15/33		01/31/2023	Credit Suisse			6		6. *
04542B-HN-5	ABFC 2004-FF1 M2 ABFC 2004-FF1 M2 7.020% 01/25/34		01/31/2023	Credit Suisse		7,612	39,288		6. FM
04636N-AG-8	ASTRAZENECA FIN Senior Unsecured 4.900% 03/03/30		02/28/2023	Bank of America		26,889,300	27,000,000		1.D Z
04636N-AH-6	ASTRAZENECA FIN Senior Unsecured 4.875% 03/03/33		02/28/2023	Bank of America		8,975,340	9,000,000		1.D Z
04942V-AS-3	ATLAS SENIOR LOAN FUND LTD ATC ATCLO 2019-13A D 8.925% 04/22/31		03/24/2023	AEL Modco AAM		931,003	1,000,000	14,875	2.C FE
050921-AD-7	AUDAX 2023-7A C AUDAX 2023-7A C 9.339% 04/20/35		01/20/2023	BNP Paribas		10,000,000	10,000,000		1.F FE
050921-AF-2	AUDAX 2023-7A C AUDAX 2023-7A D 11.639% 04/20/35		01/20/2023	BNP Paribas		23,000,000	23,000,000		2.C FE

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052769-AH-9	AUTODESK INC Senior Unsecured 2.400% 12/15/31		01/19/2023	Lincoln Fin Mod - AAM		6,285,103	7,500,000	17,000	2.A FE
05369A-AN-1	AVIATION CAPITAL GROUP LLC Senior Unsecured 6.250% 04/15/28		03/29/2023	Deutsche Bank		14,879,850	15,000,000		2.C FE
05377R-DC-5	AESOP 2018-2A A AESOP 2018-2A A 4.000% 03/20/25		03/17/2023	MMTL Modco AAM		1,980,784	2,000,000	6,000	1.A FE
05377R-DD-3	AESOP 2018-2A A AESOP 2018-2A B 4.270% 03/20/25		03/16/2023	MMTL Modco AAM		1,982,645	2,000,000	6,168	1.E FE
05377R-DE-1	AESOP 2018-2A A AESOP 2018-2A C 4.950% 03/20/25		03/16/2023	MMTL Modco AAM		1,969,289	2,000,000	7,150	2.B FE
05526D-AZ-8	BAT CAPITAL CORP Senior Unsecured 3.222% 08/15/24		02/28/2023	AARE Surplus AAM		965,425	1,000,000	1,164	2.B FE
055328-AE-8	BMMC 2018-1A B BMMC 2018-1A B 7.808% 10/20/30		02/28/2023	AAIA NonModco AAM		7,295,198	7,500,000	63,438	1.F FE
05532E-AY-1	BCAP 2009-RR10 12A2 BCAP 2009-RR10 12A2 6.500% 07/26/37		01/31/2023	Credit Suisse		11,974,906	25,210,328	4,552	1.A FM
05532E-AY-1	BCAP 2009-RR10 12A2 BCAP 2009-RR10 12A2 6.500% 07/26/37		03/01/2023	Interest Capitalization		37,362	37,362		1.A FM
05532K-AS-0	BCAP LLC TRUST BCAP_09-RR13 BCAP 2009-RR13 19A2 3.975% 12/26/35		03/01/2023	ALRe Corporate AAM		774,826	862,980		1.A FM
05532T-BR-2	BCAP LLC TRUST BCAP_10-RR1 BCAP 2010-RR1 5A6 3.518% 12/26/36		03/30/2023	AARE II Surplus ISG		2,398,349	2,854,397	8,090	1.A FM
05535D-AM-6	BCF 1997-R2 1B3 BCF 1997-R1 WAC 2.036% 03/25/37		01/31/2023	Credit Suisse		39,745	124,205	7	1.A FM
05535D-BF-0	BCF 1997-R2 1B3 BCF 1997-R2 2B1 3.454% 12/25/35		01/31/2023	Credit Suisse		6,863	140,783		6. *
05535D-BL-7	BCF 1997-R2 1B3 BCF 1997-R2 1B3 3.502% 12/25/35		01/31/2023	Credit Suisse		109	57,877		6. *
05540F-AQ-5	BCAP 2012-RR2 2A7 BCAP 2012-RR2 2A7 3.557% 12/26/36		03/01/2023	Various		13,510,213	15,329,651	10,321	1.A FM
05543D-BQ-6	BCAP LLC TRUST BCAP_14-RR2 BCAP 2014-RR2 9A2 1.172% 07/26/36		02/01/2023	Interest Capitalization		22,117	22,117		1.A FM
05568Q-AF-2	BNCMT 2007-3 M1 BNCMT 2007-3 M1 5.115% 07/25/37		01/31/2023	Credit Suisse		763,585	1,461,407	1,551	6. FM
05569G-AF-3	BNCMT 2007-1 M1 BNCMT 2007-1 M1 5.085% 03/25/37		01/31/2023	Credit Suisse			17,710		6. FE
05608U-AN-8	BX 2022-GPA D BX 2022-GPA D 8.888% 10/15/39		02/24/2023	NON-BROKER TRADE		10,012,780	10,000,000	31,140	1.A
05610M-AE-2	BX 2022-CSMO D BX 2022-CSMO D 9.164% 06/15/27		01/12/2023	AAIA Modco AAM		19,776,294	20,000,000	134,912	1.A
05946X-YT-4	BAFC 2005-F 1X BAFC 2005-F 1X 0.000% 09/20/35		01/31/2023	Credit Suisse		16,662			1.A Z
05948K-U6-4	BOAA 2005-11 1CB3 BOAA 2005-11 1CB3 5.500% 12/25/35		01/31/2023	Credit Suisse		892,448	1,088,351	166	1.A FM
05948X-P3-9	BOAMS 2003-10 XB4 BOAMS 2003-10 1B4 5.500% 01/25/34		01/31/2023	Credit Suisse			1		6. *
05948X-RR-4	BOAMS 2003-6 1A41 BOAMS 2003-6 1A41 14.350% 08/25/33		01/31/2023	Credit Suisse			4		6. *
05952D-AD-0	BAFC 2007-A M1 BAFC 2007-A M1 5.196% 02/20/47		01/31/2023	Credit Suisse			17,677		6. FE
05956D-AD-6	BAFC 2010-R5 1A3 BAFC 2010-R5 1A3 1.718% 10/26/37		03/01/2023	ALRe Corporate AAM		649,356	751,881		1.A FM
05990W-AB-6	BAFC 2015-R5 1A2 BAFC 2015-R5 1A2 4.975% 10/26/36		01/31/2023	Credit Suisse		63,730	66,042	60	1.A FM
05991A-AA-5	BAFC 2015-R7 1A1 BAFC 2015-R7 1A1 4.058% 09/26/46		01/31/2023	Credit Suisse		86,311	88,073	8	1.A FM
06051G-DN-6	BAFC 2005-D A2 BAFC 2005-D A2 3.954% 05/25/35		01/31/2023	Credit Suisse		948,701	1,143,013	119	1.A FM
06051G-HL-6	BANK OF AMER CRP Senior Unsecured 3.864% 07/23/24		02/28/2023	AAIA Modco AAM		516,534	520,000	1,953	1.F FE
06051G-KY-4	BANK OF AMER CRP Senior Unsecured 5.015% 07/22/33		02/28/2023	AARE Surplus AAM		577,221	600,000	3,009	1.G FE
065402-BH-1	BANK 2019-BN18 C BANK 2019-BN18 C 4.358% 05/15/62		02/09/2023	Citigroup		1,487,500	1,750,000	2,458	1.C
06541B-CC-0	BANK 2023-BNK45 C BANK 2023-BNK45 - C 6.489% 02/15/56		02/09/2023	Bank of America		2,488,585	2,600,000	9,978	1.G FE
071813-CB-3	BAXTER INTERNATIONAL INC Senior Unsecured 1.730% 04/01/31		03/30/2023	SSL FWH AAM		387,557	500,000	4,301	2.B FE
073096-B*-9	Bayport Polymers LLC SR NTS 5.150% 02/15/35		01/20/2023	Direct		20,000,000	20,000,000		1.E PL
07324F-AD-2	BAYV 2007-B 1A3 BAYV 2007-B 1A3 7.719% 08/28/47		01/31/2023	Credit Suisse		1,194,275	6,164,000	1,322	1.A FM
073250-BG-6	BAYV 2004-B M1 BAYV 2004-B M1 6.571% 05/28/39		01/31/2023	Credit Suisse		764	11,313	6	1. FM
073250-BG-6	BAYV 2004-B M1 BAYV 2004-B M1 6.571% 05/28/39		01/31/2023	Credit Suisse		68,822	1,019,581	534	1.A FM
07336G-AK-0	BVINV 2021-4 A11 BVINV 2021-4 A11 5.000% 10/25/51		01/31/2023	Credit Suisse		503,888	637,833	640	1.A
07383U-GK-5	BSSP 2004-2 A BSSP 2004-2 A 8.000% 05/21/33		01/31/2023	Credit Suisse			418,865		6. *
07383U-HW-8	BSSP 2007-R1 A1 BSSP 2004-10 A 7.500% 12/22/34		01/31/2023	Credit Suisse			9,317,847		6. *
07384M-TZ-5	BEAR STEARNS ARM TRUST BSARM_0 BSARM 2003-1 B3 4.362% 04/25/33		01/31/2023	Credit Suisse			1,118		6. *
07384Y-KS-4	BSABS 2003-AC4 BB BSABS 2003-AC4 BB 6.750% 09/25/33		01/31/2023	Credit Suisse		1,043	83,470		6. FE
07386H-C5-8	BALTA 2006-1 23A1 BALTA 2006-1 23A1 4.143% 02/25/36		01/31/2023	Credit Suisse		812,853	1,332,547	143	1.A FM
07386H-H4-6	BALTA 2006-2 11A1 BALTA 2006-2 11A1 5.285% 04/25/36		01/31/2023	Credit Suisse		767,394	1,358,220	1,493	1.A FM
07386H-UL-3	BALTA 2005-5 24A1 BALTA 2005-5 24A1 4.038% 07/25/35		01/31/2023	Credit Suisse		946,529	1,445,083	148	1.A FM
07386H-VT-5	BALTA 2005-7 22A2 BALTA 2005-7 22A2 2.815% 09/25/35		01/31/2023	Credit Suisse			1		6. *
07386H-VW-8	BALTA 2005-7 25A1 BALTA 2005-7 25A1 3.858% 09/25/35		01/31/2023	Credit Suisse		690,964	1,685,279	178	1.A FM

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07386R-AE-9	BSABS 2007-HE4 M1 BSABS 2007-HE4 2A 5.065% 05/25/37		01/31/2023	Credit Suisse		487,929	593,227	623	1.A FM
07386R-AF-6	BSABS 2007-HE4 M1 BSABS 2007-HE4 M1 5.295% 05/25/37		01/31/2023	Credit Suisse			947,303		6. *
073877-DY-5	BSABS 2005-SD4 1A1 BSABS 2005-SD4 1A1 6.000% 09/25/35		03/21/2023	ALRe Corporate AAM		5,699	5,729	19	1. FM
073877-DY-5	BSABS 2005-SD4 1A1 BSABS 2005-SD4 1A1 6.000% 09/25/35		03/21/2023	ALRe Corporate AAM		1,677,851	1,686,580	5,622	1.B FM
073879-2V-9	BEAR STEARNS ASSET BACKED SECU BSABS 2005-AQ2 M1 5.580% 09/25/35		01/31/2023	Credit Suisse		581,834	599,829	699	6. FE
073879-2V-9	BEAR STEARNS ASSET BACKED SECU BSABS 2005-AQ2 M1 5.580% 09/25/35		01/31/2023	Credit Suisse		1,525	1,572	2	6.A FE
073879-6S-2	BSABS 2006-HE1 1M4 BSABS 2006-HE1 1M4 5.865% 12/25/35		01/31/2023	Credit Suisse		2,096,407	2,653,680	3,259	1.A FM
073879-YG-7	BSABS 2005-AC4 A BSABS 2005-AC4 A 6.000% 07/25/35		01/31/2023	Credit Suisse		721,918	1,016,786	169	1.A FM
07387A-BL-8	BSARM 2005-4 1A1 BSARM 2005-4 1A1 4.335% 08/25/35		03/01/2023	ALRe Corporate AAM		6,683,796	7,229,050		1.A FM
07387A-HC-2	BEAR STEARNS ADJUSTABLE RATE M BSARM 2006-1 A4 6.800% 02/25/36		01/31/2023	Credit Suisse		278,829	1,132,302	219	1.A FM
07387R-AB-4	BALTA 2007-3 1A2 BALTA 2007-3 1A2 5.115% 11/25/46		01/31/2023	Credit Suisse			1		6. *
07387U-BA-8	BEAR STEARNS ASSET BACKED SECU BSABS 2006-PC1 M4 5.790% 12/25/35		01/31/2023	Credit Suisse		1,872,920	3,405,310	4,125	1.A FM
07387U-CG-4	BSABS 2006-AC1 1M1 BSABS 2006-AC1 1M1 5.520% 02/25/36		01/31/2023	Credit Suisse			24,762		6. *
073882-AA-0	BSARM 2006-4 2A2 BSARM 2006-4 1A1 4.370% 10/25/36		01/31/2023	Credit Suisse		36	46		1. FM
073882-AA-0	BSARM 2006-4 2A2 BSARM 2006-4 1A1 4.370% 10/25/36		01/31/2023	Credit Suisse		9,760	12,277		1.A FM
073882-AD-4	BSARM 2006-4 2A2 BSARM 2006-4 2A2 3.859% 10/25/36		03/01/2023	ALRe Corporate AAM		674,301	810,636		1.A FM
07388C-AF-7	BSABS 2006-HE5 M2 BSABS 2006-HE5 M2 5.325% 06/25/36		01/31/2023	Credit Suisse		860,801	961,789	1,066	1.A FM
073914-F6-5	SAMI 1998-2 A5 SAMI 1998-2 A5 6.750% 05/02/30		01/31/2023	Credit Suisse		4	23		6. *
07400H-AR-4	BSMF 2006-AR3 2A2A BSMF 2006-AR3 2A2A 5.325% 11/25/36		01/31/2023	Credit Suisse		694,496	1,234,660	1,368	1.A FM
07400N-AD-2	BSMF 2007-AR5 1B1 BSMF 2007-AR5 1A2G 5.065% 06/25/47		01/31/2023	Credit Suisse		2,429,986	3,075,932	3,230	1.A FM
07400N-AH-3	BSMF 2007-AR5 1B1 BSMF 2007-AR5 1B1 5.225% 06/25/47		01/31/2023	Credit Suisse			186,312		6. *
07401W-AP-4	BSSLT 2007-1 2A BSSLT 2007-1 2A 5.285% 08/25/37		01/31/2023	Credit Suisse		479,695	631,177	694	1.A FM
07402F-AB-1	BSSP 2007-R6 1A2 BSSP 2007-R6 1A2 2.693% 01/26/36		01/31/2023	Credit Suisse			1		6. *
07402P-AK-9	BSSP 2007-R8 5A2 BSSP 2007-R8 5A2 5.299% 04/25/37		01/31/2023	Credit Suisse			8,494,113		6. FE
08162T-BF-9	BMARK 2018-B7 C BMARK 2018-B7 C 5.012% 05/15/53		02/09/2023	Various		6,882,149	7,689,552	12,446	2.B
08860D-AC-7	BHG 2022-C C BHG 2022-C C 6.560% 10/17/35		03/27/2023	Goldman Sachs		3,914,375	4,000,000	8,747	1.G FE
09261H-AR-8	BLACKSTONE PRIV CR FND Senior Unsecured 4.000% 01/15/29		03/30/2023	AARE II Surplus ISG		7,655,612	9,000,000	75,000	2.C FE
10373Q-BK-5	BP CAPITAL MARKETS AMERICA INC Senior Unsecured 3.543% 04/06/27		02/14/2023	Royal Bank of Canada		7,627,680	8,000,000	102,353	1.F FE
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC Senior Unsecured 4.812% 02/13/33		02/09/2023	J.P. Morgan Sec		3,000,000	3,000,000		1. FE
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC Senior Unsecured 4.812% 02/13/33		02/09/2023	Various		5,000,000	5,000,000		1.F FE
10568L-AL-0	BRAVO 2019-2 A3 BRAVO 2019-2 A3 3.500% 10/25/44		01/31/2023	Credit Suisse		469,931	610,300	59	1.A
10569E-AA-9	BRAVO 2021-NQM2 A1 BRAVO 2021-NQM2 A1 0.970% 03/25/60		01/31/2023	Various		60,674	71,381	2	1.A FE
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC Senior Unsecured 4.700% 06/22/47		01/01/2023	AAIA PRT Ded WY Modco - AAM		1,199,962	1,549,000	12,538	2.B FE
10951@-AA-4	Brightwood Capital MM CLO 2022 Brightwood Capital MM CLO 2022 8.818% 12/31/32		02/24/2023	Tax Free Exchange		8,750,000	8,750,000	75,014	2.C PL
118230-AS-0	BUCKEYE PARTNERS Junior Subordinated 8.835% 01/22/78		03/30/2023	Various		6,823,333	8,000,000	14,725	4.B FE
12489W-NB-6	CBASS 2007-MX1 M4 CBASS 2005-CB5 M3 5.535% 08/25/35		01/31/2023	Credit Suisse		581,990	923,793	1,067	1.A FM
1248MP-AH-7	CBASS 2007-MX1 M4 CBASS 2007-MX1 M4 6.532% 12/25/36		01/31/2023	Credit Suisse			453,078		6. FE
12499A-QE-3	C-BASS Mortgage Loan Asset-Bac C-BASS Mortgage Loan Asset-Bac 0.000% 01/30/53		01/31/2023	Credit Suisse		460,000	100		6. *
125039-AK-3	CD COMMERCIAL MORTGAGE TRUST C CD 2017-CD6 C 4.373% 11/13/50		02/08/2023	Citigroup		5,129,112	5,963,000	6,309	1.F
12506Y-CX-5	CDCMC 2004-HE2 M2 CDCMC 2004-HE2 M2 6.645% 07/25/34		01/31/2023	Credit Suisse		444,248	569,548	798	1.A FM
12526P-AB-0	CFMT 2021-HB5 M1 CFMT 2021-HB5 M1 1.374% 02/25/31		01/31/2023	Credit Suisse		71,000	100,000	27	1.A FE
12527L-AA-0	CFMT 2021-HB6 A CFMT 2021-HB6 A 0.898% 06/25/36		01/31/2023	Credit Suisse		1,057	1,355		1. FE
12527L-AA-0	CFMT 2021-HB6 A CFMT 2021-HB6 A 0.898% 06/25/36		01/31/2023	Credit Suisse		47,432	60,811	11	1.A FE
12530J-AC-6	CFMT 2022-AB2 M2 CFMT 2022-AB2 M2 2.000% 02/25/52		01/31/2023	Credit Suisse		1,243,105	2,037,878	793	1.E FE
12530J-AC-6	CFMT 2022-AB2 M2 CFMT 2022-AB2 M2 2.000% 02/25/52		02/25/2023	Interest Capitalization		3,396	3,396		1.E FE
12543R-AP-4	CWHL 2007-3 A14 CWHL 2007-3 A14 5.245% 04/25/37		01/31/2023	Credit Suisse		169,062	483,036	461	1.A FM
12545C-AU-4	COUNTRYWIDE HOME LOANS CWHL_07 CWHL 2007-10 A19 6.000% 07/25/37		03/06/2023	Jackson Ntl FWH - AAM		2,487,557	4,739,461	3,950	1.A FM
125523-AC-4	CIGNA GROUP/THE Senior Unsecured 5.682% 07/15/23		03/01/2023	PRT 6 ACRA NonModco AAM		3,505,944	3,500,000	21,131	2.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
12587P-AA-8	BSSP 2007-R1 A1 BSSP 2007-R1 A1 7.345% 02/27/37		01/31/2023	Credit Suisse			242,725		6. *
12592U-BA-9	CSMLT 2015-1 AIOS CSMLT 2015-1 AIOS 0.232% 05/25/45		01/31/2023	Credit Suisse		8			1.A FE
12592U-BA-9	CSMLT 2015-1 AIOS CSMLT 2015-1 AIOS 0.232% 05/25/45		01/31/2023	Credit Suisse		2,164			1.F FE
12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2 7.050% 07/27/36		01/31/2023	Credit Suisse		1,157,646	5,861,498	1,152	1.A FM
12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2 7.050% 07/27/36		03/31/2023	Interest Capitalization		49,593	49,593		1.A FM
12596M-AM-8	CSMC 2019-RPL1 SA CSMC 2019-RPL1 SA 3.770% 07/25/58		01/31/2023	Credit Suisse		311,325	311,325	33	6. *
12596X-AH-5	CSMC 2019-AFC1 AIOS CSMC 2019-AFC1 AIOS 0.000% 07/25/49		01/31/2023	Credit Suisse		9			1.A Z
12597E-AD-5	CSMC 2020-BPL1 R CSMC 2020-BPL1 R 0.000% 02/25/24		01/31/2023	Credit Suisse			1		6. *
12597Q-AA-4	COLT 2020-3 A1 COLT 2020-3 A1 1.506% 04/27/65		01/31/2023	Various		998,331	1,147,506	48	1.A FE
12597X-AE-1	CSMC 2020-RPL5 AIOS CSMC 2020-RPL5 AIOS 0.200% 08/25/60		01/31/2023	Credit Suisse		21			1.A Z
12597X-AK-7	CSMC 2020-RPL5 AIOS CSMC 2020-RPL5 R 0.000% 08/25/60		01/31/2023	Credit Suisse			100		6. *
12598J-AF-8	CSMC 2021-RPL7 AIOS CSMC 2021-RPL7 AIOS 0.200% 07/27/61		01/31/2023	Credit Suisse		27			1.A Z
12626B-AQ-7	COMM 2013-CR10 B COMM 2013-CR10 B 5.030% 08/10/46		02/16/2023	ALRe Modco - VIAC GA - AAM		547,982	550,000	1,114	1.A
12627H-AY-6	CSAB 2006-2 X CSAB 2006-2 P 0.000% 09/25/36		01/31/2023	Credit Suisse			11		6. *
12628K-AZ-5	CSAB 2006-3 X CSAB 2006-3 P 0.000% 11/25/36		01/31/2023	Credit Suisse			10		6. *
12629E-CK-9	CSAB 2007-1 4A4 CSAB 2007-1 4A4 5.195% 05/25/37		01/31/2023	Credit Suisse			785		6. *
12631-AG-2	CSFB 2002-AR33 5X CSFB 2002-HI23 CE 0.000% 10/25/32		01/31/2023	Credit Suisse			121,824		6. *
12633P-CL-6	CSFB 2002-AR33 5X CSFB 2004-FR1N A 5.000% 11/27/34		01/31/2023	Credit Suisse			39,152		6. *
12633P-CM-4	CSFB 2002-AR33 5X CSFB 2004-FR1N B 0.000% 11/27/34		01/31/2023	Credit Suisse			4,834,520		6. *
12633P-DA-9	HEATN 2005-1 A HEATN 2005-1 A 4.750% 06/27/35		01/31/2023	Credit Suisse			2,529,330		6. *
12633P-DG-6	HEATN 2005-3 A HEATN 2005-3 A 5.250% 09/27/35		01/31/2023	Credit Suisse			4,464,182		6. *
12633P-DV-3	HEATN 2005-6 A HEATN 2005-6 A 6.000% 01/27/36		01/31/2023	Credit Suisse			3,096,233		6. *
12633P-DW-1	HEATN 2005-6 A HEATN 2005-6 B 0.000% 01/27/36		01/31/2023	Credit Suisse			30,608,684		6. *
12633P-DX-9	ARMTN 2005-5 A ARMTN 2005-5 A 6.000% 02/27/36		01/31/2023	Credit Suisse			1,276,293		6. *
12633P-DX-9	ARMTN 2005-5 A ARMTN 2005-5 A 6.000% 02/27/36		02/03/2023	Interest Capitalization		90	90		6. *
126378-AY-4	CSMC 2007-1 4A1 CSMC 2007-1 4A1 6.500% 02/25/37		01/31/2023	Credit Suisse		46,211	513,461	93	1.A FM
126378-CC-0	CSMC 2007-1 4A1 CSMC 2007-1 PP 0.000% 02/25/37		01/31/2023	Credit Suisse			18,334,856		6. *
126379-AB-2	CSMC 2007-4 1A2 CSMC 2007-4 1A2 5.245% 06/25/37		01/31/2023	Credit Suisse			72,450		6. *
126379-BF-2	CSMC 2007-4 1A2 CSMC 2007-4 PP 0.000% 06/25/37		01/31/2023	Credit Suisse			21,818,506		6. *
12638D-AB-2	CSMC 2007-7 PP CSMC 2007-7 1A2 6.500% 03/25/38		01/31/2023	Credit Suisse			255,605		6. *
12638D-AF-3	CSMC 2007-7 PP CSMC 2007-7 2A3 6.250% 03/25/38		01/31/2023	Credit Suisse			42,558		6. *
12638E-AJ-3	CSMC 2006-CF2 X CSMC 2006-CF2 X 0.000% 05/25/36		01/31/2023	Credit Suisse			12,385,136		6. *
12638G-AJ-8	CSMC 2006-CF3 X CSMC 2006-CF3 X 0.000% 10/25/36		01/31/2023	Credit Suisse			12,457,905		6. *
12638P-BV-0	CSMC 2007-3 4A12 CSMC 2007-3 4A6 5.095% 04/25/37		01/31/2023	Credit Suisse		40,654	71,637	66	1.A FM
12638P-CB-3	CSMC 2007-3 4A12 CSMC 2007-3 4A12 6.750% 04/25/37		01/31/2023	Credit Suisse		6,664			1.A Z
12639L-AC-1	CSMCN 2007-3A R2 CSMCN 2007-3A R2 0.000% 04/25/37		01/31/2023	Credit Suisse			61,418,992		6. *
12639M-AT-2	CSMC 2010-15R 2B1 CSMC 2010-15R 2B1 0.010% 05/26/36		01/31/2023	Credit Suisse			18,584		6. *
12639P-AB-4	CSMC 2007-6 A2 CSMC 2007-6 A2 6.421% 10/25/37		01/31/2023	Credit Suisse			118,188		6. *
12639P-AB-4	CSMC 2007-6 A2 CSMC 2007-6 A2 6.421% 10/25/37		02/27/2023	Interest Capitalization		55	55		6. *
12640S-AM-1	CSMC 2020-RPL4 AIOS CSMC 2020-RPL4 AIOS 0.300% 01/25/60		01/31/2023	Credit Suisse		2,351,330		2,123	1.A Z
12640S-AN-9	CSMC 2020-RPL4 AIOS CSMC 2020-RPL4 XS 1.587% 01/25/60		01/31/2023	Credit Suisse		2,976,380		3,565	1.A Z
12640S-AQ-2	CSMC 2020-RPL4 AIOS CSMC 2020-RPL4 SA 0.000% 01/25/60		01/31/2023	Credit Suisse		228,862			1.A Z
12640S-AR-0	CSMC 2020-RPL4 AIOS CSMC 2020-RPL4 R 0.000% 01/25/60		01/31/2023	Credit Suisse			100		6. *
12640S-AS-8	CSMC 2020-RPL4 AIOS CSMC 2020-RPL4 CERT 0.000% 01/25/60		01/31/2023	Credit Suisse			100		6. *
12644W-AF-3	CSMC 2010-16 FB CSMC 2010-16 FB 0.000% 06/25/50		01/31/2023	Credit Suisse			2,357,483		6. *
12644W-AG-1	CSMC 2010-16 FB CSMC 2010-16 C 0.000% 06/25/50		01/31/2023	Credit Suisse			18		6. *
12644W-AH-9	CSMC 2010-16 FB CSMC 2010-16 P 0.000% 06/25/50		01/31/2023	Credit Suisse			18		6. *
12645B-EA-5	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2010-17R 8B1 0.010% 02/26/35		01/31/2023	Credit Suisse		1,115	356,771		1.A Z

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12645L-BG-3	CREDIT SUISSE MORTGAGE TRUST C CSMC 2011-5R 4A2 3.586% 11/27/35		03/30/2023	ALRe Corporate AAM		1,000,567	1,128,102	3,077	4.C FM
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C CSMC 2011-12R 2A2 3.652% 02/27/37		03/30/2023	AARE II Surplus ISG		2,811,047	3,287,286	9,671	1.A FM
12646U-AX-6	CSMC 2013-IVR1 A8X1 CSMC 2013-IVR1 A8X1 0.500% 03/25/43		01/31/2023	Credit Suisse		490			1.A FE
12646U-AY-4	CSMC 2013-IVR1 A8X1 CSMC 2013-IVR1 A8X2 0.470% 03/25/43		01/31/2023	Credit Suisse		3,781			1.A FE
12646W-AW-4	CSMC 2013-IVR2 AIOS CSMC 2013-IVR2 AIOS 0.000% 04/25/43		01/31/2023	Credit Suisse		6			1.A FE
12646W-AW-4	CSMC 2013-IVR2 AIOS CSMC 2013-IVR2 AIOS 0.000% 04/25/43		01/31/2023	Credit Suisse		2,018			1.F FE
12647C-AS-6	CSMC 2013-5R 2A2 CSMC 2013-5R 2A2 0.325% 04/27/37		01/31/2023	Credit Suisse			26		6. *
12647J-BU-5	CSMC 2013-HYB1 AIOS CSMC 2013-HYB1 AIOS 0.232% 04/25/43		01/31/2023	Credit Suisse		14			1.F FE
12647M-BM-6	CSMC 2013-6 IOS1 CSMC 2013-6 1X14 0.216% 07/25/28		01/31/2023	Credit Suisse		20			1.A FE
12647M-DX-0	CSMC 2013-6 IOS1 CSMC 2013-6 IOS1 0.000% 07/25/28		01/31/2023	Credit Suisse		2,319			1.F FE
12647P-AE-8	CSMC 2013-7 AX1 CSMC 2013-7 AX1 0.042% 08/25/43		01/31/2023	Credit Suisse		40			1.A FE
12648F-AV-1	CSMC 2014-SAF1 AX12 CSMC 2014-SAF1 AIOS 0.232% 03/25/44		01/31/2023	Credit Suisse		867			1.F FE
12648H-BG-9	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2014-IVR2 AIOS 0.232% 04/25/44		01/31/2023	Credit Suisse		7			1.A FE
12648H-BG-9	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2014-IVR2 AIOS 0.232% 04/25/44		01/31/2023	Credit Suisse		2,530			1.F FE
12648J-DS-7	CSMC 2014-4R 16A4 CSMC 2014-4R 16A4 5.040% 02/27/36		01/31/2023	Credit Suisse		909,555	937,686	1,233	3.B FM
12648P-CN-5	CSMC 2014-6R 9A1 CSMC 2014-6R 9A1 2.750% 12/27/35		01/31/2023	Credit Suisse		435,454	470,761	36	1.A FM
12648T-AV-1	CSMC 2014-IVR3 AIOS CSMC 2014-IVR3 AIOS 0.232% 07/25/44		01/31/2023	Credit Suisse		4			1.A FE
12648T-AV-1	CSMC 2014-IVR3 AIOS CSMC 2014-IVR3 AIOS 0.232% 07/25/44		01/31/2023	Credit Suisse		1,460			1.F FE
12649K-AR-8	CSMC 2015-WIN1 AIOS CSMC 2015-WIN1 AX5 0.500% 12/25/44		01/31/2023	Credit Suisse		330			1.A FE
12649K-AS-6	CSMC 2015-WIN1 AIOS CSMC 2015-WIN1 AX6 0.500% 12/25/44		01/31/2023	Credit Suisse		32			1.A FE
12649K-AZ-0	CSMC 2015-WIN1 AIOS CSMC 2015-WIN1 AIOS 0.232% 12/25/44		01/31/2023	Credit Suisse		150			1.A FE
12649K-AZ-0	CSMC 2015-WIN1 AIOS CSMC 2015-WIN1 AIOS 0.232% 12/25/44		01/31/2023	Credit Suisse		1,583			1.F FE
12649N-AA-9	CSMC 2015-1 AIOS CSMC 2015-1 AX5 0.406% 01/25/45		01/31/2023	Credit Suisse		1,227			1.A FE
12649N-AX-9	CSMC 2015-1 AIOS CSMC 2015-1 AIOS 0.232% 01/25/45		01/31/2023	Credit Suisse		7			1.A FE
12649N-AX-9	CSMC 2015-1 AIOS CSMC 2015-1 AIOS 0.232% 01/25/45		01/31/2023	Credit Suisse		2,428			1.F FE
12649P-AH-9	CSMC 2015-RPL1 M4 CSMC 2015-RPL1 M4 0.000% 02/25/57		01/31/2023	Credit Suisse			125		6. *
12649Q-CA-0	CSMC 2015-2R 8AC CSMC 2015-2R 8AC 0.000% 04/27/30		01/31/2023	Credit Suisse		1,247,446			6. *
12649R-AK-8	CSMC 2015-2 AX4 CSMC 2015-2 AX4 0.500% 02/25/45		01/31/2023	Credit Suisse		356			1.A FE
12649R-BA-9	CSMC 2015-2 AX4 CSMC 2015-2 AIOS 0.232% 02/25/45		01/31/2023	Credit Suisse		2,239			1.F FE
12649W-AN-1	CSMC 2015-3R 3A2 CSMC 2015-3R 3A2 1.955% 03/29/37		01/31/2023	Credit Suisse		2,263,453	15,089,684	1,019	1.A Z
12649X-AA-7	CSMC 2015-3 AIOS CSMC 2015-3 AX3 0.339% 03/25/45		01/31/2023	Credit Suisse		428			1.A FE
12649X-BG-3	CSMC 2015-3 AIOS CSMC 2015-3 AIOS 0.232% 03/25/45		01/31/2023	Credit Suisse		6			1.A FE
12649X-BG-3	CSMC 2015-3 AIOS CSMC 2015-3 AIOS 0.232% 03/25/45		01/31/2023	Credit Suisse		1,357			1.F FE
12650U-AA-9	CSMLT 2015-3 AIOS CSMLT 2015-3 1AX2 0.328% 11/25/45		01/31/2023	Credit Suisse		1,048			1.A FE
12650U-AL-5	CSMLT 2015-3 AIOS CSMLT 2015-3 2AX2 0.000% 10/25/30		01/31/2023	Credit Suisse		409			1.A FE
12650U-BH-3	CSMLT 2015-3 AIOS CSMLT 2015-3 AIOS 0.232% 11/25/45		01/31/2023	Credit Suisse		2,855			1.F FE
12651R-AJ-6	CSMC 2017-FHA1 X CSMC 2017-FHA1 X 0.000% 04/25/47		01/31/2023	Credit Suisse			52,511,612		6. *
12651Y-AA-0	CSMC 2017-RPL3 AIOS CSMC 2017-RPL3 A1 4.000% 08/01/57		01/31/2023	Credit Suisse		67,295	77,351	9	1.A FE
12651Y-AW-2	CSMC 2017-RPL3 AIOS CSMC 2017-RPL3 AIOS 0.000% 08/01/57		01/31/2023	Credit Suisse		15			1.A Z
12653T-CB-5	CSMC 2018-J1 AIOS CSMC 2018-J1 AIOS 0.010% 02/25/48		01/31/2023	Credit Suisse		4	424,243,093		6. *
12654P-AD-0	CSMC 2018-RPL9 A2IO CSMC 2018-RPL9 A2IO 0.173% 09/25/57		01/31/2023	Credit Suisse		211,838	67,788,056	334	1.A FE
12656H-AE-4	CSMC 2020-RPL6 AIOS CSMC 2020-RPL6 AIOS 0.200% 03/25/59		01/31/2023	Credit Suisse		15			1.A Z
12656P-AE-6	CSMC 2020-RPL3 AIOS CSMC 2020-RPL3 AIOS 0.200% 03/25/60		01/31/2023	Credit Suisse		24			1.A Z
12657P-AA-3	CSMC 2021-2R 1A2 CSMC 2021-2R 1A1 6.419% 07/25/47		01/31/2023	Credit Suisse		35,387,671	35,167,872		1.A Z
12657P-AC-9	CSMC 2021-2R 1A2 CSMC 2021-2R 1A2 0.000% 07/25/47		01/31/2023	Credit Suisse		12,485,243	76,832,267		1.A Z
12657X-AJ-7	CSMC 2021-JR1 PT2 CSMC 2021-JR1 SA 0.000% 09/27/66		01/31/2023	Credit Suisse			459,330		6. *
12657X-AP-3	CSMC 2021-JR1 PT2 CSMC 2021-JR1 PT2 0.000% 07/26/60		01/31/2023	Credit Suisse		1,016,842	3,081,339		6. *
12658Q-AA-0	CSMCM 2021-RP11 CERT CSMCM 2021-RP11 CERT 3.778% 10/27/61		01/31/2023	Credit Suisse		334,674	431,105	1,312	6. *

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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12658X-AF-4	CSMC 2012-7R 2A2 CSMC 2021-RPL9 AIOS 0.200% 02/25/61		01/31/2023	Credit Suisse		20			1.A Z
12659A-AE-6	CSMC 2021-RP11 AIOS CSMC 2021-RP11 AIOS 0.200% 10/25/61		01/31/2023	Credit Suisse		30			1.A Z
12659Q-AE-1	CSMC 2022-RPL3 AIOS CSMC 2022-RPL3 AIOS 0.200% 03/25/61		01/31/2023	Credit Suisse		20			6. *
12660B-AM-3	CSMC 2022-ATH1 A1A CSMC 2022-ATH1 A1A 2.870% 01/25/67		01/31/2023	Credit Suisse		580,088	659,191	53	1.A FE
12660K-AC-5	CSMC 2021-RPL1 AIOS CSMC 2021-RPL1 A1 1.668% 09/27/60		01/31/2023	Credit Suisse		55,067	66,346	3	1.A Z
12660K-AE-1	CSMC 2021-RPL1 AIOS CSMC 2021-RPL1 AIOS 0.200% 09/27/60		01/31/2023	Credit Suisse		28			1.A Z
12661N-AG-9	CSMC 2022-NQM3 AIOS CSMC 2022-NQM3 B1 4.265% 03/25/67		01/31/2023	Credit Suisse		12,586,146	21,888,950	2,593	3.C FE
12661N-AH-7	CSMC 2022-NQM3 AIOS CSMC 2022-NQM3 B2 4.265% 03/25/67		01/31/2023	Credit Suisse		11,286,405	22,690,750	2,688	4.C FE
12661N-AJ-3	CSMC 2022-NQM3 AIOS CSMC 2022-NQM3 B3 4.299% 03/25/67		01/31/2023	Credit Suisse		3,475,605	16,550,501	1,961	1.A Z
12661N-AK-0	CSMC 2022-NQM3 AIOS CSMC 2022-NQM3 AIOS 0.002% 03/25/67		01/31/2023	Credit Suisse		25,568		32	1.A Z
12661N-AL-8	CSMC 2022-NQM3 AIOS CSMC 2022-NQM3 XS 0.000% 03/25/67		01/31/2023	Credit Suisse		1,438,207			1.A Z
12661Q-AE-7	CSMC 2022-RPL1 AIOS CSMC 2022-RPL1 AIOS 0.200% 04/25/61		01/31/2023	Credit Suisse		30			6. *
12661Q-AK-3	CSMC 2022-RPL1 AIOS CSMC 2022-RPL1 R 0.000% 04/25/61		01/31/2023	Credit Suisse			100		6. *
12661X-BM-3	CSMC 2021-INV1 AX4 CSMC 2021-INV1 AX4 0.400% 07/25/56		01/31/2023	Credit Suisse		104,881		81	1.A FE
12661X-BU-5	CSMC 2021-INV1 AX4 CSMC 2021-INV1 AIOS 0.040% 07/25/56		01/31/2023	Credit Suisse		134,514		120	1.A Z
12662E-AA-1	CSMC 2021-NQM2 A1 CSMC 2021-NQM2 A1 1.179% 02/25/66		01/31/2023	Credit Suisse		767	959		1. FE
12662E-AA-1	CSMC 2021-NQM2 A1 CSMC 2021-NQM2 A1 1.179% 02/25/66		01/31/2023	Credit Suisse		189,150	236,438	8	1.A FE
12662G-AD-0	CSMC 2021-RPL4 AIOS CSMC 2021-RPL4 A2 3.559% 12/27/60		01/31/2023	Credit Suisse		80,300	110,000	11	1.A Z
12662G-AE-8	CSMC 2021-RPL4 AIOS CSMC 2021-RPL4 AIOS 0.200% 12/27/60		01/31/2023	Credit Suisse		34			6. *
12662J-AA-0	CSMCM 2022-RPL1 CERT CSMCM 2022-RPL1 CERT 4.231% 04/25/61		01/31/2023	Credit Suisse		298,462	337,689	1,151	6. *
12662T-AC-4	CSMC 2022-7R 1A2 CSMC 2022-7R 1A2 0.000% 10/25/66		01/31/2023	Credit Suisse		7,072,047	56,576,376		1.A Z
12664V-AG-8	CSMC 2022-NQM2 AIOS CSMC 2022-NQM2 B1 4.000% 02/25/67		01/31/2023	Credit Suisse		5,828,980	11,699,250	1,300	3.B FE
12664V-AJ-2	CSMC 2022-NQM2 AIOS CSMC 2022-NQM2 B3 4.104% 02/25/67		01/31/2023	Credit Suisse		823,269	9,147,433	1,044	1.A Z
12664V-AK-9	CSMC 2022-NQM2 AIOS CSMC 2022-NQM2 AIOS 0.005% 02/25/67		01/31/2023	Credit Suisse		40,223		56	1.A Z
12664V-AL-7	CSMC 2022-NQM2 AIOS CSMC 2022-NQM2 XS 0.000% 02/25/67		01/31/2023	Credit Suisse		942,733			1.A Z
126650-AQ-3	CVS PASS-THROUGH P/T CERTS 5.789% 01/10/26		03/06/2023	Jackson Ntl FI/H - AAM		5,247,910	5,264,299	22,010	2.B FE
126650-DS-6	CVS HEALTH CORP Senior Unsecured 5.000% 02/20/26		02/13/2023	Bank of America		5,979,600	6,000,000		2.B FE
126650-DU-1	CVS HEALTH CORP Senior Unsecured 5.250% 02/21/33		02/13/2023	Barclays		7,985,840	8,000,000		2.B FE
12666C-AF-0	CWL 2006-23 M1 CWL 2006-23 M1 5.095% 05/25/37		01/31/2023	Credit Suisse		3,357,989	4,477,318	4,732	6. FE
12666C-AF-0	CWL 2006-23 M1 CWL 2006-23 M1 5.095% 05/25/37		01/31/2023	Credit Suisse		(4,166)	(5,554)	(6)	6.A FE
12666U-AD-5	CWL 2006-15 A5A CWL 2006-15 A4 4.334% 10/25/46		03/06/2023	Jackson Ntl FI/H - AAM		7,566,370	7,835,940	6,488	1.A FM
12667L-YC-4	CWL 2007-SD1 A1 CWL 2003-BC2 M1 5.895% 03/25/33		01/31/2023	Credit Suisse		2,458	3,234	4	1. FM
12667L-YC-4	CWL 2007-SD1 A1 CWL 2003-BC2 M1 5.895% 03/25/33		01/31/2023	Credit Suisse		96	126		1.A FM
12667S-4C-3	CWL 2005-IM2 M1 CWL 2005-IM1 M2 5.595% 11/25/35		01/31/2023	Credit Suisse		680,014	1,152,566	1,346	1.A FM
12667S-KS-0	CWHEL 2004-O 2A CWHEL 2004-O 2A 4.964% 02/15/34		01/31/2023	Credit Suisse		1,040	1,465	3	1. FM
12667S-KS-0	CWHEL 2004-O 2A CWHEL 2004-O 2A 4.964% 02/15/34		01/31/2023	Credit Suisse		61,330	86,380	205	1.A FM
12667S-L8-3	AMIT 2005-2 M9 AMIT 2005-2 M9 7.620% 07/25/35		01/31/2023	Credit Suisse			3,000,000		6. FE
12667S-XV-9	CWL 2005-AB1 M4 CWL 2005-AB1 M4 5.745% 08/25/35		01/31/2023	Credit Suisse		1,045,494	2,133,662	2,563	1.A FM
12667A-AE-6	CWL 2006-12 M1 CWL 2006-12 M1 5.295% 12/25/36		01/31/2023	Credit Suisse		842,309	1,295,861	1,427	6. FM
12667F-4Q-5	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A5 5.295% 03/01/38		01/31/2023	Credit Suisse		1,432,623	2,187,211	2,108	1.A FM
12667F-4T-9	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A8 5.295% 03/01/38		01/31/2023	Credit Suisse		1,160,630	1,758,531	1,695	1.A FM
12667F-FA-8	CWALT 2004-J2 4A1 CWALT 2004-J2 B1 5.785% 04/25/34		01/31/2023	Credit Suisse		681,833	2,130,727	343	1.A FM
12667F-SR-7	CWALT 2004-J8 M CWALT 2004-J8 M 5.500% 09/25/34		01/31/2023	Credit Suisse		5	51,981		1.A Z
12667G-3L-5	CWALT 2005-44 1A1 CWALT 2005-44 1A1 5.505% 10/25/35		03/01/2023	ALRe Corporate AAM		1,359	1,869	1	1. FM
12667G-3L-5	CWALT 2005-44 1A1 CWALT 2005-44 1A1 5.505% 10/25/35		03/01/2023	ALRe Corporate AAM		1,504,517	2,068,646	606	1.A FM
12667G-5G-4	CWALT 2005-40CB A1 CWALT 2005-40CB A1 5.500% 10/25/35		03/06/2023	Jackson Ntl FI/H - AAM		5,703,784	8,395,608	6,413	1.A FM
12667G-7G-2	CWALT 2005-46CB A1 CWALT 2005-46CB A13 4.800% 10/25/35		01/31/2023	Credit Suisse		18			5.A FE
12667G-7G-2	CWALT 2005-46CB A1 CWALT 2005-46CB A13 4.800% 10/25/35		01/31/2023	Credit Suisse		4,095			5.B FE

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12667G-EP-4	CWALT 2005-9CB 1A5 CWALT 2005-9CB 1A5 5.345% 05/25/35		01/31/2023	Credit Suisse		1,702,695	2,128,369	2,072	1.A FM
12667G-L8-4	CWALT 2005-27 1A2 CWALT 2005-27 1A2 4.538% 08/25/35		03/01/2023	ALRe Corporate AAM		1,526,444	1,654,162		1.A FM
12667G-VF-7	CWALT 2005-J6 1A5 CWALT 2005-J6 1A5 5.345% 07/25/35		01/31/2023	Credit Suisse		169,994	223,677	218	1.A FM
12667G-XA-6	CWALT 2005-28CB 2A1 CWALT 2005-28CB 2A1 5.245% 08/25/35		01/31/2023	Credit Suisse		1,171,955	2,343,911	2,236	1.A FM
12667G-XK-4	CWALT 2005-30CB 1A1 CWALT 2005-30CB 1A1 5.500% 08/25/35		01/31/2023	Credit Suisse		2,470,493	3,921,417	4,008	1.A FM
12667L-AF-9	CWL 2006-21 M1 CWL 2006-21 M1 5.075% 05/25/37		01/31/2023	Credit Suisse		11,598,303	34,112,657	35,901	1.A FM
12668A-5D-3	CWALN 2005-IM1 NOTE CWALN 2005-IM1 NOTE 6.500% 09/25/36		01/31/2023	Credit Suisse			954,463		6. *
12668A-5X-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-82 A1 5.385% 02/25/36		03/01/2023	ALRe Corporate AAM		42,975	53,046	15	1. FM
12668A-5X-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-82 A1 5.385% 02/25/36		03/01/2023	ALRe Corporate AAM		5,429,569	6,701,885	1,920	1.A FM
12668A-C4-5	CWALT 2005-J13 2A5 CWALT 2005-J13 2A1 5.500% 11/25/35		01/31/2023	Credit Suisse		301,825	498,884	505	1.A FM
12668A-HG-3	CWALT 2005-56 2X2 CWALT 2005-56 5A3 5.625% 11/25/35		01/31/2023	Credit Suisse		21,857	242,853		1.A Z
12668A-HG-3	CWALT 2005-56 2X2 CWALT 2005-56 5A3 5.625% 11/25/35		02/27/2023	Interest Capitalization		14,909	14,909		1.A Z
12668A-N4-3	CWALT 2005-69 M1 CWALT 2005-69 A3 5.265% 12/25/35		01/31/2023	Credit Suisse			1		6. *
12668A-RH-0	CWALT 2005-59 1A2C CWALT 2005-59 1A2C 5.772% 11/20/35		01/31/2023	Credit Suisse		5,895	22,671		1.A FM
12668A-US-2	CWALT 2005-60T1 A3 CWALT 2005-60T1 A3 5.345% 12/25/35		01/31/2023	Credit Suisse		221,066	552,665	538	1.A FM
12668A-WK-7	CWALT 2005-58 A3 CWALT 2005-58 A3 5.048% 12/20/35		01/31/2023	Credit Suisse			2		6. *
12668B-EK-5	CWALT 2005-85CB 2A5 CWALT 2005-85CB 2A5 5.945% 02/25/36		01/31/2023	Credit Suisse		9,529	14,013	15	1. FM
12668B-EK-5	CWALT 2005-85CB 2A5 CWALT 2005-85CB 2A5 5.945% 02/25/36		01/31/2023	Credit Suisse		1,742,692	2,562,782	2,794	1.A FM
12668B-GD-9	CWALT 2005-80CB B1 CWALT 2005-80CB 2A1 6.000% 02/25/36		02/15/2023	AARE II Surplus ISG		2,359,702	2,496,550	5,825	1.G FM
126694-2A-5	CWHL 2006-10 1A4 CWHL 2006-10 1A4 5.345% 05/25/36		01/31/2023	Credit Suisse		683,765	2,205,693	2,147	1.A FM
126694-3H-9	CWHL 2006-8 3A1 CWHL 2006-8 3A1 6.000% 05/25/36		01/31/2023	Credit Suisse		189,525	1,919,238	320	1.A Z
126694-EP-9	CWHL 2005-18 A7 CWHL 2005-18 A7 19.525% 10/25/35		01/31/2023	Credit Suisse		59,486	84,979	118	1.A FM
126694-M7-0	CWHL 2006-OA5 1A2 CWHL 2006-OA5 1A2 5.445% 04/25/46		01/31/2023	Credit Suisse		2,780	37,693		1.A FM
126694-N5-3	CWHL 2006-OA5 1A2 CWHL 2006-OA5 3A2 5.445% 04/25/46		01/31/2023	Credit Suisse		43,572	167,584	190	1.A FM
126694-TQ-1	CWHL 2005-30 A1 CWHL 2005-30 A1 5.495% 01/25/36		01/31/2023	Credit Suisse		547,075	1,105,202	1,108	1.A FM
126694-WE-4	CWHL 2006-HYB1 1A1 CWHL 2006-HYB1 1A1 3.709% 03/20/36		03/01/2023	ALRe Corporate AAM		1,443,895	1,622,423		1.A FM
126694-WP-9	CWHL 2006-HYB1 1A1 CWHL 2006-HYB1 3A1 3.645% 03/20/36		01/31/2023	Credit Suisse		1,130	1,378		1. FM
126694-WP-9	CWHL 2006-HYB1 1A1 CWHL 2006-HYB1 3A1 3.645% 03/20/36		01/31/2023	Credit Suisse		237,968	290,205	29	1.A FM
12669D-BV-9	CWHL 2002-19 M CWHL 2002-19 M 6.250% 11/25/32		01/31/2023	Credit Suisse		24,308	498,626	87	1.A Z
12669D-D5-4	CWHL 2003-HYB1 M CWHL 2003-HYB1 M 4.337% 05/19/33		01/31/2023	Credit Suisse		78,976	112,822	11	1.A FM
12669F-2U-6	CWRT 2004-1R B CWRT 2004-1R B 0.000% 04/27/34		01/31/2023	Credit Suisse			52,431		6. *
12669F-D5-9	CWHL 2004-10 M CWHL 2004-10 M 5.000% 07/25/34		01/31/2023	Credit Suisse		144,577	413,077	57	1.A FM
12669F-M6-7	CWHL 2004-12 9A1 CWHL 2004-12 7A1 3.686% 08/25/34		02/15/2023	AARE II Surplus ISG		2,530,355	2,766,250	3,973	1.A FM
12669F-N2-5	CWHL 2004-12 9A1 CWHL 2004-12 9A1 3.996% 08/25/34		03/01/2023	ALRe Corporate AAM		6,688,541	7,204,269		1.A FM
12669F-P2-3	CWHL 2004-12 9A1 CWHL 2004-12 1M 9.855% 08/25/34		01/31/2023	Credit Suisse		1,602	128,177		1.A Z
12669F-QD-8	CWHL 2004-3 M CWHL 2004-3 M 5.750% 04/25/34		01/31/2023	Credit Suisse		255,964	433,838	69	1.A FM
12669F-UG-6	CWHL 2004-9 B1 CWHL 2004-9 B1 5.250% 06/25/34		01/31/2023	Credit Suisse		8	75,630		1.A Z
12669G-CX-7	CWHL 2004-24 M CWHL 2004-24 M 5.500% 12/25/34		01/31/2023	Credit Suisse		3,838	818,759		6. FE
12669G-EC-1	CWHL 2004-J8 M CWHL 2004-J8 M 5.602% 12/25/34		01/31/2023	Credit Suisse		127,682	510,729	78	1.A FM
12669G-YN-5	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-10 A3 5.500% 05/25/35		02/22/2023	Jackson Ntl FWH - AAM		953,720	1,115,557	3,579	1.A FM
12669L-AF-7	CWL 2007-6 M1 CWL 2007-6 M1 5.265% 09/25/37		01/31/2023	Credit Suisse			146,970		6. *
12669U-BF-6	CWHL 2003-R1 1M CWHL 2003-R1 1M 5.750% 02/25/43		01/31/2023	Credit Suisse		5	4,979,918		1.D Z
12670F-AF-7	CWL 2007-9 M1 CWL 2007-9 M1 5.105% 06/25/47		01/31/2023	Credit Suisse		707,435	4,545,770	4,814	1.A FM
14727Q-AC-9	CFMT 2018-RM2 C CFMT 2018-RM2 C 4.000% 10/25/68		03/27/2023	Interest Capitalization		70,682	70,682		1.G FE
149837-AA-4	CBAC 2006-1A A CBAC 2006-1A A 5.345% 06/25/38		01/31/2023	Credit Suisse		1,718	3,436	4	5. FE
149837-AA-4	CBAC 2006-1A A CBAC 2006-1A A 5.345% 06/25/38		01/31/2023	Credit Suisse		543,468	1,086,936	1,209	5.A FE
15189W-AP-5	CENTERPOINT ENERGY RESOURCES C Senior Unsecured 4.400% 07/01/32		01/19/2023	Lincoln Fin Mod - AAM		4,982,681	5,000,000	11,000	1.G FE
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELE Secured 4.950% 04/01/33		03/20/2023	Mitsubishi		2,992,680	3,000,000		1.F FE

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15189Y-AH-9	CENTERPOINT ENERGY RESOURCES C Senior Unsecured 5.400% 03/01/33		02/21/2023	Scotia Capital		7,998,000	8,000,000		1. FE
15189Y-AH-9	CENTERPOINT ENERGY RESOURCES C Senior Unsecured 5.400% 03/01/33		02/21/2023	Scotia Capital		11,997,000	12,000,000		1.G FE
152314-KA-7	CENTEX HOME EQUITY CXHE_04-B CXHE 2004-B M6 6.720% 03/25/34		01/31/2023	Credit Suisse		445,781	1,221,319	1,732	5.A FM
15673V-AC-9	CERB 2022-3A C Cerberus Loan Funding XXXIX - 8.232% 01/20/33		01/01/2023	WELLS FARGO SECURITIES		13,000,000	13,000,000		1.B FE
15673V-AE-5	CERB 2022-3A C Cerberus Loan Funding XXXIX - 9.882% 01/20/33		01/01/2023	WELLS FARGO SECURITIES		34,000,000	34,000,000		1.G FE
15675A-AC-3	CERB 2023-1A B CERB 2023-1A B 8.232% 03/22/35		02/24/2023	Natixis UK		23,400,000	23,400,000		1.B FE
15675A-AE-9	CERB 2023-1A B CERB 2023-1A C 9.032% 03/22/35		02/24/2023	Natixis UK		48,000,000	48,000,000		1.G FE
15675A-AG-4	CERB 2023-1A B CERB 2023-1A D 11.032% 03/22/35		02/24/2023	Natixis UK		10,350,000	10,350,000		2.B FE
159864-AE-7	CHARLES RIVER LABORATORIES INT Senior Unsecured 4.250% 05/01/28		03/30/2023	AARE II Surplus ISG		1,840,060	2,000,000	35,181	3.B FE
161631-AZ-9	CHASE 2007-S5 2A1 CHASE 2007-S5 2A1 5.500% 07/25/37		01/31/2023	Credit Suisse		131,018	2,183,635	334	1.A FM
16165T-AH-6	CFLX 2005-1 2A3 CFLX 2005-1 2A3 6.000% 02/25/35		01/31/2023	Credit Suisse		910,958	1,239,399	207	1.A FM
16678R-CC-9	CCMFC 2004-4A A1 CCMFC 2004-4A A1 5.075% 10/25/35		01/31/2023	Credit Suisse		173	231		1.A FE
16678R-CC-9	CCMFC 2004-4A A1 CCMFC 2004-4A A1 5.075% 10/25/35		01/31/2023	Credit Suisse		4,177	5,570		1.B FE
16678R-CV-7	CCMFC 2005-1A NIO CCMFC 2005-1A B1 5.215% 01/25/36		01/31/2023	Credit Suisse		67,779	190,926	207	1.A FM
16678R-DM-6	CCMFC 2005-2A NIO CCMFC 2005-2A B1 5.215% 05/25/36		01/31/2023	Credit Suisse		197,549	637,255	690	1.A FM
16678R-DV-6	CCMFC 2005-3A B1 CCMFC 2005-3A B1 5.225% 07/25/36		01/31/2023	Credit Suisse		158,181	691,502	751	1.A FM
16678R-ED-5	CCMFC 2005-BA NIO CCMFC 2005-BA B1 5.245% 06/25/36		01/31/2023	Credit Suisse		409,828	593,953	648	1.A FM
16678R-FL-6	CCMFC 2004-1A IO CCMFC 2004-1A IO 1.131% 01/25/35		01/31/2023	Credit Suisse		1,159			1.B FE
16678R-FM-4	CCMFC 2004-2A IO CCMFC 2004-2A IO 1.161% 05/25/35		01/31/2023	Credit Suisse		846			1.A Z
16678R-FW-2	CCMFC 2005-1A NIO CCMFC 2005-1A NIO 0.194% 01/25/36		01/31/2023	Credit Suisse		51			4.B FE
16678R-FX-0	CCMFC 2005-2A NIO CCMFC 2005-2A NIO 0.360% 05/25/36		01/31/2023	Credit Suisse		1,226			1.A Z
16678R-GD-3	CCMFC 2005-AA NIO CCMFC 2005-AA NIO 0.307% 01/25/37		01/31/2023	Credit Suisse		15			1.A Z
16678R-GE-1	CCMFC 2005-BA NIO CCMFC 2005-BA NIO 0.323% 06/25/36		01/31/2023	Credit Suisse		368			1.A FE
169905-AF-3	CHOICE HOTELS INTERNATIONAL IN Senior Unsecured 3.700% 12/01/29		03/01/2023	PRT 6 ACRA NonModco AAM		1,754,537	2,000,000	17,061	2.C FE
17025M-AF-3	CWHL 2007-HY6 M CWHL 2007-HY6 3A2 5.345% 11/25/37		01/31/2023	Credit Suisse			1		6. *
17151K-AJ-5	CHMML 2021-1A A1 CHMML 2021-1A C 7.416% 10/24/33		01/25/2023	Natixis Bleichroeder Inc		4,600,000	5,000,000	3,090	1.G FE
172973-4L-0	CITICORP MORTGAGE SECURITIES I CMSI 2005-8 B1 5.354% 11/25/35		01/31/2023	Credit Suisse		73,417	1,012,654	151	6. FM
17305E-GE-9	CCCIT 2017-A6 A6 CCCIT 2017-A6 A6 5.716% 05/14/29		01/19/2023	Lincoln Fin Mod - AAM		1,316,718	1,320,000	383	1.A FE
173074-LG-8	CITIGROUP GLOBAL Senior Unsecured 7.200% 12/20/32		01/12/2023	ALRe Modco - GMIB - AAM		7,000,000	7,000,000	30,800	2.B Z
173097-AH-9	CMLTI 2009-12 5A2 CMLTI 2009-12 4A2 5.500% 11/25/35		01/31/2023	Credit Suisse		462	577		1. FM
173097-AH-9	CMLTI 2009-12 5A2 CMLTI 2009-12 4A2 5.500% 11/25/35		01/31/2023	Credit Suisse		125,848	157,310	24	1.A FM
173097-AK-2	CMLTI 2009-12 5A2 CMLTI 2009-12 5A2 4.548% 07/25/37		03/01/2023	ALRe Corporate AAM		341,770	653,999		1.A FM
17309K-AK-3	CITIMORTGAGE ALTERNATIVE LOAN CMALT 2006-A3 1A10 6.000% 07/25/36		03/30/2023	AARE II Surplus ISG		2,305,137	2,621,693	12,672	1.A FM
17310R-AM-1	CMLTI 2006-AR9 2A CMLTI 2006-AR9 2A 4.099% 11/25/36		01/31/2023	Credit Suisse		1,265,271	1,807,531	206	1.A FM
17311L-AB-7	CMLTI 2007-AR5 1A2A CMLTI 2007-AR5 1A2A 4.132% 04/25/37		03/01/2023	ALRe Corporate AAM		1,740,077	1,947,915		1.A FM
17312V-AW-8	CMLTI 2007-6 2A5 CMLTI 2007-6 2A5 1.805% 05/25/37		01/31/2023	Credit Suisse		1,048,103		3,800	1.A Z
17315G-AK-4	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2009-5 5A2 4.052% 01/25/37		03/01/2023	ALRe Corporate AAM		1,051,734	1,361,266		1.A FM
17322N-AH-7	CMLTI 2014-J1 AIO CMLTI 2014-J1 AIO 0.138% 06/25/44		01/31/2023	Credit Suisse		198			1.A FE
17323F-AD-2	CMLTI 2014-10 2A2 CMLTI 2014-10 2A2 5.102% 07/25/37		01/31/2023	Credit Suisse		62,255	64,181	68	1.A FM
17327R-AC-4	CMLTI 2019-RP1 M2 CMLTI 2019-RP1 M2 4.000% 01/25/66		01/31/2023	Credit Suisse		200,750	275,000	31	1.A
17327R-AD-2	CMLTI 2019-RP1 M2 CMLTI 2019-RP1 M3 4.000% 01/25/66		01/31/2023	Credit Suisse		234,600	345,000	38	1.E
178779-CR-3	CITYH 1997-C A3 CITYH 1997-C A3 7.880% 07/25/28		01/31/2023	Credit Suisse		51,641	607,537	133	1.A FM
184496-AP-2	CLEAN HARBORS IN SENIOR 5.125% 07/15/29		03/30/2023	AARE II Surplus ISG		2,864,063	3,000,000	32,031	3.B FE
18976W-AG-6	BSSP 2007-R1 A1 BSSP 2006-21N 2A2 6.000% 09/26/36		01/31/2023	Credit Suisse			832,500		6. FE
194262-BW-0	COLLE 2003-1 B1 COLLE 2003-1 B1 1.703% 03/01/42		01/01/2023	Interest Capitalization		94,600	94,600		1.D FE
20030N-AK-7	COMCAST CORP Senior Unsecured 6.500% 11/15/35		03/21/2023	AARE Surplus AAM		1,126,541	1,001,000	22,773	1.G FE
20030N-BG-5	COMCAST CORP Senior Unsecured 4.500% 01/15/43		03/21/2023	AARE Surplus AAM		767,554	870,000	7,178	1.G FE
20030N-CN-9	COMCAST CORP Senior Unsecured 4.950% 10/15/58		02/07/2023	AADE - AAIA non-Modco - AAM		495,207	500,000	7,700	1.G FE

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20030N-CR-0	COMCAST CORP Senior Unsecured 3.700% 04/15/24		02/16/2023	Various		4,935,190	5,000,000	60,433	1.G FE
20633K-AA-6	TUNES 2022-1A A2 TUNES 2022-1A A2 6.500% 01/20/73		01/01/2023	Various		(1,860,659)			1.E FE
20754K-AB-7	CAS 2021-R02 2M2 CAS 2021-R02 2M2 6.560% 11/25/41		01/31/2023	Credit Suisse		141,483	162,624	228	2.B
21036P-AQ-1	CONSTELLATION BRANDS INC Senior Unsecured 3.700% 12/06/26		03/24/2023	ALRe Modco - GMIB - AAM		1,953,553	2,000,000	22,200	2.B FE
210385-AB-6	EXELON GENERATIO Senior Unsecured 5.600% 03/01/28		02/21/2023	Barclays		23,996,640	24,000,000		2.B FE
210385-AC-4	EXELON GENERATIO Senior Unsecured 5.800% 03/01/33		02/21/2023	Barclays		39,990,400	40,000,000		2.B FE
21871X-AG-4	COREBRIDGE FIN Senior Unsecured 3.900% 04/05/32		03/28/2023	J.P. Morgan Sec		4,313,000	5,000,000	94,792	2.B FE
21871X-AN-9	COREBRIDGE FIN Junior Subordinated 6.875% 12/15/52		03/28/2023	Morgan Stanley		882,380	1,000,000	20,052	2.C FE
222386-AA-2	CWALN 2006-0C3 N CWALN 2006-0C3 N 6.750% 03/25/47		01/31/2023	Credit Suisse			1,235,807		6. *
22540A-3K-2	CS First Boston Mortgage Secur CS First Boston Mortgage Secur 0.900% 01/30/53		01/31/2023	Credit Suisse		390,150	1,020,000		1.A FM
22540A-BT-4	CSFB 2002-AR33 5X CSFB 1997-1R 1M5 7.459% 09/30/24		01/31/2023	Credit Suisse			1		6. *
22540A-BU-1	CSFB 2002-AR33 5X CSFB 1997-1R 1B1 7.459% 09/30/24		01/31/2023	Credit Suisse			27		6. *
22540V-2L-5	CSFB 2002-AR33 5X CSFB 2002-HE16 M1 6.165% 10/25/32		03/16/2023	MMTL Modco AAM		11,882	12,124	34	1. FM
22540V-2L-5	CSFB 2002-AR33 5X CSFB 2002-HE16 M1 6.165% 10/25/32		03/16/2023	MMTL Modco AAM		950,205	969,565	2,718	1.A FM
22540V-3B-6	CSFB 2002-AR33 5X CSFB 2002-18 2PP 7.500% 06/25/32		01/31/2023	Credit Suisse			100		5.A FE
22540V-4P-4	CSFB 2002-AR33 5X CSFB 2002-AR21 4X 0.000% 06/25/32		01/31/2023	Credit Suisse			3		6. *
22540V-4R-0	CSFB 2002-AR33 5X CSFB 2002-AR21 1A1 0.098% 06/25/32		01/31/2023	Credit Suisse			59		6. *
22540V-7C-0	CSFB 2002-AR33 5X CSFB 2002-19 2X 0.000% 06/25/32		01/31/2023	Credit Suisse			2		6. *
22540V-7J-5	CSFB 2002-AR33 5X CSFB 2002-32R R 0.000% 10/27/32		01/31/2023	Credit Suisse			100		6. *
22540V-A8-5	CSFB 2002-AR33 5X CSFB 2002-HE4 X 0.000% 08/25/32		01/31/2023	Credit Suisse			9		6. *
22540V-A9-3	CSFB 2002-AR33 5X CSFB 2002-HE4 XF 0.000% 08/25/32		01/31/2023	Credit Suisse			1		6. *
22540V-C2-6	CSFB 2002-AR33 5X CSFB 2002-S6 P 9.290% 05/25/32		01/31/2023	Credit Suisse			100		6. *
22540V-C3-4	CSFB 2002-AR33 5X CSFB 2002-S6 X1 0.000% 05/25/32		01/31/2023	Credit Suisse			6		6. *
22540V-C4-2	CSFB 2002-AR33 5X CSFB 2002-S6 X2 0.000% 05/25/32		01/31/2023	Credit Suisse			6		6. *
22540V-EE-8	CSFB 2002-AR33 5X CSFB 2001-26 4X 0.000% 11/25/31		01/31/2023	Credit Suisse			2		6. *
22540V-K3-5	CSFB 2002-9 2X CSFB 2002-9 2X 0.000% 03/25/32		01/31/2023	Credit Suisse			4		6. *
22540V-LX-8	CSFB 2002-AR33 5X CSFB 2001-HE30 X 0.000% 07/25/32		01/31/2023	Credit Suisse			4		6. *
22540V-LY-6	CSFB 2002-AR33 5X CSFB 2001-HE30 XF 0.000% 07/25/32		01/31/2023	Credit Suisse			2		6. *
22540V-S2-9	CSFB 2002-AR33 5X CSFB 2002-10 2PP 7.500% 05/25/32		01/31/2023	Credit Suisse			100		6. *
22540V-S3-7	CSFB 2002-AR33 5X CSFB 2002-10 1X 0.000% 05/25/32		01/31/2023	Credit Suisse			850,466		6. *
22540V-UE-0	CSFB 2002-AR33 5X CSFB 2002-AR2 2X 0.000% 02/25/32		01/31/2023	Credit Suisse		45,316	1,576,214		1.A Z
22540V-UN-0	CSFB 2002-AR33 5X CSFB 2002-HE1 X 4.716% 08/25/32		01/31/2023	Credit Suisse			5,240,733		6. *
22540V-VT-6	CSFB 2002-AR33 5X CSFB 2002-7 X 1208% 03/25/32		01/31/2023	Credit Suisse			20		6. *
22540V-Y2-2	CSFB 2002-AR33 5X CSFB 2002-AR13 5X 0.000% 05/25/32		01/31/2023	Credit Suisse			2		6. *
225411-AD-9	ARMTN 2006-6 A ARMTN 2006-6 A 6.500% 04/27/36		01/31/2023	Credit Suisse			1,392,628		6. *
22541N-3X-5	HEAT 2004-5 AIOS HEAT 2003-3 X 0.000% 08/25/33		01/31/2023	Credit Suisse			5,823,996		6. *
22541N-5N-5	CSFB 2002-AR33 5X CSFB 2003-AR12 4X 0.000% 04/25/33		01/31/2023	Credit Suisse			763,337		6. *
22541N-AL-3	HEAT 2004-5 AIOS HEAT 2002-1 X 0.000% 11/25/32		01/31/2023	Credit Suisse			9,237,533		6. *
22541N-D2-2	CSFB 2002-AR33 5X CSFB 2003-AR5 3X 0.000% 01/25/33		01/31/2023	Credit Suisse			1,141,075		6. *
22541N-DF-3	CSFB 2002-AR33 5X CSFB 2002-22 CX 0.000% 07/25/32		01/31/2023	Credit Suisse			12,131,525		6. *
22541N-E9-6	FFML 2003-FFA 1AS FFML 2003-FFA 1AS 8.232% 02/25/33		01/31/2023	Credit Suisse		8,373	48,538		6. *
22541N-F2-0	FFML 2003-FFA 1AS FFML 2003-FFA 2X1 0.000% 02/25/33		01/31/2023	Credit Suisse			29,962		6. *
22541N-F3-8	FFML 2003-FFA 1AS FFML 2003-FFA X2 0.000% 02/25/33		01/31/2023	Credit Suisse			1		6. *
22541N-F6-1	CSFB 2002-AR33 5X CSFB 2003-7 1B5 5.750% 02/25/33		01/31/2023	Credit Suisse			1		6. *
22541N-MP-1	CSFB 2002-AR33 5X CSFB 2002-26 X 0.000% 10/25/32		01/31/2023	Credit Suisse			6		6. *
22541N-N7-0	HEAT 2004-5 AIOS HEAT 2003-2 X 0.000% 08/25/33		01/31/2023	Credit Suisse			6,790,746		6. *
22541N-PH-6	CSFB 2002-AR33 5X CSFB 2002-AR28 3X 0.000% 11/25/32		01/31/2023	Credit Suisse			70,146		6. *
22541N-RC-5	HEMT 2005-4 X1 HEMT 2002-4 X2 0.000% 03/25/33		01/31/2023	Credit Suisse			4		6. *

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22541N-S4-2	CSFB 2002-AR33 5X CSFB 2003-AR9 3X 0.000% 03/25/33		01/31/2023	Credit Suisse			479,117		6. *
22541N-TP-4	CSFB 2002-AR33 5X CSFB 2002-AR31 7X 0.000% 11/25/32		01/31/2023	Credit Suisse			1		6. *
22541N-W9-6	CSFB 2002-AR33 5X CSFB 2003-8 4PPA 5.750% 04/22/33		01/31/2023	Credit Suisse		130	149		1. FM
22541N-W9-6	CSFB 2002-AR33 5X CSFB 2003-8 4PPA 5.750% 04/22/33		01/31/2023	Credit Suisse		29,563	33,786	5	1.A FM
22541N-YM-5	CSFB 2002-AR33 5X CSFB 2002-AR33 5X 0.000% 01/25/33		01/31/2023	Credit Suisse		12,642	48,624		1.A Z
22541N-YY-9	HEAT 2004-5 AIOS HEAT 2003-1 X 0.000% 06/25/33		01/31/2023	Credit Suisse			5,646,332		6. *
22541N-ZZ-5	CSFB 2002-AR33 5X CSFB 2003-AR2 5X 0.000% 02/25/33		01/31/2023	Credit Suisse		100,763	839,694		1.A Z
22541Q-3K-6	HEMT 2005-4 X1 HEMT 2003-7 X1 0.000% 04/25/34		01/31/2023	Credit Suisse			170,610		6. *
22541Q-3L-4	HEMT 2005-4 X1 HEMT 2003-7 X2 0.000% 04/25/34		01/31/2023	Credit Suisse			3		6. *
22541Q-5M-0	CSFB 2002-AR33 5X CSFB 2004-AR1 6X 0.000% 02/25/34		01/31/2023	Credit Suisse			1,928,279		6. *
22541Q-6A-5	HEMT 2005-4 X1 HEMT 2004-1 X2 0.000% 04/25/34		01/31/2023	Credit Suisse			3		6. *
22541Q-7U-0	CSFB 2002-AR33 5X CSFB 2004-AR2 6X 0.000% 03/25/34		01/31/2023	Credit Suisse			2,025,749		6. *
22541Q-CR-1	CSFB 2002-AR33 5X CSFB 2003-AR15 4X 0.000% 06/25/33		01/31/2023	Credit Suisse		29,776	916,179		1.A Z
22541Q-EB-4	HEAT 2003-4I AIOS HEAT 2003-4 X 1.708% 10/25/33		01/31/2023	Credit Suisse			12		6. *
22541Q-FF-4	CSFB 2003-AR18 2X CSFB 2003-AR18 2X 0.000% 07/25/33		01/31/2023	Credit Suisse		13			1.B FE
22541Q-FR-8	CSFB 2003-AR18 2X CSFB 2003-AR18 4X 0.000% 07/25/33		01/31/2023	Credit Suisse			224,577		6. *
22541Q-H5-4	HEMT 2005-4 X1 HEMT 2003-6 X1 0.000% 03/25/34		01/31/2023	Credit Suisse			120,390		6. *
22541Q-H6-2	HEMT 2005-4 X1 HEMT 2003-6 X2 0.000% 03/25/34		01/31/2023	Credit Suisse			2		6. *
22541Q-LS-9	CSFB 2002-AR33 5X CSFB 2003-AR20 4X 0.000% 07/25/33		01/31/2023	Credit Suisse			2		6. *
22541Q-MA-7	CSFB 2002-AR33 5X CSFB 2003-19 1A4 5.250% 07/25/33		03/21/2023	AARE Surplus AAM		329,261	359,127	1,047	1.A FM
22541Q-NW-8	HEAT 2003-5 AIOS HEAT 2003-5 X 0.000% 12/25/33		01/31/2023	Credit Suisse			5,779,703		6. *
22541Q-SA-1	CSFB 2002-AR33 5X CSFB 2003-AR22 4X 0.000% 08/25/33		01/31/2023	Credit Suisse		77,679	776,786		1.A Z
22541Q-UA-8	HEAT 2004-5 AIOS HEAT 2003-6 X 0.000% 02/25/34		01/31/2023	Credit Suisse			7		6. *
22541Q-UH-3	CSFB 2003-AR24 6X CSFB 2003-AR24 6X 0.000% 09/25/33		01/31/2023	Credit Suisse		300,833	1,203,333		1.A Z
22541Q-Z4-7	CSFB 2003-AR30 6X CSFB 2003-AR30 6X 0.000% 01/25/34		01/31/2023	Credit Suisse			5		6. *
22541S-3K-2	HEMT 2005-4 X1 HEMT 2004-6 X1 0.000% 04/25/35		01/31/2023	Credit Suisse			542,700		6. *
22541S-3L-0	HEMT 2005-4 X1 HEMT 2004-6 X2 0.000% 04/25/35		01/31/2023	Credit Suisse			542,700		6. *
22541S-6F-0	CSFB 2002-AR33 5X CSFB 2005-FIX1 P 0.000% 05/25/35		01/31/2023	Credit Suisse			30,151,305		6. *
22541S-6G-8	CSFB 2002-AR33 5X CSFB 2005-FIX1 X 0.000% 05/25/35		01/31/2023	Credit Suisse			30,151,305		6. *
22541S-DL-9	CSFB 2002-AR33 5X CSFB 2004-AR3 6X 0.000% 04/25/34		01/31/2023	Credit Suisse			2,184,640		6. *
22541S-E5-3	CSFB 2002-AR33 5X CSFB 2004-CF2 X 0.000% 05/25/44		01/31/2023	Credit Suisse			471,913		6. *
22541S-EW-4	HEMT 2005-4 X1 HEMT 2004-2 X1 0.000% 08/25/34		01/31/2023	Credit Suisse			375,335		6. *
22541S-EX-2	HEMT 2005-4 X1 HEMT 2004-2 X2 0.000% 08/25/34		01/31/2023	Credit Suisse			3		6. *
22541S-FN-3	CSFB 2004-AR4 5X CSFB 2004-AR4 5X 0.000% 05/25/34		01/31/2023	Credit Suisse			32		6. *
22541S-G2-8	CSFB 2002-AR33 5X CSFB 2004-AA1 M2 5.895% 02/25/35		01/31/2023	Credit Suisse		2,356	2,618	3	1. FM
22541S-G2-8	CSFB 2002-AR33 5X CSFB 2004-AA1 M2 5.895% 02/25/35		01/31/2023	Credit Suisse		181,134	201,260	248	1.A FM
22541S-K8-0	HEMT 2005-4 X1 HEMT 2004-5 X2 0.000% 02/25/35		01/31/2023	Credit Suisse			601,943		6. *
22541S-KG-2	CSFB 2004-AR5 7X CSFB 2004-AR5 11X 0.000% 06/25/34		01/31/2023	Credit Suisse			2,881,815		6. *
22541S-MB-1	HEMT 2005-4 X1 HEMT 2004-3 X1 0.000% 10/25/34		01/31/2023	Credit Suisse			613,632		6. *
22541S-MC-9	HEMT 2005-4 X1 HEMT 2004-3 X2 0.000% 10/25/34		01/31/2023	Credit Suisse			4		6. *
22541S-QN-1	CSFB 2004-AR6 CB1X CSFB 2004-AR6 9X 0.000% 10/25/34		01/31/2023	Credit Suisse			2,856,069		6. *
22541S-RG-5	FFML 2004-FFB AIO4 FFML 2004-FFB X1 5.810% 06/25/24		01/31/2023	Credit Suisse			577,780		6. *
22541S-RM-2	CSFB 2002-AR33 5X CSFB 2004-AR7 6X 0.000% 11/25/34		01/31/2023	Credit Suisse			4,378,461		6. *
22541S-UQ-9	CSFB 2004-4 3A4 CSFB 2004-4 3A4 5.500% 08/25/34		01/31/2023	Credit Suisse		3,623	4,830		1.A FM
22541S-YE-2	CSFB 2002-AR33 5X CSFB 2004-AR8 8X 0.000% 09/25/34		01/31/2023	Credit Suisse			4,415,470		6. *
22541S-YU-6	HEMT 2005-4 X1 HEMT 2004-4 X1 0.000% 12/25/34		01/31/2023	Credit Suisse			922,883		6. *
22541S-YV-4	HEMT 2005-4 X1 HEMT 2004-4 X2 0.000% 12/25/34		01/31/2023	Credit Suisse			922,883		6. *
225458-2F-4	CSFB 2002-AR33 5X CSFB 2005-8 5A3 5.245% 09/25/35		01/31/2023	Credit Suisse		1,143,203	5,317,222	5,072	1.A FM

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225458-4R-6	HEMT 2005-4 X1 HEMT 2005-4 X1 0.000% 01/25/36		01/31/2023	Credit Suisse			36,723		6. *
225458-4S-4	HEMT 2005-4 X1 HEMT 2005-4 X2 0.000% 01/25/36		01/31/2023	Credit Suisse			2,670,848		6. *
225458-D7-0	HEMT 2005-4 X1 HEMT 2005-3 X1 0.000% 11/25/35		01/31/2023	Credit Suisse			1,207,607		6. *
225458-D8-8	HEMT 2005-4 X1 HEMT 2005-3 X2 0.000% 11/25/35		01/31/2023	Credit Suisse			1,207,607		6. *
225458-DE-5	HEMT 2005-4 X1 HEMT 2005-1 X1 0.000% 06/25/35		01/31/2023	Credit Suisse			1,308,267		6. *
225458-DF-2	HEMT 2005-4 X1 HEMT 2005-1 X2 0.000% 06/25/35		01/31/2023	Credit Suisse			1,308,268		6. *
225458-J9-0	CSFB 2002-AR33 5X CSFB 2005-7 ES 0.000% 08/25/35		01/31/2023	Credit Suisse			8		6. *
225458-JJ-8	HEMT 2005-2 XS HEMT 2005-2 X1 0.000% 07/25/35		01/31/2023	Credit Suisse			939,745		6. *
225458-JK-5	HEMT 2005-2 XS HEMT 2005-2 X2 0.000% 07/25/35		01/31/2023	Credit Suisse			5		6. *
225458-LU-0	CSFB 2005-3 DB1 CSFB 2005-3 DB1 5.539% 07/25/35		01/31/2023	Credit Suisse		124,894	1,189,470	183	1.A FM
225458-MB-8	CSFB 2002-AR33 5X CSFB 2005-CF1 X 0.000% 03/25/45		01/31/2023	Credit Suisse			670,058		6. *
225458-MN-5	CSFB 2005-3 DB1 CSFB 2005-3 ES 0.000% 07/25/35		01/31/2023	Credit Suisse			10		6. *
225458-NL-8	CSFB 2005-AGE1 X CSFB 2005-AGE1 X 0.000% 02/25/32		01/31/2023	Credit Suisse			14,059,581		6. *
225458-NM-6	CSFB 2005-AGE1 X CSFB 2005-AGE1 P 0.000% 02/25/32		01/31/2023	Credit Suisse			2		6. *
225458-VC-9	CSFB 2002-AR33 5X CSFB 2005-5 ES 0.000% 07/25/35		01/31/2023	Credit Suisse			709,347,560		6. *
225458-ZB-7	CSFB 2002-AR33 5X CSFB 2005-6 ES 0.000% 07/25/35		01/31/2023	Credit Suisse			7		6. *
225458-ZD-3	CSFB 2002-AR33 5X CSFB 2005-6 X 0.000% 07/25/35		01/31/2023	Credit Suisse			9,847,818		6. *
22545K-AB-7	CSMCN 2007-3A R2 CSMCN 2007-1A R2 0.000% 02/25/37		01/31/2023	Credit Suisse			54,797,644		6. *
22545U-AH-2	CSSLT 2006-1 X CSSLT 2006-1 X 0.000% 10/25/34		01/31/2023	Credit Suisse			1,926,077		6. *
22546A-AB-8	RAMPN 2006-RZ5 C RAMPN 2006-RZ5 B 10.000% 08/27/46		01/31/2023	Credit Suisse			2,849,170		6. *
22546A-AC-6	RAMPN 2006-RZ5 C RAMPN 2006-RZ5 C 10.000% 08/27/46		01/31/2023	Credit Suisse			1,250,000		4.B FE
22546A-AD-4	RAMPN 2006-RZ5 C RAMPN 2006-RZ5 D 0.000% 08/27/46		01/31/2023	Credit Suisse			37,224,659		6. *
225470-FP-3	CSFB 2005-10 10A5 CSFB 2005-10 10A5 6.000% 11/25/35		01/31/2023	Credit Suisse			147		6. *
225470-R2-1	CSMC 2006-3 X CSMC 2006-3 5A7 6.000% 04/25/36		01/31/2023	Credit Suisse		663,510	2,589,308	432	1.A FM
225470-SD-6	CSFB 2002-AR33 5X CSFB 2005-12 DX1 6.500% 01/25/36		01/31/2023	Credit Suisse		6,578			1.A Z
225470-UG-6	CSMC 2006-CF1 X CSMC 2006-CF1 X 0.000% 11/25/35		01/31/2023	Credit Suisse			14,875,365		6. *
225470-V9-1	CSMC 2006-3 X CSMC 2006-3 PP 0.000% 04/25/36		01/31/2023	Credit Suisse			100		6. *
225470-W3-3	HEMT 2006-2 2X2 HEMT 2006-2 1A2 5.410% 07/25/36		01/31/2023	Credit Suisse		814	8,140,000		6. FE
225470-XY-4	HEMT 2006-1 X1 HEMT 2006-1 X1 0.000% 05/25/36		01/31/2023	Credit Suisse			31,028		6. *
225470-XZ-1	HEMT 2006-1 X1 HEMT 2006-1 X2 0.000% 05/25/36		01/31/2023	Credit Suisse			5		6. *
225492-AJ-6	CSMC 2008-2R 2A3 CSMC 2008-2R 2A3 6.000% 07/25/37		01/31/2023	Credit Suisse		7,968			6. FE
2254W0-AM-7	HEAT 2004-5 AIOS HEAT 2002-5 X 0.000% 05/25/33		01/31/2023	Credit Suisse			5,639,580		6. *
2254W0-LX-1	HEMT 2005-HF1 X2 HEMT 2005-HF1 P 0.000% 02/25/36		01/31/2023	Credit Suisse			2,191,053		6. *
2254W0-LY-9	HEMT 2005-HF1 X2 HEMT 2005-HF1 X1 0.000% 02/25/36		01/31/2023	Credit Suisse			2,191,053		6. *
2254W0-LZ-6	HEMT 2005-HF1 X2 HEMT 2005-HF1 X2 0.000% 02/25/36		01/31/2023	Credit Suisse			6		6. *
2254W0-NP-6	CSFB 2002-AR33 5X CSFB 2005-11 4A1 7.000% 12/25/35		01/31/2023	Credit Suisse		372,540	1,862,702	362	1.A FM
22942K-AZ-3	CSMC 2006-7 5A2 CSMC 2006-7 5A2 7.070% 08/25/36		01/31/2023	Credit Suisse		24,550			1.A Z
22943H-AQ-9	CSAB 2006-1 X CSAB 2006-1 P 0.000% 06/25/36		01/31/2023	Credit Suisse			14,903,694		6. *
22944B-AG-3	CSMC 2007-5 6A4 CSMC 2007-5 1A7 0.000% 08/25/37		01/31/2023	Credit Suisse		59			1.A Z
22944P-AH-0	CSMC 2013-TH1 AIOS CSMC 2013-TH1 AIOS 0.230% 02/25/43		01/31/2023	Credit Suisse		4,077			1.A Z
22945A-AG-4	CSMC 2017-RPL1 AIOS CSMC 2017-RPL1 B3 2.957% 07/25/57		01/31/2023	Credit Suisse		476,571	1,455,178	119	6.
22946B-AH-9	CSMC 2020-RPL2 AIOS CSMC 2020-RPL2 AIOS 0.200% 02/25/60		01/31/2023	Credit Suisse		20			1.A Z
22966R-AD-8	CUBESMART LP Senior Unsecured 3.125% 09/01/26		03/30/2023	AARE II Surplus ISG		1,868,351	2,000,000	5,035	2.B FE
232432-AA-2	CWLN 2006-14 N CWLN 2006-14 N 7.000% 04/25/37		01/31/2023	Credit Suisse			2,751,586		6. *
23244F-AD-6	CWALT 2006-J7 2X2B CWALT 2006-J7 2X2A 0.065% 11/20/46		01/31/2023	Credit Suisse		12,454			6. Z
23244F-AU-8	CWALT 2006-J7 2X2B CWALT 2006-J7 2X2B 0.000% 11/20/46		01/31/2023	Credit Suisse		19,108			6. Z
23246L-AB-5	CWL 2007-BC3 2A1 CWL 2007-BC3 2A1 4.905% 11/25/47		01/31/2023	Credit Suisse			1		6. *
23322B-FU-7	DLJCM 1999-CG2 D2 DLJCM 1999-CG2 D2 0.000% 06/10/32		01/31/2023	Credit Suisse			100		6. *

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23338V-AB-2	DTE ELECTRIC COMPANY Secured 3.650% 03/15/24		01/19/2023	Lincoln Fin Mod - AAM		22,609,016	22,869,000	287,514	1.F FE
23338V-AS-5	DTE ELECTRIC COMPANY Secured 5.200% 04/01/33		02/27/2023	Bank of America		4,989,600	5,000,000		1. Z
23338V-AS-5	DTE ELECTRIC COMPANY Secured 5.200% 04/01/33		02/27/2023	Bank of America		15,268,176	15,300,000		1.D Z
23342K-AD-6	DRB PRIME STUDENT LOAN TRUST D DRB 2017-A B 3.100% 05/27/42		02/16/2023	ALRe Modco - GMIB - AAM		978,394	986,195	1,783	1.B FE
24703T-AE-6	DELL INT / EMC Senior Unsecured 4.900% 10/01/26		02/28/2023	AARE Surplus AAM		489,349	500,000	10,004	2.B FE
247109-BS-9	DELMARVA POWER & LIGHT COMPANY Secured 3.500% 11/15/23		01/01/2023	AAIA PRT Com SA Modco AAM		1,173,997	1,175,000	11,309	1.F FE
25150R-AH-8	DBALT 2006-AR6 A8 DBALT 2006-AR6 A8 5.365% 02/25/37		01/31/2023	Credit Suisse			101,461		6. *
25150R-AH-8	DBALT 2006-AR6 A8 DBALT 2006-AR6 A8 5.365% 02/25/37		02/27/2023	Interest Capitalization		689	689		6. *
25150X-AB-8	DBALT 2007-OA5 A2 DBALT 2007-OA5 A2 5.145% 08/25/47		01/31/2023	Credit Suisse		2,080,749	2,737,827	2,924	1.A FM
25151R-AH-7	DBALT 2007-AR1 A6 DBALT 2007-AR1 A6 5.345% 01/25/47		01/31/2023	Credit Suisse			61,505		6. *
25151U-AB-3	DBALT 2007-AR2 A6 DBALT 2007-AR2 A2 5.185% 03/25/37		01/31/2023	Credit Suisse			143,894		6. *
25151U-AF-4	DBALT 2007-AR2 A6 DBALT 2007-AR2 A6 5.145% 03/25/37		01/31/2023	Credit Suisse			22,589		6. *
25179M-BD-4	DEVON ENERGY Senior Unsecured 5.250% 10/15/27		02/21/2023	Wells Fargo		3,950,000	4,000,000	74,667	2.B FE
254687-EB-8	WALT DISNEY CO Senior Unsecured 6.400% 12/15/35		02/14/2023	Various		2,811,850	2,500,000	26,667	1.G FE
25470D-AS-8	DISCOVERY COMMUN Senior Unsecured 5.000% 09/20/37		03/30/2023	SSL FWH AAM		1,745,678	2,000,000	2,778	2.C FE
26884L-AN-9	EQT CORP Senior Unsecured 3.625% 05/15/31		03/17/2023	Bank of America		2,582,910	3,000,000	38,063	2.C FE
281020-AX-5	EDISON INTL Junior Subordinated 8.125% 06/15/53		03/01/2023	Bank of America		3,600,000	3,600,000		3. FE
281020-AX-5	EDISON INTL Junior Subordinated 8.125% 06/15/53		03/01/2023	Bank of America		25,800,000	25,800,000		3.A FE
28416D-AC-4	ELARA HGV TIMESHARE ISSUER EHG EHGVT 2017-A C 3.310% 03/25/30		02/22/2023	Various		609,873	632,967	1,571	2.B FE
292480-AL-4	ENERGY TRANSFER Senior Unsecured 4.950% 05/15/28		02/06/2023	AADE - AAIA non-Modco - AAM		6,919,866	7,000,000	77,963	2.C FE
29256P-AY-0	ENCORE CREDIT RECEIVABLES TRUS ECR 2005-4 M3 5.550% 01/25/36		02/28/2023	AADE - AAIA non-Modco - AAM		791,914	814,895	120	1.A FM
29273R-BE-8	ENERGY TRANSFER Senior Unsecured 4.900% 03/15/35		03/23/2023	STAR Modco AAM		895,287	968,000	1,054	2.C FE
293791-AF-6	ENTERPRISE PRODUCTS OPERATING Senior Unsecured 6.875% 03/01/33		03/24/2023	AEL Modco AAM		1,490,065	1,310,000	5,754	2.A FE
293791-AP-4	ENTERPRISE PRODUCTS OPERATING Senior Unsecured 6.650% 10/15/34		03/24/2023	AEL Modco AAM		1,656,518	1,500,000	44,056	2.A FE
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING Senior Unsecured 6.450% 09/01/40		02/28/2023	AARE Surplus AAM		3,394,796	3,200,000	101,480	2.A FE
294429-AV-7	EQUIFAX INC Senior Unsecured 5.100% 12/15/27		02/17/2023	Wells Fargo		7,987,270	8,000,000	181,333	2.B FE
30161M-AN-3	EXELON GENERATIO Senior Unsecured 5.600% 06/15/42		03/29/2023	Morgan Stanley		3,896,400	4,000,000	65,956	2.B FE
30161N-BK-6	EXELON CO Senior Unsecured 5.300% 03/15/33		02/16/2023	Barclays		19,979,000	20,000,000		2.B FE
30161N-BL-4	EXELON CO Senior Unsecured 5.600% 03/15/53		02/16/2023	Barclays		14,953,650	15,000,000		2.B FE
30225V-AJ-6	EXTRA SPACE STOR Senior Unsecured 5.700% 04/01/28		03/21/2023	J.P. Morgan Sec		9,982,300	10,000,000		2.B FE
30246Q-AN-3	FBRSI 2005-2 M7 FBRSI 2005-2 M7 6.720% 09/25/35		01/31/2023	Credit Suisse			16,000,000		6. FE
30246Q-AP-8	FBRSI 2005-2 M7 FBRSI 2005-2 M8 6.870% 09/25/35		01/31/2023	Credit Suisse			5,000,000		6. FE
30246Q-BK-8	FBRSI 2005-5 M7 FBRSI 2005-3 M8 7.095% 10/25/35		01/31/2023	Credit Suisse			3,200,000		6. FE
30246Q-BL-6	FBRSI 2005-5 M7 FBRSI 2005-3 M9 7.620% 10/25/35		01/31/2023	Credit Suisse			1,500,000		6. FE
30246Q-BZ-5	FBRSI 2005-4 M8 FBRSI 2005-4 M5 5.895% 10/25/35		01/31/2023	Credit Suisse			2,321,619		6. *
30246Q-CA-9	FBRSI 2005-4 M8 FBRSI 2005-4 M6 5.940% 10/25/35		01/31/2023	Credit Suisse			1,180,055		6. *
30246Q-CB-7	FBRSI 2005-4 M8 FBRSI 2005-4 M7 7.845% 10/25/35		01/31/2023	Credit Suisse			6,432,000		6. FE
30246Q-CC-5	FBRSI 2005-4 M8 FBRSI 2005-4 M8 7.845% 10/25/35		01/31/2023	Credit Suisse			3,353,000		6. FE
30246Q-CV-3	FBRSI 2005-5 M7 FBRSI 2005-5 M7 7.845% 11/25/35		01/31/2023	Credit Suisse			3,500,000		6. FE
30246Q-DA-8	FBRSI 2005-5 M7 FBRSI 2005-5 M12 8.220% 11/25/35		01/31/2023	Credit Suisse			1,549,187		6. FE
302635-AL-1	FS KKR CAPITAL CORP Senior Unsecured 3.250% 07/15/27		03/30/2023	AARE II Surplus ISG		6,748,720	8,000,000	54,167	2.C FE
314382-AA-0	FELLS POINT FUND Senior Unsecured 3.046% 01/31/27		02/24/2023	Various		3,669,888	4,000,000	7,134	2.B FE
316599-AF-6	FMIC 2006-3 M6 FMIC 2006-3 M1 5.235% 11/25/36		01/31/2023	Credit Suisse			28,915,000		6. FE
316599-AG-4	FMIC 2006-3 M6 FMIC 2006-3 M2 5.295% 11/25/36		01/31/2023	Credit Suisse			8,300,000		6. FE
316599-AL-3	FMIC 2006-3 M6 FMIC 2006-3 M6 5.520% 11/25/36		01/31/2023	Credit Suisse			4,700,000		6. FE
31659E-AE-8	FMIC 2006-2 M9 FMIC 2006-2 M1 5.310% 07/25/36		01/31/2023	Credit Suisse			4,300,000		6. FE
31659E-AN-8	FMIC 2006-2 M9 FMIC 2006-2 M9 7.695% 07/25/36		01/31/2023	Credit Suisse			2,000,000		6. FE
31659T-BU-8	FMIC 2004-3 M7 FMIC 2004-3 M7 8.070% 08/25/34		01/31/2023	Credit Suisse			1,972,596		6. FE

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31659T-CF-0	FIELDSTONE MORTGAGE INVESTMENT FMIC 2004-4 M5 7.545% 10/25/35		01/31/2023	Credit Suisse			6,295,000		6. FE
31659T-DF-9	FMIC 2005-1 M9 FMIC 2005-1 M6 6.015% 03/25/35		01/31/2023	Credit Suisse		1,073,267	1,638,576	2,067	1.A FM
31659T-DH-5	FMIC 2005-1 M9 FMIC 2005-1 M8 6.870% 03/25/35		01/31/2023	Credit Suisse			2,000,000		6. FE
31659T-DJ-1	FMIC 2005-1 M9 FMIC 2005-1 M9 7.845% 03/25/35		01/31/2023	Credit Suisse			7,500,000		6. FE
31659T-DY-8	FMIC 2005-2 M6 FMIC 2005-2 M5 5.805% 12/25/35		01/31/2023	Credit Suisse			8,433,000		6. FE
31659T-DZ-5	FMIC 2005-2 M6 FMIC 2005-2 M6 5.925% 12/25/35		01/31/2023	Credit Suisse			6,983,000		6. FE
31659T-EL-5	FMIC 2005-3 M3 FMIC 2005-3 M3 5.565% 02/25/36		01/31/2023	Credit Suisse			20,000,000		6. FE
31659T-FG-5	FMIC 2006-1 M7 FMIC 2006-1 M7 6.495% 05/25/36		01/31/2023	Credit Suisse			4,529,000		6. FE
31659T-FJ-9	FMIC 2006-1 M7 FMIC 2006-1 M9 8.295% 05/25/36		01/31/2023	Credit Suisse			2,000,000		6. FE
31659X-AA-4	FMIC 2006-S1 A FMIC 2006-S1 A 5.285% 01/25/37		01/31/2023	Credit Suisse		427,775	47,008,252	51,666	1.A FM
317384-AA-3	FASST 2022-S5 A1 FASST 2022-S5 3.000% 11/25/62		03/01/2023	ALRe Corporate AAM		30,198,336	32,713,160	5,452	1.A PL
31809K-AA-1	FI 2023-1 A2 FI 2023-1 A1 6.380% 03/15/53		03/15/2023	Sumitomo Mitsui Banking Corpor		38,598,234	38,650,000		1.C FE
31809K-AB-9	FI 2023-1 A2 FI 2023-1 A2 6.970% 03/15/53		03/15/2023	Sumitomo Mitsui Banking Corpor		40,866,401	42,500,000		1.F FE
32027L-AF-2	FFML 2006-FF14 A6 FFML 2006-FF14 A6 5.155% 10/25/36		01/31/2023	Credit Suisse		1,260,000	2,000,000	2,140	1.A FM
32027N-NC-1	FFML 2004-FF11 M6 FFML 2004-FF11 M6 6.720% 01/25/35		01/31/2023	Credit Suisse		56,278	150,074	213	1.A FM
32028P-AG-0	FFML 2006-FF11 M1 FFML 2006-FF11 M1 5.220% 08/25/36		01/31/2023	Credit Suisse		2,592,642	4,431,866	4,807	1.A FM
32051G-2Y-0	FIRST HORIZON ALTERNATIVE MORT FHAMS 2006-FA2 1A4 5.500% 05/25/36		01/31/2023	Credit Suisse		7,317			1.A Z
32051G-A8-8	FHAMS 2005-AA10 2A1 FHAMS 2005-AA10 2A1 4.403% 12/25/35		01/31/2023	Credit Suisse		9,385	12,189		1.A FM
32051G-DB-8	FHAMS 2004-FA2 3APO FHAMS 2004-FA2 1APO 0.000% 01/25/35		01/31/2023	Credit Suisse			1		6. *
32051G-KH-7	FHAMS 2005-FA3 1APO FHAMS 2005-FA3 1APO 0.000% 05/25/35		01/31/2023	Credit Suisse		33	108		1. FM
32051G-KH-7	FHAMS 2005-FA3 1APO FHAMS 2005-FA3 1APO 0.000% 05/25/35		01/31/2023	Credit Suisse		38,942	125,620		1.A FM
32051G-L7-8	FIRST HORIZON ALTERNATIVE MORT FHAMS 2005-FA11 1A4A 5.750% 02/25/36		02/22/2023	Jackson Ntl FWH - AAM		1,172,650	2,354,434	7,897	1.A FM
32052D-AC-5	FHAMS 2006-FA8 1A3 FHAMS 2006-FA8 1A3 5.345% 02/25/37		01/31/2023	Credit Suisse		479,090	2,177,683	2,120	1.A FM
32052N-AC-3	FHAMS 2006-AA4 2A1 FHAMS 2006-AA4 2A1 4.709% 07/25/36		02/15/2023	AARE II Surplus ISG		3,746,999	7,486,223	13,772	1.A FM
32052Q-AA-0	FHAMS 2006-AA5 A1 FHAMS 2006-AA5 A1 4.839% 09/25/36		01/31/2023	Credit Suisse		55,717	99,494	13	1.A FM
32055G-AF-8	FHASI 2007-AR2 3A1 FHASI 2007-AR2 3A1 0.000% 07/25/37		01/31/2023	Credit Suisse			11,637		6. *
32113J-AG-0	FNLC 2005-1 M6 FNLC 2005-1 M6 5.760% 05/25/35		01/31/2023	Credit Suisse			939,556		6. FE
32113J-AL-9	FNLC 2005-1 M6 FNLC 2005-1 M10 6.795% 05/25/35		01/31/2023	Credit Suisse			3,002,143		6. FE
32113J-AM-7	FNLC 2005-1 M6 FNLC 2005-1 M11 6.825% 05/25/35		01/31/2023	Credit Suisse			3,203,467		6. FE
32113J-AP-0	FNLC 2005-1 M6 FNLC 2005-1 M13 7.545% 05/25/35		01/31/2023	Credit Suisse			3,014,021		6. FE
337355-AB-7	FUCRA 1997-1 B4 FUCRA 1997-1 B2 7.000% 11/15/28		01/31/2023	Credit Suisse			181,493		6. *
337738-BD-9	FISERV INC Senior Unsecured 5.450% 03/02/28		02/27/2023	Bank of America		8,988,300	9,000,000		2.B Z
337738-BE-7	FISERV INC Senior Unsecured 5.600% 03/02/33		02/27/2023	Bank of America		13,471,380	13,500,000		2.B Z
33830G-AA-9	FIVE CORNERS III Senior Unsecured 5.791% 02/15/33		03/01/2023	Credit Suisse		10,000,000	10,000,000		1. FE
33830G-AA-9	FIVE CORNERS III Senior Unsecured 5.791% 02/15/33		03/01/2023	Credit Suisse		25,000,000	25,000,000		1.G FE
33830J-AA-3	FIVE GUYS FUNDING LLC GUYS_17- GUYS 2017-1A A2 4.600% 07/25/47		03/30/2023	ALRe Corporate AAM		8,178,779	8,335,070	69,227	2.C FE
33835P-AA-4	FIVE CORNERS IV Senior Unsecured 5.997% 02/15/53		03/01/2023	Credit Suisse		6,000,000	6,000,000		1. FE
33835P-AA-4	FIVE CORNERS IV Senior Unsecured 5.997% 02/15/53		03/01/2023	Credit Suisse		4,000,000	4,000,000		1.G FE
341081-GL-5	FLORIDA POWER & Secured 5.100% 04/01/33		02/28/2023	Citigroup		17,970,840	18,000,000		1.D FE
34501*-AE-3	FOOTBALL CLUB TERM NOTES 2023- SECD CERTS 23-XV-E 5.670% 10/05/38		03/09/2023	BOFA SECURITIES, INC.		15,000,000	15,000,000		1.F FE
34501*-AF-0	FOOTBALL CLUB TERM NOTES 2023- SECD CERTS 23-XV-F 5.720% 10/05/43		03/09/2023	BOFA SECURITIES, INC.		15,000,000	15,000,000		1.F FE
34502*-AD-4	FOOTBALL CLUB TERM NTS 2032 SECD CERTS 17-D 3.560% 10/05/32		03/31/2023	SSL FWH AAM		1,742,917	2,000,000	35,204	1.F FE
35564W-AA-1	STACR 2019-FTR2 M1 STACR 2019-FTR2 M1 5.795% 11/25/48		01/31/2023	Credit Suisse		2,347	2,497	3	1.A FE
35564W-AA-1	STACR 2019-FTR2 M1 STACR 2019-FTR2 M1 5.795% 11/25/48		01/31/2023	Credit Suisse		34,125	36,303	44	1.B FE
35729P-FR-6	FHLT 2004-3 M6 FHLT 2004-3 M6 6.945% 11/25/34		01/31/2023	Credit Suisse		569	91,053		1.A Z
35729P-HQ-6	FHLT 2005-A M5 FHLT 2005-A M5 5.895% 01/25/35		01/31/2023	Credit Suisse		275,964	761,281	940	1.A FM
35729T-AF-9	FHLT 2006-C M1 FHLT 2006-C M1 5.145% 10/25/36		01/31/2023	Credit Suisse			490,501		6. FE
35729V-AF-4	FHLT 2006-D M1 FHLT 2006-D M1 5.075% 11/25/36		01/31/2023	Credit Suisse			58,157		6. FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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357523-AR-0	FRENT 2005-C NOTE FRENT 2005-C NOTE 5.584% 07/25/35		01/31/2023	Credit Suisse			493,601		6. *
36167C-AA-4	GCAT 2019-RPL1 A1 GCAT 2019-RPL1 A1 2.650% 10/25/68		01/31/2023	Credit Suisse		34,207	41,213	3	1.A
36168C-AA-3	GCAT 2020-3 A1 GCAT 2020-3 A1 2.981% 09/25/25		01/31/2023	Credit Suisse		474,739	593,423	344	1.A Z
361856-BJ-5	GMACM 2001-HE2 IA2 GMACM 2001-HE2 IA2 5.305% 12/25/26		01/31/2023	Credit Suisse		1			6. *
36185N-Q9-4	GMACM 2003-GH2 B GMACM 2003-GH2 B 5.500% 10/25/33		01/31/2023	Credit Suisse		92,152	460,761	70	1.A FM
36228F-2Y-1	GSR 2004-6F B1 GSR 2004-6F B1 6.104% 05/25/34		01/31/2023	Credit Suisse		82,141	150,718	26	1.A FM
3622EQ-AA-3	GSAA HOME EQUITY TRUST GSAA_07 GSAA 2007-1 1A1 5.005% 02/25/37		01/31/2023	Credit Suisse		1	2		5.B FM
362334-CJ-1	GSAAN 2006-2 NOTE GSAAN 2006-2 NOTE 6.000% 12/25/35		01/31/2023	Credit Suisse			13,231		6. *
362334-EN-0	GSAMP 2006-NC1 CE GSAMP 2006-NC1 CE 0.000% 02/25/36		01/31/2023	Credit Suisse			7		6. *
362334-EN-0	GSAMP 2006-NC1 CE GSAMP 2006-NC1 CE 0.000% 02/25/36		02/03/2023	Interest Capitalization		93	93		6. *
362341-3C-1	GSMPS MORTGAGE LOAN TRUST GSMP GSMPS 2006-RP1 1AF1 5.195% 01/25/36		03/01/2023	ALRe Corporate AAM		30,465	36,850	30	1. FM
362341-3C-1	GSMPS MORTGAGE LOAN TRUST GSMP GSMPS 2006-RP1 1AF1 5.195% 01/25/36		03/01/2023	ALRe Corporate AAM		4,104,611	4,964,992	4,080	1.A FM
362341-AJ-8	GSAMN 2005-HE2 R GSAMN 2005-HE2 R 0.000% 03/25/35		01/31/2023	Credit Suisse			162,487		6. *
362341-F7-9	GSAMN 2005-WMC2 NOTE GSAMN 2005-WMC2 NOTE 5.500% 11/25/35		01/31/2023	Credit Suisse			2,699,873		6. *
362341-N5-4	GSR 2005-HEL1 A2B GSR 2005-HEL1 A2B 5.385% 11/25/30		01/31/2023	Credit Suisse			433		6. FE
362341-N5-4	GSR 2005-HEL1 A2B GSR 2005-HEL1 A2B 5.385% 11/25/30		01/31/2023	Credit Suisse			3		6.A FE
362341-ZU-6	GSAA 2005-14 2A2 GSAA 2005-14 2A2 5.345% 12/25/35		03/01/2023	ALRe Corporate AAM		6,583	11,089	3	1. FM
362341-ZU-6	GSAA 2005-14 2A2 GSAA 2005-14 2A2 5.345% 12/25/35		03/01/2023	ALRe Corporate AAM		1,874,635	3,157,881	898	1.A FM
362351-AA-6	GSAA 2006-20 1A1 GSAA 2006-20 1A1 4.985% 12/25/46		03/01/2023	ALRe Corporate AAM		1,326	4,030	1	1. FM
362351-AA-6	GSAA 2006-20 1A1 GSAA 2006-20 1A1 4.985% 12/25/46		03/01/2023	ALRe Corporate AAM		534,397	1,624,009	429	1.A FM
36242D-7Y-3	GSR 2005-5F B2 GSR 2005-5F B2 5.760% 06/25/35		01/31/2023	Credit Suisse			723,269		6. *
36242D-FH-1	GSR 2004-10F B2 GSR 2004-10F B2 6.042% 09/25/34		01/31/2023	Credit Suisse		7,202	823,110		6. FM
36242D-FH-1	GSR 2004-10F B2 GSR 2004-10F B2 6.042% 09/25/34		01/31/2023	Credit Suisse		1,157	132,235		6.A FM
36242D-JK-0	GSAA 2004-9 B1 GSAA 2004-9 B1 9.345% 09/25/34		01/31/2023	Credit Suisse		55,650	377,290	755	1.A Z
36242D-MB-6	GSR 2004-13F B1 GSR 2004-13F B1 6.628% 11/25/34		01/31/2023	Credit Suisse		149,480	498,267	92	1.A FM
36242D-XG-3	GSMPS MORTGAGE LOAN TRUST GSMP GSMPS 2005-RP1 1AF 5.195% 01/25/35		03/01/2023	ALRe Corporate AAM		6,243	7,294	6	1. FM
36242D-XG-3	GSMPS MORTGAGE LOAN TRUST GSMP GSMPS 2005-RP1 1AF 5.195% 01/25/35		03/01/2023	ALRe Corporate AAM		1,110,319	1,297,285	1,066	1.A FM
36250B-AH-9	GSMBS 2014-EB1A 2A4 GSMBS 2014-EB1A 2A4 3.488% 07/25/44		01/31/2023	Credit Suisse		7,569	10,661		1.A FE
362561-AB-8	GSMSC 2007-NIM1 N2 GSMSC 2007-NIM1 N2 8.000% 08/25/46		01/31/2023	Credit Suisse			1,340,420		6. *
36297N-AA-3	GSAMP 2006-S3 A1 GSAMP 2006-S3 A1 6.585% 05/25/36		01/31/2023	Credit Suisse		722,847	24,094,905	4,407	1.A FM
36298N-BX-1	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-7F 5A2 7.100% 08/25/36		01/31/2023	Credit Suisse		465,188		4,218	6. FE
36298N-BX-1	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-7F 5A2 7.100% 08/25/36		01/31/2023	Credit Suisse		170		2	6.A FE
36472T-AA-7	GANNETT CO INC Senior Unsecured 6.000% 12/01/27		03/16/2023	MMTL Modco AAM		1,058,847	1,087,000	19,073	4.A
367910-AW-6	GEWMC 2005-2 M1 GEWMC 2005-2 M1 5.505% 12/25/35		01/31/2023	Credit Suisse		13,977,013	21,669,788	24,876	1.A FM
370334-CJ-1	GENERAL MILLS INC Senior Unsecured 4.700% 04/17/48		01/01/2023	AAIA PRT Ded WY Modco - AAM		1,095,257	1,200,000	19,897	2.B FE
37045V-AK-6	GENERAL MOTORS C Senior Unsecured 6.600% 04/01/36		01/01/2023	AAIA PRT Ded WY NonModco - AAM		498,318	500,000	13,108	2.C FE
37187A-AF-1	GENESIS FINANCIAL GNFL_20 GNFL 2020 A 8.390% 01/17/26		03/17/2023	MMTL Modco AAM		37,684,544	37,684,544		1.C PL
37187E-AA-4	GPCC 2022-1 E GPCC 2022-1 A 9.250% 01/15/31		03/21/2023	Various		18,211,386	18,211,386	148,154	1.B PL
37187E-AB-2	GPCC 2022-1 E GPCC 2022-1 B 10.500% 01/15/31		03/21/2023	Various		1,991,210	1,991,210	18,394	1.E PL
37187E-AC-0	GPCC 2022-1 E GPCC 2022-1 C 12.000% 01/15/31		03/21/2023	Various		3,051,808	3,051,808	32,215	2.B PL
37187E-AD-8	GPCC 2022-1 E GPCC 2022-1 D 14.500% 01/15/31		03/21/2023	Various		6,172,000	6,172,000	78,714	3.C PL
37187E-AE-6	GPCC 2022-1 E GPCC 2022-1 E 17.200% 01/15/31		03/21/2023	Various		1,968,000	1,968,000	29,773	4.C PL
375558-BD-4	GILEAD SCIENCES Senior Unsecured 4.750% 03/01/46		02/28/2023	AARE Surplus AAM		1,716,893	1,900,000	44,373	2.A FE
38011A-AD-6	GMACM 2006-HE2 A4 GMACM 2006-HE2 A4 6.471% 05/25/36		01/31/2023	Credit Suisse		1,556,275	1,897,896	341	1.A FM
38012T-AB-8	GMACM 2006-HE3 A2 GMACM 2006-HE3 A2 5.750% 10/25/36		01/31/2023	Credit Suisse		263,495	270,252	43	2.C FM
38137M-AT-4	GOLDENTREE LOAN OPPORTUNITIES GLD12 2016-12A DR 7.715% 07/21/30		02/07/2023	AAIA NonModco AAM		1,234,091	1,300,000	4,179	2.C FE
38141G-ZM-9	GOLDMAN SACHS GROUP INC/THE Senior Unsecured 3.102% 02/24/33		02/28/2023	AARE Surplus AAM		4,208,331	5,100,000	1,758	1.F FE
39538W-BU-1	GPMF 2005-AR4 3A1 GPMF 2005-AR4 2A1 5.392% 10/25/45		01/31/2023	Credit Suisse		2,252,779	9,148,340	10,258	1.A FM

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39538W-BW-7	GPMF 2005-AR4 3A1 GPMF 2005-AR4 3A1 4.865% 10/25/45		03/30/2023	ALRe Corporate AAM		6,368,732	7,815,480	30,627	4.B FM
39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 5.405% 11/25/45		03/21/2023	ALRe Corporate AAM		833	1,163	4	1. FM
39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 5.405% 11/25/45		03/21/2023	ALRe Corporate AAM		15,029,923	20,970,475	66,345	1.B FM
39538W-EL-8	GPMF 2005-AR5 2A1 GPMF 2005-AR5 3A2 5.385% 11/25/46		01/31/2023	Credit Suisse		211,129	418,078	469	1.A FM
39538W-HC-5	GPMF 2006-AR3 3A1 GPMF 2006-AR3 3A1 5.305% 04/25/36		01/31/2023	Credit Suisse		14,290	15,448		1.A Z
41161M-AA-8	HVMLT 2006-5 1A1A HVMLT 2006-5 1A1A 4.048% 07/19/47		03/06/2023	Jackson Ntl FWH - AAM		10,308,786	26,096,983	14,672	1.A FM
41161M-AC-4	HVMLT 2006-5 1A1A HVMLT 2006-5 2A1A 5.121% 07/19/46		02/28/2023	AARE Surplus AAM		2,952,285	5,182,894	4,996	1.A FM
41161M-AE-0	HVMLT 2006-5 1A1A HVMLT 2006-5 2A1C 5.301% 07/19/46		01/31/2023	Credit Suisse		287	114,672		1.A Z
41161P-L5-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006-4 2A1B 5.241% 05/19/46		01/31/2023	Credit Suisse			1,130		6. *
41161P-LD-3	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-1 2A1A 5.301% 03/19/35		01/31/2023	Credit Suisse		664	746	1	1. FM
41161P-LD-3	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-1 2A1A 5.301% 03/19/35		01/31/2023	Credit Suisse		148,916	167,322	326	1.A FM
41161P-VJ-9	HVMLT 2005-12 2A12 HVMLT 2005-12 2A11 5.465% 10/19/35		01/31/2023	Credit Suisse		1,006,765	1,692,042	208	1.A FM
41161P-WB-5	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-13 2A11 5.321% 02/19/36		03/01/2023	ALRe Corporate AAM		942,093	1,819,199	2,085	1.A FM
41161P-YX-5	HVMLT 2005-16 2A1B HVMLT 2005-16 2A1B 5.421% 01/19/36		01/31/2023	Credit Suisse		590	684		1.A Z
41164M-AP-2	HVMLT 2007-1 2AC2 HVMLT 2007-1 2AC2 5.181% 03/19/37		01/31/2023	Credit Suisse		206,818	240,486	457	6. FM
41164U-AD-1	HVMLT 2007-3 2A1C HVMLT 2007-3 2A1C 5.341% 05/19/47		01/31/2023	Credit Suisse			57,645		6. *
41165A-AD-4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2007-5 A1C 5.041% 09/19/37		01/31/2023	Credit Suisse		38,615	223,853	414	1.A FM
42806M-AG-4	HERTZ 2021-2A C HERTZ 2021-2A C 2.520% 12/27/27		03/30/2023	BNP Paribas		2,147,500	2,500,000	1,400	2.B FE
437084-AN-6	HEAT 2004-5 AIOS HEAT 2003-7 X 0.000% 03/25/34		01/31/2023	Credit Suisse			10,957,021		6. *
437084-EH-5	HEAT 2004-5 AIOS HEAT 2004-5 AIOS 0.000% 11/25/34		01/31/2023	Credit Suisse			12,900,980		6. *
437084-EJ-1	HEAT 2004-5 AIOS HEAT 2004-5 X 0.000% 11/25/34		01/31/2023	Credit Suisse			12,900,980		6. *
437084-FF-8	HEAT 2004-6 X HEAT 2004-6 X 0.000% 12/25/34		01/31/2023	Credit Suisse			12,012,993		6. *
437084-HF-6	HEAT 2004-5 AIOS HEAT 2004-8 X 0.000% 03/25/35		01/31/2023	Credit Suisse			19,321,761		6. *
437084-LS-3	HEAT 2005-4 M7 HEAT 2005-4 M7 6.525% 10/25/35		01/31/2023	Credit Suisse		2,213,043	3,073,671	4,225	1.A FM
437084-UU-8	HEAT 2006-3 M3 HEAT 2006-3 M3 5.490% 07/25/36		01/31/2023	Credit Suisse		309,436	583,841	494	6. FM
437084-UU-8	HEAT 2006-3 M3 HEAT 2006-3 M3 5.490% 07/25/36		02/27/2023	Interest Capitalization		4	4		6. FM
437089-AD-7	INDS 2006-1 A4 INDS 2006-1 A4 6.666% 05/25/36		01/31/2023	Credit Suisse		1,081,380	5,000,600	926	1.A FM
43708A-AH-5	INHEL 2002-A M2 INHEL 2002-A M2 6.720% 05/25/33		01/31/2023	Credit Suisse		242,688	485,376	688	5.C FM
43709J-AS-1	HEMT 2006-4 X2 HEMT 2006-4 X1 0.000% 11/25/36		01/31/2023	Credit Suisse			2,377,606		6. *
43709J-AT-9	HEMT 2006-4 X2 HEMT 2006-4 X2 0.000% 11/25/36		01/31/2023	Credit Suisse			5		6. *
43709P-AD-0	HEMT 2006-5 A3 HEMT 2006-5 A3 5.345% 01/25/37		01/31/2023	Credit Suisse		1,328	34,000,000		6. FE
43709P-AS-7	HEMT 2006-5 A3 HEMT 2006-5 X1 0.000% 01/25/37		01/31/2023	Credit Suisse			6,381,232		6. *
43709P-AT-5	HEMT 2006-5 A3 HEMT 2006-5 X2 0.000% 01/25/37		01/31/2023	Credit Suisse			6,381,232		6. *
43709Y-AR-0	HEMT 2006-6 X2 HEMT 2006-6 X1 0.000% 03/25/37		01/31/2023	Credit Suisse			1,557,768		6. *
43709Y-AS-8	HEMT 2006-6 X2 HEMT 2006-6 X2 0.000% 03/25/37		01/31/2023	Credit Suisse			1,557,768		6. *
43710A-BE-7	HEMT 2007-1 X2 HEMT 2007-1 X1 0.000% 05/25/37		01/31/2023	Credit Suisse			1,750,866		6. *
43710A-BF-4	HEMT 2007-1 X2 HEMT 2007-1 X2 0.000% 05/25/37		01/31/2023	Credit Suisse			2		6. *
43710T-AU-1	HEAT 2007-3 AIOS HEAT 2007-3 AIOS 0.000% 08/25/37		01/31/2023	Credit Suisse			44,549,271		6. *
43739E-CJ-4	HMBT 2005-5 B1 HMBT 2005-5 B1 7.995% 01/25/36		01/31/2023	Credit Suisse			5,003,600		6. FE
43789Y-AB-8	HOF 2020-BPL1 A2 HOF 2020-BPL1 A2 5.438% 08/25/25		01/31/2023	Credit Suisse		167,717	220,680	233	1.A Z
44106M-AZ-5	SERVICE PROPERTIES TRUST Senior Unsecured 4.350% 10/01/24		03/17/2023	MMTL Modco AAM		5,737,714	6,000,000	120,350	4.B FE
44107T-AX-4	HOST HOTELS Senior Unsecured 3.875% 04/01/24		03/17/2023	MMTL Modco AAM		2,005,460	2,000,000	26,264	2.C FE
44328B-AB-4	HASC 2006-HE2 1A HASC 2006-HE2 1A 5.105% 12/25/36		01/31/2023	Credit Suisse		230,403	622,712	660	1.A FM
44330Q-AD-3	HIGHBRIDGE LOAN MANAGEMENT LTD HLM 12A-18 B 6.642% 07/18/31		02/28/2023	AARE Surplus AAM		952,319	1,000,000	7,565	1.F FE
44644M-AH-4	TCF NATIONAL BK Senior Unsecured 5.699% 11/18/25		02/16/2023	Morgan Stanley		1,509,030	1,500,000	22,084	1.G FE
45254N-NK-9	IMM 2005-2 2A2 IMM 2005-2 2A2 5.645% 04/25/35		01/31/2023	Credit Suisse		237,624	273,132	322	1.A FM
45254N-PL-5	IMM 2005-4 1M5 IMM 2005-4 1M5 5.525% 05/25/35		01/31/2023	Credit Suisse			46,284		6. *
45254N-PQ-4	IMM 2005-4 1M5 IMM 2005-4 1B1 6.145% 05/25/35		01/31/2023	Credit Suisse			49,498		6. *

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45254N-QA-8	IMM 2005-5 M3 IMM 2005-5 M3 5.425% 08/25/35		01/31/2023	Credit Suisse			33,828		6. *
45254T-SN-5	IMSA 2005-2 A1M IMSA 2005-2 A1M 5.625% 03/25/36		01/31/2023	Credit Suisse			28,819		1.A Z
45254T-UD-4	IMPAC SECURED ASSETS CORP IMSA IMSA 2006-1 1A12 6.750% 05/25/36		01/31/2023	CREDIT SUISSE CAPITAL LLC		4	9		1.A Z
452559-AD-9	IMSA 2007-1 AM IMSA 2007-1 AM 5.285% 03/25/37		01/31/2023	Credit Suisse			32,662		6. *
452563-AA-7	IMSAN 2007-3 N IMSAN 2007-3 N 8.000% 09/25/37		01/31/2023	Credit Suisse			5,986,628		6. *
452565-AA-2	IMSAN 2007-2 N IMSAN 2007-2 N 8.000% 05/25/37		01/31/2023	Credit Suisse			4,630,623		6. *
456606-DR-0	INHEL 2002-B R INHEL 2002-B R 0.000% 10/25/33		01/31/2023	Credit Suisse			100		6. *
456606-GD-8	INHEL 2004-C M10 INHEL 2004-C M10 9.720% 03/25/35		01/31/2023	Credit Suisse		16,595	885,044		1.A Z
45660L-4G-1	RAST 2005-A15 1A3 RAST 2005-A15 5A1 5.750% 02/25/36		01/31/2023	Credit Suisse		2,653,454	7,804,276	1,247	1.A FM
45660L-BW-8	RESIDENTIAL ASSET SECURITIZAT RAST 2004-A10 A2 5.500% 02/25/35		02/15/2023	AARE II Surplus ISG		3,785,366	4,085,381	8,738	1.A FM
45660L-EJ-4	INDX 2005-AR4 2A2 INDX 2005-AR4 2A2 5.525% 03/25/35		01/31/2023	Credit Suisse		2,937	3,445		1.A Z
45660L-MX-4	INDYMAC INDX MORTGAGE LOAN TRU INDX 2005-AR9 3A1 3.736% 07/25/35		03/30/2023	AARE II Surplus ISG		5,822,895	7,613,158	21,174	1.A FM
45660L-RZ-4	INDYMAC INDEX MORTGAGE LOAN TR INDX 2005-AR14 2A1C 5.625% 07/25/35		01/31/2023	Credit Suisse			52,658		6. *
45660L-WD-7	INDX 2005-AR18 2A1A INDX 2005-AR18 2A1A 5.640% 10/25/36		03/21/2023	ALRe Corporate AAM		627,784	1,177,782	3,769	1.A FM
45660L-WF-2	INDX 2005-AR18 2A1A INDX 2005-AR18 2A2C 6.065% 10/25/36		01/31/2023	Credit Suisse		57	125		1. FM
45660L-WF-2	INDX 2005-AR18 2A1A INDX 2005-AR18 2A2C 6.065% 10/25/36		01/31/2023	Credit Suisse		63,370	139,274	177	1.A FM
45660L-WG-0	INDX 2005-AR18 2A1A INDX 2005-AR18 2A3A 5.725% 10/25/36		01/31/2023	Credit Suisse			29,957		6. *
45660L-WS-4	INDX 2005-AR18 2A1A INDX 2005-AR18 1X 0.000% 10/25/36		01/31/2023	Credit Suisse		114			6. FE
45660L-Y3-7	INDX 2005-AR29 A2 INDX 2005-AR29 A2 3.484% 01/25/36		01/31/2023	Credit Suisse			413,210		6. *
45660L-YE-3	INDX 2005-AR21 3A3 INDX 2005-AR21 3A3 3.687% 10/25/35		01/31/2023	Credit Suisse		268,866	336,082	33	6. FM
45660N-5F-8	INDX 2004-AR9 5C INDX 2004-AR9 5C 0.000% 11/25/34		01/31/2023	Credit Suisse			4,076,818		6. *
45660N-5H-4	INDYMAC HOME EQUITY LOAN ASSET INDX 2004-AR12 A1 5.625% 12/25/34		01/31/2023	Credit Suisse		235	326		1. FM
45660N-5H-4	INDYMAC HOME EQUITY LOAN ASSET INDX 2004-AR12 A1 5.625% 12/25/34		01/31/2023	Credit Suisse		82,003	113,894	134	1.A FM
45660N-S4-8	INDX 2004-AR5 2A1B INDX 2004-AR5 2A1B 5.645% 08/25/34		01/31/2023	Credit Suisse		32,193	42,360	50	1.A FM
45661E-DB-7	INDX 2006-AR7 3A2 INDX 2006-AR7 3A2 3.339% 05/25/36		01/31/2023	Credit Suisse			65,965		6. *
45662F-AB-6	INDA 2006-AR3 1A2 INDA 2006-AR3 1A2 3.693% 12/25/36		01/31/2023	Credit Suisse			49,427		6. *
456654-AB-8	IMJA 2007-A2 2A2 IMJA 2007-A2 1A2 6.000% 10/25/37		01/31/2023	Credit Suisse			70,594		6. *
456654-AD-4	IMJA 2007-A2 2A2 IMJA 2007-A2 2A2 6.500% 10/25/37		01/31/2023	Credit Suisse			108,360		6. *
456672-AD-6	IMSC 2007-AR1 2A2 IMSC 2007-AR1 2A2 3.653% 06/25/37		01/31/2023	Credit Suisse			46,679		6. *
456674-AD-2	INDA 2007-AR4 2A2 INDA 2007-AR4 2A2 3.477% 08/25/37		01/31/2023	Credit Suisse		4,472	89,433		6. *
45667Q-AB-7	INDX 2006-AR31 A2 INDX 2006-AR31 A2 3.445% 11/25/36		01/31/2023	Credit Suisse		2,154	43,082		1.A Z
45667S-AM-9	INDX 2006-AR35 2A1B INDX 2006-AR35 2A1B 5.305% 01/25/37		01/31/2023	Credit Suisse			7,954		6. *
45668N-AN-7	INDX 2006-AR41 P2 INDX 2006-AR41 P1 0.000% 02/25/37		01/31/2023	Credit Suisse			100		6. *
45668N-AP-2	INDX 2006-AR41 P2 INDX 2006-AR41 P2 0.000% 02/25/37		01/31/2023	Credit Suisse			100		6. *
45668N-AQ-0	INDX 2006-AR41 P2 INDX 2006-AR41 C 0.000% 02/25/37		01/31/2023	Credit Suisse			44,212,919		6. *
45669E-AV-8	INDX 2007-AR5 C INDX 2007-AR5 C 0.000% 05/25/37		01/31/2023	Credit Suisse			49,492,256		6. *
45669Y-AT-9	INDX 2007-AR9 3A2 INDX 2007-AR9 3A2 3.262% 04/25/37		01/31/2023	Credit Suisse			387,428		6. *
45670A-AL-5	INDX 2007-FLX3 P INDX 2007-FLX3 P 0.000% 06/25/37		01/31/2023	Credit Suisse			38,103,421		6. *
45670A-AM-3	INDX 2007-FLX3 P INDX 2007-FLX3 C 0.000% 06/25/37		01/31/2023	Credit Suisse			38,103,421		6. *
458140-CD-0	INTEL CORP Senior Unsecured 4.875% 02/10/26		02/07/2023	J.P. Morgan Sec		3,000,000	3,000,000		1. FE
458140-CD-0	INTEL CORP Senior Unsecured 4.875% 02/10/26		02/07/2023	Various		19,000,000	19,000,000		1.F FE
458140-CH-1	INTEL CORP Senior Unsecured 5.625% 02/10/43		02/07/2023	J.P. Morgan Sec		1,998,800	2,000,000		1.F FE
458140-CJ-7	INTEL CORP Senior Unsecured 5.700% 02/10/53		02/07/2023	Morgan Stanley		2,498,925	2,500,000		1.F FE
458140-CK-4	INTEL CORP Senior Unsecured 5.900% 02/10/63		02/07/2023	Morgan Stanley		1,999,080	2,000,000		1.F FE
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC Senior Unsecured 3.100% 09/15/27		02/21/2023	Morgan Stanley		7,454,240	8,000,000	108,844	1.G FE
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC Senior Unsecured 1.850% 09/15/32		02/28/2023	AARE Surplus AAM		2,400,793	3,200,000	26,804	1.G FE
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC Senior Unsecured 3.000% 09/15/60		02/28/2023	AARE Surplus AAM		1,202,979	1,900,000	25,808	1.G FE
464187-AJ-2	IRWHE 2003-A CE IRWHE 2003-A CE 0.000% 10/25/27		01/31/2023	Credit Suisse			7,456,259		6. *

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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464187-BF-9	IRWHE 2003-D CE2 IRWHE 2003-D CE2 0.000% 11/25/28		01/31/2023	Credit Suisse			20		6. *
464187-DF-7	IRWHE 2005-B CE2 IRWHE 2005-B CE2 0.000% 11/25/24		01/31/2023	Credit Suisse			13		6. *
466247-BZ-5	JPMMT 2004-A1 B4 JPMMT 2004-A1 B4 4.012% 02/25/34		01/31/2023	Credit Suisse		14	87,686		1.A Z
466247-J7-9	JPMMT 2006-A2 2A4 JPMMT 2006-A2 2A4 3.992% 04/25/36		02/15/2023	AARE II Surplus ISG		1,776,360	2,028,885	2,800	1.A FM
46626L-JT-8	JP MORGAN MORTGAGE ACQUISITION JPMAC 2006-NC1 M3 5.385% 04/25/36		01/31/2023	Credit Suisse			167,251		6. *
466278-AB-4	JPALT 2007-A2 11A2 JPALT 2007-A2 11A2 5.505% 06/25/37		01/31/2023	Credit Suisse			30		6. *
46627M-CZ-8	JPALT 2008-R4 2A1 JPALT 2006-A1 3A2 3.977% 03/25/36		01/31/2023	Credit Suisse		76,702	255,674	22	1.A FM
46628B-BC-3	JPMMT 2006-A6 3A1 JPMMT 2006-A6 3A1 3.851% 10/25/36		01/31/2023	Credit Suisse		1,272,296	2,052,090	219	1.A FM
46628L-AF-5	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2006-A4 2A1 3.679% 06/25/36		03/21/2023	ALRe Corporate AAM		3,292	4,390	8	1. FM
46628L-AF-5	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2006-A4 2A1 3.679% 06/25/36		03/21/2023	ALRe Corporate AAM		1,489,738	1,986,273	3,832	1.A FM
46629D-BM-6	JPMMT 2006-A7 4A1 JPMMT 2006-A7 4A1 3.850% 01/25/37		03/30/2023	AARE II Surplus ISG		1,048,600	1,309,573	4,062	1.A FM
466309-AC-5	JPALT 2008-R4 2A1 JPALT 2008-R4 2A1 5.345% 06/27/37		03/01/2023	ALRe Corporate AAM		7,433	10,010	8	1. FM
466309-AC-5	JPALT 2008-R4 2A1 JPALT 2008-R4 2A1 5.345% 06/27/37		03/01/2023	ALRe Corporate AAM		740,476	997,207	844	1.A FM
46630K-AC-0	JPMAC 2007-HE1 AF3 JPMAC 2007-HE1 AF3 6.174% 05/25/35		02/22/2023	Jackson Ntl FHH - AAM		2,147,019	3,112,898	11,211	1.A FM
46630L-AJ-3	JPMAC 2007-CH1 MF2 JPMAC 2007-CH1 MF2 4.593% 11/25/36		01/31/2023	Credit Suisse		1,278,300	2,345,505	299	1.A FM
46630M-AG-7	JPMAC 2007-CH2 AF6 JPMAC 2007-CH2 AF6 4.441% 01/25/37		01/31/2023	Credit Suisse		164,381	339,806	42	1.A FM
46630P-BG-9	JPMMT 2007-A2 4A3 JPMMT 2007-A2 4A3 3.868% 04/25/37		01/31/2023	Credit Suisse		2	30		1.A Z
46630W-AD-2	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2007-S2 1A4 5.445% 06/25/37		01/31/2023	Credit Suisse		1,224,679	6,200,906	6,156	1.A FM
46631N-DT-3	JPMMT 2007-S3 1A97 JPMMT 2007-S3 1A90 7.000% 08/25/37		03/01/2023	ALRe Corporate AAM		384,131	684,917		1.A FM
46631N-EA-3	JPMMT 2007-S3 1A97 JPMMT 2007-S3 1A97 6.000% 08/25/37		03/01/2023	ALRe Corporate AAM		1,544,435	2,825,627		1.A FM
46640J-AX-5	JPMCC 2013-C13 C JPMCC 2013-C13 C 4.275% 01/15/46		02/16/2023	ALRe Modco - VIAC GA - AAM		197,921	200,000	344	1.A
46647P-DK-9	JPMORGAN CHASE Subordinated 5.717% 09/14/33		01/19/2023	Lincoln Fin Mod - AAM		3,117,242	3,000,000	59,552	1.G FE
46675*-AA-5	JLL SEC LSB PT TR DREXEL P/T CERTS SER 19-A 3.980% 01/15/50		03/31/2023	SSL FHH AAM		2,379,109	2,860,546	5,060	1.G Z
469814-AA-5	JACOBS ENGIN GRP Senior Unsecured 5.900% 03/01/33		02/24/2023	Various		18,852,304	19,000,000	13,055	2.C FE
475795-AE-0	JELD-WEN INC SECURED 6.250% 05/15/25		03/06/2023	Jackson Ntl FHH - AAM		2,963,438	3,000,000	57,813	3.B FE
482480-AE-0	KLA CORP Senior Unsecured 4.650% 11/01/24		01/19/2023	Lincoln Fin Mod - AAM		2,413,256	2,400,000	24,180	1.G FE
482480-AN-0	KLA CORP Senior Unsecured 5.250% 07/15/62		02/28/2023	AARE Surplus AAM		861,727	900,000	5,644	1.G FE
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC Senior Unsecured 3.500% 08/25/50		02/08/2023	Morgan Stanley		5,700,000	8,000,000	128,333	1.F FE
48255G-AA-3	KKR GROUP FINANC Senior Unsecured 4.850% 05/17/32		02/03/2023	J.P. Morgan Sec		490,920	500,000	5,389	1.F FE
491674-BN-6	KENTUCKY UTILITIES COMPANY Secured 5.450% 04/15/33		03/09/2023	Wells Fargo		5,986,320	6,000,000		1.F FE
49177J-AA-0	KENVUE INC Senior Unsecured 5.500% 03/22/25		03/08/2023	Goldman Sachs		3,998,520	4,000,000		1. FE
49177J-AA-0	KENVUE INC Senior Unsecured 5.500% 03/22/25		03/08/2023	Goldman Sachs		4,998,150	5,000,000		1.E FE
49177J-AE-2	KENVUE INC Senior Unsecured 5.050% 03/22/28		03/08/2023	Goldman Sachs		4,243,498	4,250,000		1. FE
49177J-AE-2	KENVUE INC Senior Unsecured 5.050% 03/22/28		03/08/2023	Goldman Sachs		8,486,995	8,500,000		1.E FE
49177J-AJ-1	KENVUE INC Senior Unsecured 4.900% 03/22/33		03/09/2023	Barclays		4,970,350	5,000,000		1.F FE
49177J-AL-6	KENVUE INC Senior Unsecured 5.100% 03/22/43		03/08/2023	Goldman Sachs		9,973,900	10,000,000		1.F FE
49177J-AN-2	KENVUE INC Senior Unsecured 5.050% 03/22/53		03/08/2023	Goldman Sachs		4,967,900	5,000,000		1.F FE
49177J-AQ-5	KENVUE INC Senior Unsecured 5.200% 03/22/63		03/08/2023	Goldman Sachs		7,944,000	8,000,000		1.F FE
49327M-3G-7	KEYBANK NATIONAL ASSOCIATION Senior Unsecured 4.700% 01/26/26		01/23/2023	Keybanc Capital Markets		2,997,510	3,000,000		1. FE
49327M-3G-7	KEYBANK NATIONAL ASSOCIATION Senior Unsecured 4.700% 01/26/26		01/23/2023	Keybanc Capital Markets		7,493,775	7,500,000		1.G FE
49327M-3H-5	KEYBANK NATIONAL ASSOCIATION Senior Unsecured 5.000% 01/26/33		01/23/2023	Keybanc Capital Markets		1,990,360	2,000,000		1.G FE
501044-DL-2	KROGER CO Senior Unsecured 4.500% 01/15/29		03/24/2023	AEL Modco AAM		999,803	1,000,000	8,625	2.A FE
50167*-AA-2	LA CHARGERS HQ TR 2022 P/T CERTS 4.020% 07/15/54		01/01/2023	CTL Capital		3,079,800	3,079,800		2.C
513075-BT-7	LAMAR MEDIA CORP Senior Unsecured 4.000% 02/15/30		03/30/2023	AARE II Surplus ISG		1,320,469	1,500,000	17,500	3.B FE
52520M-BY-8	LMT 2005-2 3A1 LMT 2005-2 3A1 5.500% 12/25/35		01/31/2023	Credit Suisse		706,439	1,605,543	1,641	1.A FM
52520M-DS-9	LMT 2005-3 4A1 LMT 2005-3 1A6 5.345% 01/25/36		01/31/2023	Credit Suisse		20,196	57,702		1.A Z
52520M-EK-5	LMT 2005-3 4A1 LMT 2005-3 4A1 5.040% 01/25/36		01/31/2023	Credit Suisse		33,671	47,424	7	1.A Z
52520Q-AB-0	LEHMAN MORTGAGE TRUST LMT_06-7 LMT 2006-7 1A2 5.495% 11/25/36		02/01/2023	Credit Suisse		606,576	1,347,947	1,351	1.A FM

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52520S-AH-3	LMT 2006-8 3A1 LMT 2006-8 3A1 5.195% 12/25/36		01/31/2023	Credit Suisse		255,442	4,865,569	4,594	1.A FM
52520T-AS-7	LMT 2006-5 2A1 LMT 2006-5 2A1 5.195% 09/25/36		01/31/2023	Credit Suisse		313,580	4,479,711	4,230	1.A FM
52521F-AT-4	LMT 2007-1 3A1 LMT 2007-1 3A1 5.095% 02/25/37		01/31/2023	Credit Suisse		140,421	3,510,525	3,246	1.A FM
52521H-BF-9	LMT 2006-9 2A2 LMT 2006-9 2A2 6.620% 01/25/37		01/31/2023	Credit Suisse		784,410		4,031	6. FE
52521H-BF-9	LMT 2006-9 2A2 LMT 2006-9 2A2 6.620% 01/25/37		01/31/2023	Credit Suisse		4			6.A FE
525221-EE-3	LXS 2005-8 2A4A LXS 2005-8 2A4A 6.190% 12/25/35		01/31/2023	Credit Suisse		23,288	31,470		1.A FM
525221-GC-5	LXS 2005-10 2A3A LXS 2005-10 2A4A 5.046% 01/25/36		01/31/2023	Credit Suisse		802,940	1,056,501	148	1.A FM
52522C-AB-9	LEHMAN XS TRUST LXS_06-14N LXS 2006-14N 1A1B 5.265% 09/25/46		03/30/2023	AARE II Surplus ISG		9,122,466	9,143,719	4,012	1.A FM
52522Q-AU-6	LMT 2007-10 3A8 LMT 2007-10 3A8 6.500% 12/25/37		01/31/2023	Credit Suisse		1,839,166		4,744	1.A Z
52522W-AR-0	LXS 2006-11 M8 LXS 2006-11 M8 6.645% 06/25/46		01/31/2023	Credit Suisse			1		6. *
525237-AR-4	LXS 2007-10H 2A1 LXS 2007-10H 2A1 5.165% 07/25/37		01/31/2023	Credit Suisse		2,891,573	4,190,686	4,494	1.A FM
525237-AS-2	LXS 2007-10H 2A1 LXS 2007-10H 2A2 7.500% 07/25/37		01/31/2023	Credit Suisse		1,073,724	1,350,596	281	1.A FM
525237-BF-9	LXS 2007-10H 2A1 LXS 2007-10H 1A11 5.085% 07/25/37		01/31/2023	Credit Suisse		2	2		1.A Z
52523D-AB-6	LXS 2006-9 A1B LXS 2006-9 A1B 5.165% 05/25/46		01/31/2023	Credit Suisse		167	208		1.A Z
52523K-AL-8	LXS 2006-17 WF62 LXS 2006-17 WF62 6.080% 11/25/36		01/31/2023	Credit Suisse		188,195	270,784	46	1.A FM
52523K-BK-9	LXS 2006-17 WF62 LXS 2006-17 1A5 5.115% 08/25/46		01/31/2023	Credit Suisse			1		6. *
52523L-AB-8	LXS 2006-13 1A2 LXS 2006-13 1A2 5.185% 09/25/36		01/31/2023	Credit Suisse		19	25		1.A Z
52523Q-AB-7	LXS 2006-20 A5 LXS 2006-20 A2 5.185% 01/25/37		01/31/2023	Credit Suisse			1		6. *
525245-AG-1	LXS 2007-3 3M1 LXS 2007-3 2A2 5.165% 03/25/37		01/31/2023	Credit Suisse			1		1.A Z
52524M-AB-5	LXS 2007-9 WF5 LXS 2007-9 1A1 5.085% 06/25/37		01/31/2023	Credit Suisse		2	2		1.A Z
52524M-AX-7	LXS 2007-9 WF5 LXS 2007-9 WF5 6.490% 04/25/37		01/31/2023	Credit Suisse		341,000	405,953	73	1.A FM
52524P-AK-8	LXS 2007-6 3A4 LXS 2007-6 3A4 4.302% 05/25/37		01/31/2023	Credit Suisse		3,671,175	5,170,669	619	1.A FM
52524P-AZ-5	LXS 2007-6 3A4 LXS 2007-6 3A32 5.345% 05/25/37		01/31/2023	Credit Suisse		68,500	111,381	108	1.A FM
52524Y-AA-1	LXS 2007-12N 1A1 LXS 2007-12N 1A1 5.045% 07/25/47		01/31/2023	Credit Suisse		3	3		1.A Z
52525B-BJ-0	LEHMAN XS TRUST LXS_07-16N LXS 2007-16N AF3 6.745% 09/25/47		01/31/2023	Credit Suisse			1		6. *
52525D-AH-1	LXS 2007-18N AF2 LXS 2007-18N AF2 6.845% 10/25/37		01/31/2023	Credit Suisse		1,302,423	1,370,972	1,982	1.A FM
52525L-AQ-3	LXS 2007-14H A22 LXS 2007-14H A11 5.465% 07/25/47		01/31/2023	Credit Suisse		155,290	223,438	255	1.A FM
52525L-AS-9	LXS 2007-14H A22 LXS 2007-14H A22 5.645% 07/25/47		01/31/2023	Credit Suisse		1,473,810	1,733,894	2,044	1.A FM
52525L-AT-7	LXS 2007-14H A22 LXS 2007-14H A211 5.365% 07/25/47		01/31/2023	Credit Suisse		6	7		1.A Z
526057-CV-4	LENNAR CORPORATION Senior Unsecured 5.000% 06/15/27		03/09/2023	ALRe Modco - VIAC GA - AAM		464,379	480,000	5,600	2.B FE
532457-CE-6	ELI LILLY & CO Senior Unsecured 5.000% 02/27/26		02/23/2023	Morgan Stanley		18,968,650	19,000,000		1.F FE
532457-CF-3	ELI LILLY & CO Senior Unsecured 4.700% 02/27/33		02/24/2023	Morgan Stanley		8,918,640	9,000,000	1,175	1.F FE
532457-CG-1	ELI LILLY & CO Senior Unsecured 4.875% 02/27/53		02/23/2023	J.P. Morgan Sec		8,994,330	9,000,000		1.F FE
532457-CH-9	ELI LILLY & CO Senior Unsecured 4.950% 02/27/63		02/23/2023	J.P. Morgan Sec		2,959,350	3,000,000		1.F FE
53621@-BG-0	Lion Industrial Properties LP SR NTS 5.390% 02/02/33		01/19/2023	OTHER		10,000,000	10,000,000		2.A Z
54239Q-AV-4	LBAHC 2005-WL2 NOTE LBAHC 2005-WL2 NOTE 4.500% 08/25/45		01/31/2023	Credit Suisse			7,044,514		6. *
542514-DK-7	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003-1 M2 7.920% 03/25/33		03/16/2023	MMTL Modco AAM		29,651	29,571	107	1. FM
542514-DK-7	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003-1 M2 7.920% 03/25/33		03/16/2023	MMTL Modco AAM		92,355	92,106	335	1.A FM
542514-SE-5	LBMLT 2006-WL2 M1 LBMLT 2006-WL2 M1 5.430% 01/25/36		01/31/2023	Credit Suisse		254,439	992,933	1,123	1.A FM
542514-SX-3	LBMLT 2006-WL3 M1 LBMLT 2006-WL3 M1 5.430% 01/25/36		01/31/2023	Credit Suisse		44,121	37,390	42	6. FM
546676-AZ-0	LOUISVILLE GAS AND ELECTRIC CO Secured 5.450% 04/15/33		03/09/2023	Wells Fargo		5,986,320	6,000,000		1.F FE
548661-EQ-6	LOWES COMPANIES Senior Unsecured 5.150% 07/01/33		03/28/2023	J.P. Morgan Sec		4,000,000	4,000,000		2.A FE
548661-ER-4	LOWES COMPANIES Senior Unsecured 5.750% 07/01/53		03/28/2023	J.P. Morgan Sec		1,997,360	2,000,000		2.A FE
548661-ES-2	LOWES COMPANIES Senior Unsecured 5.850% 04/01/63		03/28/2023	J.P. Morgan Sec		3,993,840	4,000,000		2.A FE
549271-AF-1	LUBRIZOL CORPORATION (THE) Senior Unsecured 6.500% 10/01/34		03/24/2023	ALRe Modco - VIAC GA - AAM		3,598,348	3,000,000	93,708	1.C FE
550279-AN-3	LUM 2006-1 A3 LUM 2006-1 A2 5.165% 04/25/36		01/31/2023	Credit Suisse			1		6. *
55027Y-AB-4	LUM 2006-6 A2A LUM 2006-6 A2A 5.185% 10/25/46		01/31/2023	Credit Suisse		563,956	599,953	646	2.C FM
55261F-AR-5	M&T BANK CORPORATION Senior Unsecured 5.053% 01/27/34		01/24/2023	Bank of America		3,000,000	3,000,000		1.G FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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55265K-6X-2	MASTR 2004-1 30PO MASTR 2004-1 30PO 0.000% 02/25/34		01/31/2023	Credit Suisse		3,227	5,334		1.A FM
552754-AA-1	MFRA 2020-NQM1 A1 MFRA 2020-NQM1 A1 1.479% 03/25/65		01/31/2023	Various		46,715	52,489	2	1.A FE
55291K-AF-4	MABS 2006-WMC3 M1 MABS 2006-WMC3 M1 5.235% 08/25/36		01/31/2023	Credit Suisse			140,299		6. *
55336V-AS-9	MPLX LP Senior Unsecured 4.800% 02/15/29		01/26/2023	AADE - AAIA non-Modco - AAM		995,169	1,000,000	21,467	2.B FE
55336V-BV-1	MPLX LP Senior Unsecured 5.000% 03/01/33		02/02/2023	Mitsubishi		2,975,100	3,000,000		2.B FE
55336V-BW-9	MPLX LP Senior Unsecured 5.650% 03/01/53		02/02/2023	J.P. Morgan Sec		1,990,720	2,000,000		2.B FE
55903V-BG-7	WARNERMEDIA HLDG Senior Unsecured 6.412% 03/15/26		03/06/2023	Various		9,500,000	9,500,000		2.C FE
57109N-AC-3	MFT 2022-3A D MFT 2022-3A C 6.890% 11/15/32		03/01/2023	Various		3,294,376	3,250,000	9,435	1.G FE
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC Senior Unsecured 4.900% 03/15/49		02/06/2023	AADE NonModco AAM		250,326	250,000	4,798	2.A FE
571748-BT-8	MARSH & MCLENNAN COMPANIES INC Senior Unsecured 5.450% 03/15/53		03/06/2023	Morgan Stanley		14,914,200	15,000,000		1.G FE
571900-BB-4	MARRIOTT INTL Senior Unsecured 3.600% 04/15/24		01/19/2023	Lincoln Fin Mod - AAM		6,889,466	7,000,000	65,800	2.B FE
575767-AT-5	MASS MUTUAL LIFE Subordinated 5.672% 12/01/52		01/19/2023	Lincoln Fin Mod - AAM		7,510,572	7,000,000	51,836	1.D FE
576434-2H-6	MALT 2006-2 2A1 MALT 2006-2 2A1 5.245% 03/25/36		01/31/2023	Credit Suisse		36,706	458,821	438	6. FE
576434-Y4-0	MASTR ALTERNATIVE LOANS TRUST MALT 2006-1 A2 5.545% 02/25/36		01/31/2023	Credit Suisse		1,148,324	3,377,424	3,419	1.A FM
576435-AX-9	MASTR Resecuritization Trust 2 MASTR Resecuritization Trust 2 4.750% 01/30/53		01/31/2023	Credit Suisse		81,858	261,945	35	1.A FM
57643M-DQ-4	MASTR 2004-6 B1 MASTR 2004-6 B1 5.325% 07/25/34		01/31/2023	Credit Suisse		47,194	178,934	26	1.A FM
57645N-AL-4	MARM 2007-3 1A3 MARM 2007-3 1A3 5.705% 05/25/47		01/31/2023	Credit Suisse			132,701,000		6. *
57645T-AC-1	MARM 2007-HF2 M7 MARM 2007-HF2 A3 5.845% 09/25/37		01/31/2023	Credit Suisse			1		6. *
585525-FD-5	MELLON RESIDENTIAL FUNDING COR MRFC 2001-TBC1 X 0.000% 11/15/31		01/31/2023	Credit Suisse		71			1.A Z
59001A-AY-8	MERITAGE HOMES CORP Senior Unsecured 6.000% 06/01/25		03/09/2023	ALRe Modco - VIAC GA - AAM		419,577	420,000	6,860	3.A FE
59020U-3Z-6	MLMI 2006-WMC1 M1 MLMI 2006-WMC1 M1 5.430% 01/25/37		01/31/2023	Credit Suisse		484,562	717,870	812	1.A FM
59020U-K5-3	MLMI 2005-SL3 M2 MLMI 2005-SL3 M2 5.850% 07/25/36		01/31/2023	Credit Suisse		916	872		1.A Z
59020U-XA-8	MERRILL LYNCH MORTGAGE INVESTO MLCC 2005-B B2 5.775% 07/25/30		01/31/2023	Credit Suisse		27,117	154,957	164	6. FE
59020U-XA-8	MERRILL LYNCH MORTGAGE INVESTO MLCC 2005-B B2 5.775% 07/25/30		01/31/2023	Credit Suisse		752	4,296	5	6.A FE
590216-AF-4	MLMI 2006-RM2 A2D MLMI 2006-RM2 A2D 5.345% 05/25/37		01/31/2023	Credit Suisse		783,813	10,113,715	11,251	1.A FM
59022M-AF-8	MLMIN 2004-WMC1 N1 MLMIN 2004-WMC1 N1 4.500% 10/25/34		01/31/2023	Credit Suisse			75,583		6. *
59022M-AN-1	MLMIN 2005-FFH1 N1 MLMIN 2005-FFH1 N1 4.500% 06/25/36		01/31/2023	Credit Suisse			774,111		6. *
59022M-AP-6	OWNIM 2005-3N N1 OWNIM 2005-3N N1 4.500% 06/25/36		01/31/2023	Credit Suisse			2,777,893		6. *
59023N-AP-3	MLMI 2006-AF2 AF1 MLMI 2006-AF2 AF1 6.250% 10/25/36		01/31/2023	Credit Suisse		3,121	8,323		1.A Z
59023N-AP-3	MLMI 2006-AF2 AF1 MLMI 2006-AF2 AF1 6.250% 10/25/36		03/01/2023	Interest Capitalization		15	15		1.A Z
59023Y-AH-7	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-F1 2A7 6.000% 03/25/37		01/31/2023	Credit Suisse		1,344,515	4,302,449	717	1.A FM
59024Q-AD-2	FFMER 2007-2 A2C FFMER 2007-2 A2C 5.325% 05/25/37		01/31/2023	Credit Suisse		3,960,676	6,713,010	7,438	3.A FM
59024V-AH-2	FFMER 2007-3 A2D FFMER 2007-3 A2D 5.345% 06/25/37		01/31/2023	Credit Suisse		5,013,268	7,161,812	7,967	1.A FM
59025A-AQ-7	MLMI 2007-SL1 A2 MLMI 2007-SL1 A2 5.845% 02/25/37		01/31/2023	Credit Suisse		4,877	31,213,000		6. FE
59025Q-AC-3	FFMER 2007-A A3 FFMER 2007-A A3 7.045% 10/25/27		01/31/2023	Credit Suisse		165,000	30,000,000	44,706	1.A FM
599191-AA-1	MILEAGE PLUS HOLDINGS LLC LN1 6.500% 06/20/27		02/28/2023	AARE Surplus AAM		15,161,141	15,170,623	183,522	2.C FE
607120-FQ-0	Mobile Airport Authority SR NTS 5.130% 11/09/42		01/20/2023	Direct		70,000,000	70,000,000		1.F Z
61744C-TN-6	MSAC 2005-HE4 M4 MSAC 2005-HE4 M4 5.730% 07/25/35		01/31/2023	Credit Suisse		714,021	1,133,367	1,358	1.A FM
61744Y-AQ-1	MORGAN STANLEY Senior Unsecured 6.120% 04/24/24		01/01/2023	AAIA PRT Ded LMT NonMod AAM		998,119	1,000,000	12,457	1.G FE
617451-DT-3	MSAC 2006-HE1 M2 MSAC 2006-HE1 M2 5.430% 01/25/36		01/31/2023	Credit Suisse		122,012	406,708	460	6. FM
61746R-CE-9	MSAC 2003-SD1 A1 MSAC 2003-SD1 A1 5.845% 03/25/33		01/31/2023	Credit Suisse		27,355	32,958	40	1.C FE
61747Y-EZ-4	MORGAN STANLEY Senior Unsecured 5.050% 01/28/27		01/17/2023	Morgan Stanley		5,999,880	6,000,000		1. FE
61747Y-EZ-4	MORGAN STANLEY Senior Unsecured 5.050% 01/28/27		02/17/2023	Various		18,985,980	19,000,000	18,517	1.E FE
61747Y-FB-6	MORGAN STANLEY Subordinated 5.948% 01/19/38		01/17/2023	Morgan Stanley		3,000,000	3,000,000		2. FE
617487-AE-3	MSM 2006-16AX 2A4 MSM 2006-16AX 2A4 5.345% 11/25/36		01/31/2023	Credit Suisse		347,515	11,583,828	12,886	1.A FM
61748H-KM-2	MSM 2005-4 3A1 MSM 2005-4 6A2 7.200% 08/25/35		01/31/2023	Credit Suisse		178,356		722	1.A Z
61748H-QX-2	MSM 2005-9AR 1X MSM 2005-9AR 1X 0.000% 12/25/35		01/31/2023	Credit Suisse		107,784			6. FE
61748L-AF-9	MSAC 2006-NC4 M1 MSAC 2006-NC4 M1 5.265% 06/25/36		01/31/2023	Credit Suisse			20,191		6. *

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61750P-AD-0	MSM 2006-13AX A4 MSM 2006-13AX A4 5.325% 10/25/36		01/31/2023	Credit Suisse		307,401	34,155,686	37,843	1.A FM
61750Y-AB-5	MSM 2006-15XS A2A MSM 2006-15XS A2A 6.316% 11/25/36		01/31/2023	Credit Suisse		681,963	2,841,511	499	1.A FM
61750Y-AE-9	MSM 2006-15XS A2A MSM 2006-15XS A4A 6.700% 11/25/36		01/31/2023	Credit Suisse		117,610	534,589	99	1.A FM
61753E-AP-5	MSAC 2007-HE2 A1 MSAC 2007-HE2 A1 4.975% 01/25/37		01/31/2023	Credit Suisse		635,442	1,568,994	1,616	1.A FM
61755F-AE-5	MSST 2007-1 M1 MSST 2007-1 M1 5.125% 06/25/37		01/31/2023	Credit Suisse		141,188	306,931	326	1.A FM
61756Y-AF-0	MSAC 2007-HE7 M2 MSAC 2007-HE7 M2 6.845% 07/25/37		01/31/2023	Credit Suisse		15,789,926	24,060,840	34,786	5.B FM
61756Y-AF-0	MSAC 2007-HE7 M2 MSAC 2007-HE7 M2 6.845% 07/25/37		02/27/2023	Interest Capitalization		459,716	459,716		5.B FM
61758L-AD-1	MORGAN STANLEY REREMIC TRUST M MSRR 2009-R1A 2A1B 4.068% 02/26/36		02/15/2023	AARE II Surplus ISG		1,806,194	2,327,837	3,679	1.A FM
61759Q-AN-7	MSRR 2010-R7 2C MSRR 2010-R7 2C 5.500% 01/26/37		01/31/2023	Credit Suisse		25,083	33,005	5	1.A Z
61761P-AQ-8	MSRR 2013-R1 4B2 MSRR 2013-R1 4B2 3.518% 12/26/36		03/30/2023	AARE II Surplus ISG		4,740,426	5,609,189	15,859	1.A FM
61762L-BJ-1	MSRR 2013-R6 2B2 MSRR 2013-R6 5B2 3.986% 04/26/53		03/25/2023	Interest Capitalization		126,012	126,012		1.A FM
61762U-AW-3	MSRR 2013-R8 4B2 MSRR 2013-R8 4B2 3.837% 09/26/36		03/30/2023	AARE II Surplus ISG		2,327,946	2,773,571	8,628	1.A FM
61762U-CA-9	MSRR 2013-R8 4B2 MSRR 2013-R8 8B2 4.602% 09/26/36		03/01/2023	ALRe Corporate AAM		1,392,234	1,714,026		1.A FM
61763D-BJ-8	MSRR 2013-R9 5B MSRR 2013-R9 5B 5.478% 06/26/46		03/21/2023	AARE Surplus AAM		3,318,742	3,806,858	525	1.A FM
61915Y-AE-1	MHL 2007-1 2A14 MHL 2007-1 2A14 5.405% 06/25/47		01/31/2023	Credit Suisse		2,327,556	3,232,717	3,639	1.A FM
62848B-AC-5	MVW OWNER TRUST MVWOT_18-1A MVWOT 2018-1A C 3.900% 01/21/36		02/22/2023	AAIA ACRA Retail		648,046	690,819	150	2.B FE
62923J-AJ-1	NLT 2021-INV1 AIOS NLT 2021-INV1 AIOS 0.500% 05/25/56		01/31/2023	Credit Suisse		764,753		944	6. *
62943V-AC-5	NRPL 2014-1A B NRPL 2014-1A B 2.026% 04/25/54		01/31/2023	Credit Suisse		2	2		6. *
62955R-AB-1	NYMT 2021-SP1 A2 NYMT 2021-SP1 A2 3.558% 08/25/61		01/31/2023	Credit Suisse		207,360	288,000	28	6. *
62960N-AA-5	NXTC 2020-1A A NXTC 2020-1A A 6.666% 01/20/31		03/22/2023	Various		44,337,500	45,000,000	520,596	1.A FE
63543V-AJ-2	NCSLT 2006-3 D NCSLT 2006-3 D 5.995% 03/25/32		01/31/2023	Credit Suisse			8,000,000		6. FE
63543W-AH-4	NCSLT 2006-4 D NCSLT 2006-4 D 5.945% 05/25/32		01/31/2023	Credit Suisse			3,300,000		6. FE
63743H-FH-0	NATL RURAL UTIL Senior Unsecured 4.450% 03/13/26		02/02/2023	Scotia Capital		13,990,060	14,000,000		1.F FE
63860D-AA-6	NSTRN 2006-1 N1 NSTRN 2006-1 N1 7.750% 06/25/36		01/31/2023	Credit Suisse			38,047		6. *
64035G-AB-5	NSLT 2021-CA AFX NSLT 2021-CA AFX 1.320% 04/20/62		03/28/2023	Goldman Sachs		7,855,640	8,734,554	3,203	1.A FE
64828A-AJ-2	NRZT 2014-1A B4 NRZT 2014-1A B4 6.031% 01/25/54		01/31/2023	Credit Suisse		2,291	3,273	1	2.A FE
64828A-AJ-2	NRZT 2014-1A B4 NRZT 2014-1A B4 6.031% 01/25/54		01/31/2023	Credit Suisse		320,462	457,802	77	2.B FE
64829C-AA-6	NRZT 2015-1A A1 NRZT 2015-1A A1 3.750% 05/28/52		01/31/2023	Credit Suisse		87,987	103,514	11	1.A
64829D-AU-0	NRZT 2014-3A FB NRZT 2014-3A FB 0.000% 11/25/54		01/31/2023	Credit Suisse		147,716	1,688,183		6. *
65339K-AT-7	FPL GROUP CAPTL Senior Unsecured 3.550% 05/01/27		02/14/2023	Deutsche Bank		7,559,280	8,000,000	82,833	2.A FE
65339K-BP-4	FPL GROUP CAPTL Senior Unsecured 6.051% 03/01/25		02/22/2023	J.P. Morgan Sec		2,005,000	2,000,000		2. FE
65339K-BP-4	FPL GROUP CAPTL Senior Unsecured 6.051% 03/01/25		02/22/2023	J.P. Morgan Sec		12,030,000	12,000,000		2.A FE
65473P-AN-5	NISOURCE INC Senior Unsecured 5.250% 03/30/28		03/21/2023	J.P. Morgan Sec		6,988,030	7,000,000		2.B FE
65537D-AA-4	NAA 2006-S4 A1 NAA 2006-S4 A1 5.185% 08/25/36		01/31/2023	Credit Suisse		62,076	83,323	90	1.A FM
65537E-AB-0	NAA 2006-AR3 A1B NAA 2006-AR3 A1B 5.325% 10/25/36		01/31/2023	Credit Suisse			6,928		6. *
65537K-AY-6	NHELI 2007-1 1A4 NHELI 2007-1 1A4 5.645% 02/25/37		01/31/2023	Credit Suisse		80,577	268,589	293	1.A FM
65537N-AQ-7	NHELI 2007-3 X NHELI 2007-3 X 0.000% 03/25/37		01/31/2023	Credit Suisse			5,619,768		6. *
65537N-AR-5	NHELI 2007-3 X NHELI 2007-3 P 0.000% 03/25/37		01/31/2023	Credit Suisse			10		6. *
65538D-AA-3	NAA 2006-AR4 A1A NAA 2006-AR4 A1A 5.185% 12/25/36		01/31/2023	Credit Suisse		1,293,121	1,701,475	1,832	1.A FM
65540H-AX-0	NOMURA RESECURITIZATION TRUST NMRR 2014-5R 2A11 6.000% 12/26/36		03/01/2023	ALRe Corporate AAM		2,846,337	3,309,789		1.A FM
666807-CH-3	NORTHROP GRUMMAN CORP Senior Unsecured 4.700% 03/15/33		02/06/2023	Wells Fargo		9,989,800	10,000,000		2.A FE
669884-AN-8	NHEL 2006-1 M8 NHEL 2006-1 M8 7.770% 05/25/36		01/31/2023	Credit Suisse			600,000		6. FE
66988U-AD-2	NMFT 2006-MTA1 2A1C NMFT 2006-MTA1 2A1C 5.385% 09/25/46		01/31/2023	Credit Suisse			5,369,363		6. FE
67108F-AS-5	OZLM FUNDING LTD OZLMF_13-4A OZLMF 2013-4A BR 7.015% 10/22/30		02/16/2023	ALRe Modco - VIAC GA - AAM		1,025,172	1,050,000	4,911	1.F FE
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATI Senior Unsecured 4.300% 08/15/39		01/12/2023	Citigroup		2,475,000	3,000,000	54,467	3.A FE
674599-DJ-1	OCCIDENTAL PETROLEUM CORPORATI Senior Unsecured 6.200% 03/15/40		01/11/2023	Jefferies & Co (PFI)		1,245,641	1,236,000	25,118	3.A FE
677347-CH-7	OHIO EDISON COMPANY Senior Unsecured 5.500% 01/15/33		01/19/2023	Lincoln Fin Mod - AAM		4,172,582	4,000,000	2,444	2.A FE
678858-BY-6	OKLAHOMA GAS AND ELECTRIC COMP Senior Unsecured 5.600% 04/01/53		03/21/2023	MIZUHO		4,975,550	5,000,000		1.F FE

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68233J-CH-5	ONCOR ELECTRIC Secured 4.600% 06/01/52		03/21/2023	AARE Surplus AAM		1,385,672	1,500,000	21,083	1.F FE
68233J-CK-8	ONCOR ELECTRIC Secured 4.550% 09/15/32		01/20/2023	Tax Free Exchange		27,745,930	28,000,000	467,133	1.F FE
68233J-CM-4	ONCOR ELECTRIC Secured 4.950% 09/15/52		02/16/2023	ALRe Modco - VIAC GA - AAM		3,940,770	4,000,000	86,900	1.F FE
68233J-CM-4	ONCOR ELECTRIC Secured 4.950% 09/15/52		01/20/2023	Tax Free Exchange		4,976,865	5,000,000	90,750	1.F FE
682680-AS-2	ONEOK INC Senior Unsecured 4.000% 07/13/27		02/14/2023	Barclays		7,594,080	8,000,000	29,333	2.C FE
68383N-EB-5	OPMAC 2006-1 M1 OPMAC 2006-1 M1 5.400% 04/25/36		01/31/2023	Credit Suisse		347,629	451,466	508	6. FM
68389F-EX-8	OOMLT 2004-1 M6 OOMLT 2004-1 M6 10.095% 01/25/34		01/31/2023	Credit Suisse		33,511	86,480	158	6. FM
68389F-HW-7	OOMLT 2005-3 M5 OOMLT 2005-3 M5 5.850% 08/25/35		01/31/2023	Credit Suisse		109,826	610,146	747	6. FM
68389X-CB-9	ORACLE CORPORATION Senior Unsecured 4.100% 03/25/61		01/19/2023	Lincoln Fin Mod - AAM		1,553,765	2,000,000	25,967	2.B FE
69121E-AG-3	OWNIT 2006-5 M1 OWNIT 2006-5 M1 5.280% 07/25/37		01/31/2023	Credit Suisse			1,242,550		6. *
69121U-AF-9	OWNIT 2006-7 M1 OWNIT 2006-7 M1 5.220% 10/25/37		01/31/2023	Credit Suisse		396,981	3,969,807	4,306	1.A FM
69145A-AB-4	OXFIN 2019-1A A2 OXFIN 2019-1A A2 4.459% 02/15/27		03/09/2023	ALRe Modco - VIAC GA - AAM		625,572	628,766	1,869	1.F FE
69346M-AD-1	PNMSR 2022-FT1 A PNMSR 2021-FT1 A 7.845% 03/25/26		03/08/2023	AAIA ACRA Retail		46,901,819	48,750,000	92,832	2.C FE
69346M-AE-9	PNMSR 2022-FT1 A PNMSR 2022-FT1 A 8.758% 06/25/27		02/02/2023	AAIA NonModco AAM		14,874,917	15,000,000	28,334	2.C FE
693475-BL-8	PNC FINANCIAL Senior Unsecured 4.758% 01/26/27		01/19/2023	PNC		6,000,000	6,000,000		1. FE
693475-BL-8	PNC FINANCIAL Senior Unsecured 4.758% 01/26/27		01/19/2023	PNC		15,000,000	15,000,000		1.G FE
69351U-BA-0	PPL ELECTRIC UTI Secured 5.000% 05/15/33		02/27/2023	Barclays		8,907,750	9,000,000		1.E FE
69351U-BB-8	PPL ELECTRIC UTI Secured 5.250% 05/15/53		02/27/2023	Barclays		1,763,586	1,800,000		1. Z
69351U-BB-8	PPL ELECTRIC UTI Secured 5.250% 05/15/53		02/27/2023	Barclays		6,074,574	6,200,000		1.D Z
69354W-AC-0	PNMSR 2018-GT1 A PNMSR 2018-GT1 A 7.695% 02/25/25		02/02/2023	ALRe Modco - GMIB - AAM		61,612,477	61,780,000	15,169	2.B FE
69354W-AF-3	PNMSR 2022-GT1 A PNMSR 2022-GT1 A 8.810% 05/25/27		03/24/2023	AEL Modco AAM		6,928,650	7,000,000	42,458	2.B FE
69362G-AA-9	PRET 2021-NPL6 A1 PRET 2021-NPL6 A1 2.487% 07/25/51		01/31/2023	Credit Suisse		882,452	1,063,196	514	1.A Z
694308-KK-2	PACIFIC GAS AND ELECTRIC COMPA Secured 6.700% 04/01/53		03/28/2023	Wells Fargo		5,579,896	5,600,000		2.C FE
695114-CD-8	PACIFICORP Secured 5.750% 04/01/37		02/28/2023	Stifel Nicolaus		5,127,050	5,000,000	120,590	1.E FE
695114-CX-4	PACIFICORP Secured 3.300% 03/15/51		03/21/2023	AARE Surplus AAM		1,392,834	1,900,000	1,045	1.E FE
69548J-AA-0	PAID 2023-1 A PAID 2023-1 A 7.556% 07/15/30		02/14/2023	Cantor Fitzgerald		6,000,000	6,000,000		1.G FE
71085P-BQ-5	PCHLT 2005-1 B3 PCHLT 2005-1 B1 7.170% 01/25/35		01/31/2023	Credit Suisse			2,800,000		1.A Z
71085P-BR-3	PCHLT 2005-1 B3 PCHLT 2005-1 B2 7.320% 01/25/35		01/31/2023	Credit Suisse			2,500,000		6. FE
71085P-BS-1	PCHLT 2005-1 B3 PCHLT 2005-1 B3 8.745% 01/25/35		01/31/2023	Credit Suisse			2,744,197		6. FE
71085P-CF-8	PCHLT 2005-2 M6 PCHLT 2005-2 M6 5.895% 05/25/35		01/31/2023	Credit Suisse			1,200,000		6. FE
71085P-CH-4	PCHLT 2005-2 M6 PCHLT 2005-2 B2 6.870% 05/25/35		01/31/2023	Credit Suisse			8,000,000		6. FE
71085P-CZ-4	PCHLT 2005-3 M9 PCHLT 2005-3 M9 8.070% 08/25/35		01/31/2023	Credit Suisse			3,562,000		6. FE
71085P-DB-6	PCHLT 2005-3 M9 PCHLT 2005-3 M11 8.595% 08/25/35		01/31/2023	Credit Suisse			1,687,000		6. FE
71085P-DN-0	PCHLT 2005-4 M11 PCHLT 2005-4 M7 6.645% 12/25/35		01/31/2023	Credit Suisse			3,000,000		6. FE
71085P-DS-9	PCHLT 2005-4 M11 PCHLT 2005-4 M11 9.345% 12/25/35		01/31/2023	Credit Suisse			6,817,000		6. FE
741389-AA-8	PRET 2021-NPL1 A1 PRET 2021-NPL1 A1 2.240% 09/27/60		01/31/2023	Credit Suisse		1,012,977	1,250,589	389	6. *
74251V-AT-9	PRINCIPAL FINL Senior Unsecured 5.375% 03/15/33		03/06/2023	Citigroup		17,980,380	18,000,000		1.G FE
74251V-AU-6	PRINCIPAL FINL Senior Unsecured 5.500% 03/15/53		03/06/2023	Citigroup		9,975,100	10,000,000		1.G FE
742718-FY-0	PROCTER & GAMBLE Senior Unsecured 4.100% 01/26/26		01/23/2023	Goldman Sachs		22,225,099	22,240,000		1. FE
742718-FY-0	PROCTER & GAMBLE Senior Unsecured 4.100% 01/26/26		01/23/2023	Various		22,744,751	22,760,000		1.D FE
74382P-A#-4	ST JOSEPH HLTH DIR OB SER 23C 5.710% 10/01/43		02/08/2023	Royal Bank of Canada		95,000,000	95,000,000		1.E FE
744320-AW-2	PRUDENTIAL FINANCIAL INC Junior Subordinated 4.500% 09/15/47		03/09/2023	ALRe Modco - VIAC GA - AAM		1,384,106	1,500,000	32,625	2.B FE
744320-BL-5	PRUDENTIAL FINANCIAL INC Junior Subordinated 6.750% 03/01/53		02/22/2023	J.P. Morgan Sec		20,000,000	20,000,000		2.B FE
74434U-CT-9	PRUDENTIAL HOME MORTGAGE SECUR PHMS 1994-A 8B 6.730% 04/28/24		01/31/2023	Credit Suisse			146		6. *
745867-AM-3	PULTEGROUP INC Senior Unsecured 7.875% 06/15/32		03/09/2023	Various		1,430,828	1,280,000	23,520	2.B FE
745867-AW-1	PULTEGROUP INC Senior Unsecured 5.500% 03/01/26		03/09/2023	AAIA NonModco AAM		1,026,314	1,035,000	1,265	2.B FE
74922K-AB-1	RALI 2007-QS1 1A2 RALI 2007-QS1 1A2 5.450% 01/25/37		01/31/2023	Credit Suisse		94			5.A FE
74922K-AB-1	RALI 2007-QS1 1A2 RALI 2007-QS1 1A2 5.450% 01/25/37		01/31/2023	Credit Suisse		8,351			5.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
74923H-AE-1	RESIDENTIAL ASSET SECURITIES C RALI 2007-QS4 2A1 5.175% 03/25/37		01/31/2023	Credit Suisse		11,768	79,780		1.A Z
74923J-AB-3	RALI 2007-QS5 A2 RALI 2007-QS5 A2 5.365% 03/25/37		01/31/2023	Credit Suisse		1,687,724	2,637,069	2,577	1.A FM
749243-AS-0	RASCN 2004-NT11 NOTE RASCN 2004-NT11 NOTE 4.500% 12/25/34		01/31/2023	Credit Suisse			100,127		6. *
74924S-AF-3	RASC 2007-KS1 M2S RASC 2007-KS1 M2S 5.115% 01/25/37		01/31/2023	Credit Suisse			3,077		6. *
74927X-AE-2	RBSGC 2007-B 1A5 RBSGC 2007-B 1A5 6.000% 01/25/37		03/30/2023	AARE II Surplus ISG		325,373	581,031	2,808	1.B FM
749583-AD-2	RFMSI 2007-S2 A4 RFMSI 2007-S2 A4 6.000% 02/25/37		01/31/2023	Credit Suisse		710	941		1. FM
749583-AD-2	RFMSI 2007-S2 A4 RFMSI 2007-S2 A4 6.000% 02/25/37		01/31/2023	Credit Suisse		305,699	404,900	67	1.A FM
74958T-AB-9	RFMSI 2007-SA3 2A1 RFMSI 2007-SA3 2A1 4.559% 07/27/37		03/01/2023	ALRe Corporate AAM		765,956	1,028,518		1.A FM
75116C-AM-8	RALI 2007-QS6 A12 RALI 2007-QS6 A12 5.245% 04/25/37		01/31/2023	Credit Suisse		1,626,229	2,622,950	2,502	1.A FM
75406V-AF-0	RASC 2006-KS5 M2 RASC 2006-KS5 M2 5.145% 07/25/36		01/31/2023	Credit Suisse		4,863,330	6,849,760	7,315	1.A FM
75513E-CR-0	UNITED TECH CORP Senior Unsecured 5.150% 02/27/33		02/23/2023	Deutsche Bank		13,460,310	13,500,000		2.A FE
75513E-CS-8	UNITED TECH CORP Senior Unsecured 5.375% 02/27/53		02/23/2023	Citigroup		2,994,660	3,000,000		2. FE
75513E-CS-8	UNITED TECH CORP Senior Unsecured 5.375% 02/27/53		02/23/2023	Citigroup		4,991,100	5,000,000		2.A FE
75524M-BL-3	RBSSP RESECURITIZATION TRUST R RBSSP 2009-7 9A3 5.000% 09/26/36		01/31/2023	Credit Suisse		1,068,935	1,811,754	252	1.A FM
756109-BQ-6	REALTY INCOME CORPORATION Senior Unsecured 5.050% 01/13/26		01/09/2023	Various		19,923,600	20,000,000		1.G FE
75970Q-AD-2	RAMC 2007-2 AF1 RAMC 2007-2 AF1 5.893% 06/25/37		01/31/2023	Credit Suisse		75,311	248,962	41	1.A FM
75971A-AA-2	RENIM 2006-3 N1 RENIM 2006-3 N1 6.414% 11/25/36		01/31/2023	Credit Suisse			2,030,211		6. FE
760759-BC-3	REPUBLIC SVCS Senior Unsecured 5.000% 04/01/34		03/21/2023	J.P. Morgan Sec		6,964,230	7,000,000		2.B FE
760985-2P-5	RAMP 2004-SL1 SB RAMP 2004-SL1 SB 0.000% 03/25/34		01/31/2023	Credit Suisse		159,654	3,991,337		1.A Z
760985-B6-7	RAMP 2003-RS9 MII4 RAMP 2003-RS9 MII4 7.995% 10/25/33		01/31/2023	Credit Suisse		102	162,714		1.A Z
760985-SF-9	RAMP 2003-RS1 SBII RAMP 2003-RS1 SBI 0.000% 02/25/33		01/31/2023	Credit Suisse			10,269,711		1.A Z
760985-SG-7	RAMP 2003-RS1 SBII RAMP 2003-RS1 SBII 0.000% 02/25/33		01/31/2023	Credit Suisse			4,483,307		1.A Z
76110V-TQ-1	RFMS2 2006-HSA2 AI4 RFMS2 2006-HSA2 AI4 4.707% 03/25/36		01/31/2023	Credit Suisse		227,679	11,039,000	1,443	1.A FM
76110W-6P-6	RASC 2005-AHL3 M2 RASC 2005-AHL3 M2 5.285% 11/25/35		01/31/2023	Credit Suisse		63,200	119,244	131	1.A FM
76110W-7S-9	RASC 2005-EMX5 SB RASC 2005-EMX5 SB 0.000% 12/25/35		01/31/2023	Credit Suisse			696,363		1.A Z
76110W-D6-0	RASC 2004-KS8 MII2 RASC 2004-KS8 MII2 5.925% 09/25/34		01/31/2023	Credit Suisse		302,568	877,009	1,194	1.A FM
761118-WP-9	RALI 2006-QO3 A3 RALI 2006-QO3 A1 5.265% 04/25/46		03/01/2023	ALRe Corporate AAM		3,617,892	12,297,895	3,441	1.A FM
761118-WQ-7	RALI 2006-QO3 A3 RALI 2006-QO3 A2 5.365% 04/25/46		02/22/2023	Jackson Ntl FWH - AAM		786,948	2,629,936	10,280	1.A FM
761118-WR-5	RALI 2006-QO3 A3 RALI 2006-QO3 A3 5.505% 04/25/46		03/01/2023	ALRe Corporate AAM		1,820,560	5,885,775	1,726	1.A FM
761128-BL-0	RAST 2007-A8 1A4 RAST 2007-A8 1A4 6.000% 08/25/37		01/31/2023	Credit Suisse			312,205		6. *
76112B-3G-3	RAAC 2006-SP1 M2 RAAC 2006-SP1 M2 5.670% 09/25/45		01/31/2023	Credit Suisse		2,800,916	5,024,065	5,952	1.A FM
76112B-CR-9	RESIDENTIAL ASSET MORTGAGE PRO RAMP 2004-RS9 MII5 7.620% 09/25/34		01/31/2023	Credit Suisse			1		6. *
76112B-EE-6	RESIDENTIAL ASSET MORTGAGE PRO RAMP 2004-RS10 MII3 6.295% 10/25/34		01/31/2023	Credit Suisse		22,613	502,507		6. FE
76113F-AZ-3	RAST 2006-A6 2A10 RAST 2006-A6 2A10 6.000% 07/25/36		01/31/2023	Credit Suisse			9,130		6. *
76113N-AP-8	RAST 2006-A7CB 1A1 RAST 2006-A7CB 3A1 6.500% 07/25/36		03/30/2023	ALRe Corporate AAM		842,442	2,617,874	13,707	1.A FM
76113N-AQ-6	RAST 2006-A7CB 1A1 RAST 2006-A7CB 3A2 6.500% 07/25/36		01/31/2023	Credit Suisse			13,871		6. *
76114B-AJ-7	RAST 2006-A14C 2A5 RAST 2006-A14C 2A5 6.000% 12/25/36		01/31/2023	Credit Suisse			119,717		6. FE
78403D-AH-3	SBA TOWER TRUST SBAC_13-2 SBAC 2014-2A C 3.869% 10/08/24		02/28/2023	AAIA ACRA Retail		3,877,520	4,000,000	5,589	1.F FE
78473N-AA-1	STARM 2007-1 2A1 STARM 2007-1 1A1 4.168% 02/25/37		01/31/2023	Credit Suisse		250,075	485,583	46	1.A FM
78473N-AC-7	STARM 2007-1 2A1 STARM 2007-1 2A1 4.033% 02/25/37		03/06/2023	Jackson Ntl FWH - AAM		1,389,473	1,663,579	933	1.A FM
78486Q-AE-1	SVB FINANCIAL GR Senior Unsecured 3.125% 06/05/30		03/30/2023	SSL FWH AAM		555,021	959,000		6. FE
78486Q-AS-0	SVB FINANCIAL GR Senior Unsecured 4.570% 04/29/33		03/10/2023	Wells Fargo		1,470,000	3,000,000	51,413	2.B FE
785778-EH-0	SACO 2005-2 M4 SACO 2005-2 M4 5.865% 04/25/35		01/31/2023	Credit Suisse		31,158	40,998	50	1.A Z
785778-NH-0	SACO 2005-10 2M1 SACO 2005-10 1M 6.345% 06/25/36		01/31/2023	Credit Suisse			938,837		6. *
785778-PH-8	SACO 2006-2 1M SACO 2006-2 1M 6.120% 06/25/36		01/31/2023	Credit Suisse			13,303		6. *
79466L-AJ-3	SALESFORCE.COM Senior Unsecured 1.950% 07/15/31		01/19/2023	Lincoln Fin Mod - AAM		1,682,555	2,000,000	433	1.F FE
797440-CD-4	SAN DIEGO GAS & ELECTRIC CO Secured 5.350% 04/01/53		03/06/2023	Bank of America		11,873,760	12,000,000		1.F FE
80382S-AG-3	SASNM 2003-BC2 N2 SASNM 2003-BC2 N2 8.500% 02/27/33		01/31/2023	Credit Suisse			353,928		6. *

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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805564-SX-0	SAST 2005-3 M6 SAST 2005-3 M6 5.895% 11/25/35		01/31/2023	Credit Suisse		193,668	5,959,000	7,357	1.A FM
80556A-AF-4	SAST 2006-3 M3 SAST 2006-3 M2 5.325% 10/25/46		01/31/2023	Credit Suisse			2,000,000		6. FE
80556A-AG-2	SAST 2006-3 M3 SAST 2006-3 M3 5.355% 10/25/46		01/31/2023	Credit Suisse			4,000,000		6. *
80556A-AH-0	SAST 2006-3 M3 SAST 2006-3 M4 5.415% 10/25/46		01/31/2023	Credit Suisse			1,500,000		6. FE
80556A-AJ-6	SAST 2006-3 M3 SAST 2006-3 M5 5.445% 10/25/46		01/31/2023	Credit Suisse			8,400,000		6. FE
80556A-AK-3	SAST 2006-3 M3 SAST 2006-3 M6 5.535% 10/25/46		01/31/2023	Credit Suisse			4,000,000		6. FE
80556A-AM-9	SAST 2006-3 M3 SAST 2006-3 B2 6.425% 10/25/46		01/31/2023	Credit Suisse			6,050,000		6. FE
806851-AJ-0	SCHLUMBERGER HOLDINGS CORP Senior Unsecured 3.750% 05/01/24		02/28/2023	AAIA Modco AAM		1,962,168	2,000,000	24,375	2.A FE
81375H-AD-1	SABR 2006-NC1 M1 SABR 2006-NC1 M1 5.295% 03/25/36		01/31/2023	Credit Suisse			101,725		6. *
81375W-BP-0	SECURITIZED ASSET BACKED RECEI SABR 2004-OP2 M2 6.420% 08/25/34		02/15/2023	AARE II Surplus ISG		21,565	24,009	85	1. FM
81375W-BP-0	SECURITIZED ASSET BACKED RECEI SABR 2004-OP2 M2 6.420% 08/25/34		02/15/2023	AARE II Surplus ISG		1,484,995	1,653,300	5,865	1.A FM
81375W-GB-6	SABN 2005-FR5 NIM SABN 2005-FR5 NIM 6.250% 08/25/35		01/31/2023	Credit Suisse			1,051,981		6. FE
81375X-AP-9	SABN 2005-FR4 NIM SABN 2005-FR4 NIM 6.000% 01/25/36		01/31/2023	Credit Suisse			251,428		6. *
81377J-AB-9	SABR 2007-HE1 A2A SABR 2007-HE1 A2A 4.965% 12/25/36		01/31/2023	Credit Suisse		125,171	562,564	578	1.A FM
81378G-AE-8	SABR 2007-NC2 M1 SABR 2007-NC2 M1 5.075% 01/25/37		01/31/2023	Credit Suisse		3,891	26,383		6. FE
81378G-AE-8	SABR 2007-NC2 M1 SABR 2007-NC2 M1 5.075% 01/25/37		01/31/2023	Credit Suisse		(3)	(20)		6.A FE
816851-BJ-7	SEMPRA ENERGY Senior Unsecured 4.000% 02/01/48		01/26/2023	AADE - AAIA non-Modco - AAM		1,691,804	2,000,000	38,889	2.B FE
81743P-AH-9	SEMT 2003-1 1A SEMT 2003-1 B1 6.081% 04/20/33		01/31/2023	Credit Suisse		87,957	127,473	247	1.A FM
81743P-CJ-3	SEQUOIA MORTGAGE TRUST SEMT_03 SEMT 2003-5 A1 5.381% 09/20/33		01/31/2023	Credit Suisse		39,765	45,446	77	1.A FM
81743S-9X-0	SEMT 9 1A SEMT 9 B6 2.271% 09/20/32		01/31/2023	Credit Suisse			2		6. *
81743X-9W-1	SEMT 6 B5 SEMT 6 B6 1.695% 04/19/27		01/31/2023	Credit Suisse			2		6. *
81743X-9X-9	SEMT 6 B5 SEMT 6 B5 1.575% 04/19/27		01/31/2023	Credit Suisse			1		6. *
81744F-EB-9	SEQUOIA MORTGAGE TRUST SEMT_04 SEMT 2004-9 B2 6.081% 10/20/34		01/31/2023	Credit Suisse		76,040	515,527	998	6. FE
81745N-AG-4	SEMT 2014-1 2AIO SEMT 2014-1 2AIO 0.243% 04/25/44		01/31/2023	Credit Suisse		734			1.A FE
83368R-BS-0	SOCIETE GENERALE SA Senior Non Preferred 6.691% 01/10/34		01/03/2023	Societe General		3,000,000	3,000,000		2.B FE
83368R-BT-8	SOCIETE GENERALE SA Subordinated 7.367% 01/10/53		01/03/2023	Societe General		3,000,000	3,000,000		2.C FE
83405D-AD-0	SOFI 2017-C B SOFI 2017-C B 3.560% 07/25/40		03/09/2023	ALRe Modco - VIAC GA - AAM		781,480	800,000	1,108	1.B FE
83613G-AA-7	SVHE 2008-1 A1 SVHE 2008-1 A1 6.345% 02/25/38		01/31/2023	Credit Suisse		508,973	692,480	924	1.A FM
842400-HV-8	SOUTHERN CALIFORNIA EDISON COM Secured 5.700% 03/01/53		02/27/2023	Wells Fargo		9,953,000	10,000,000		1.G FE
85208N-AE-0	SPRINT SPECTRUM CO LLC SPRNTS_ SPRNTS 2018-1 A2 5.152% 09/20/29		03/23/2023	AEL Modco AAM		4,981,325	5,000,000	2,147	2.A FE
85208N-AE-0	SPRINT SPECTRUM CO LLC SPRNTS_ SPRNTS 2018-1 A2 5.152% 09/20/29		01/01/2023	AAIA PRT Com SA Modco AAM		15,000,000	15,000,000	137,387	2.A FE
855244-BE-8	STARBUCKS CORPORATION Senior Unsecured 4.750% 02/15/26		02/07/2023	Goldman Sachs		4,993,950	5,000,000		2.A FE
855244-BF-5	STARBUCKS CORPORATION Senior Unsecured 4.800% 02/15/33		02/07/2023	Bank of America		14,970,600	15,000,000		2.A FE
857477-BZ-5	STATE STREET COR Senior Unsecured 4.857% 01/26/26		01/23/2023	Goldman Sachs		3,000,000	3,000,000		1. FE
857477-BZ-5	STATE STREET COR Senior Unsecured 4.857% 01/26/26		01/23/2023	Goldman Sachs		7,500,000	7,500,000		1.E FE
857477-CA-9	STATE STREET COR Senior Unsecured 4.821% 01/26/34		01/23/2023	Goldman Sachs		2,000,000	2,000,000		1.E FE
85917A-AB-6	WEBSTER FINL Subordinated 4.000% 12/30/29		02/22/2023	Jackson Ntl FWH - AAM		5,655,000	6,000,000	34,667	2.A FE
863572-UX-9	SASC 1998-8 A3 SASC 1998-8 A3 5.365% 08/25/28		01/31/2023	Credit Suisse		1	1		6. *
863579-NN-4	SARM 2005-4 BX2 SARM 2005-4 BX2 0.000% 03/25/35		01/31/2023	Credit Suisse		2			1.A Z
863579-PU-6	SARM 2005-11 3A SARM 2005-7 B11 4.957% 04/25/35		01/31/2023	Credit Suisse		38	243,702		6. *
86358E-E8-5	SAIL 2006-2 M1 SAIL 2006-2 M1 5.310% 04/25/36		01/31/2023	Credit Suisse			1		6. *
86358L-AA-8	SASC 2006-ARS1 A1 SASC 2006-ARS1 A1 5.065% 02/25/36		01/31/2023	Credit Suisse		88,244	7,843,947	8,238	1.A FM
86359A-RJ-4	SASC 2003-9A B1I SASC 2003-9A B1I 5.912% 03/25/33		01/31/2023	Credit Suisse			3,641		6. *
86359A-ZF-3	SASC 2003-22A B2 SASC 2003-22A B2 5.028% 06/25/33		01/31/2023	Credit Suisse		204,209	825,088	113	1.A FM
86359B-HT-1	SASC 2005-RF5 1A SASC 2004-4XS 1M2 5.041% 02/25/34		01/31/2023	Credit Suisse		813	541,717		6. FE
86359B-RR-4	SASC 2004-9XS M3 SASC 2004-9XS M3 5.750% 05/25/34		01/31/2023	Credit Suisse		388,766	670,286	107	1.A FM
86359D-CU-9	SASC 2005-NC2 M8 SASC 2005-NC2 M8 6.645% 05/25/35		01/31/2023	Credit Suisse		407,277	1,115,828	1,564	1.A FM
86359D-EX-1	SASC 2005-RF5 1A SASC 2005-RF2 A 5.195% 04/25/35		01/31/2023	Credit Suisse		1,633	2,222	2	1. FM

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86359D-EX-1	SASC 2005-RF5 1A SASC 2005-RF2 A 5.195% 04/25/35		01/31/2023	Credit Suisse		242,048	329,317	311	1.A FM
86359D-TE-7	SASC 2005-SC1 1A1 SASC 2005-SC1 1A1 5.115% 05/25/31		01/31/2023	Credit Suisse		304,017	562,994	598	1.A FM
86359D-UQ-8	LXS 2005-5N 2A2 LXS 2005-5N 2A2 5.275% 11/25/35		01/31/2023	Credit Suisse		746,889	3,905,303	4,284	1.A FM
86359L-AH-2	SAMI 2003-AR4 B1 SAMI 2003-AR4 B1 5.886% 01/19/34		01/31/2023	Credit Suisse		119,386	236,408	478	6. FM
86359L-MA-4	SAMI 2005-AR4 M1 SAMI 2005-AR4 A2 5.438% 12/25/35		01/31/2023	Credit Suisse			2		6. *
86359L-MJ-5	SAMI 2005-AR4 M1 SAMI 2005-AR4 M1 5.640% 12/25/35		01/31/2023	Credit Suisse			32,102		6. *
86359L-QT-9	SAMI 2005-AR7 B1 SAMI 2005-AR7 5A2 5.188% 03/25/46		01/31/2023	Credit Suisse			1		6. *
86359L-RG-6	SAMI 2005-AR7 B1 SAMI 2005-AR7 B1 5.820% 03/25/46		01/31/2023	Credit Suisse			123,708		6. *
86359L-SB-6	SAMI 2005-AR8 B2 SAMI 2005-AR8 A5 4.427% 02/25/36		01/31/2023	Credit Suisse			1		6. *
86359L-SN-0	SAMI 2006-AR2 A2 SAMI 2006-AR2 A2 5.465% 02/25/36		01/31/2023	Credit Suisse		745,893	1,356,169	1,545	1.A FM
86359S-AD-6	SASC 2006-BC5 A4 SASC 2006-BC5 A4 5.185% 12/25/36		01/31/2023	Credit Suisse		5,719	6,355	7	1. FM
86359S-AD-6	SASC 2006-BC5 A4 SASC 2006-BC5 A4 5.185% 12/25/36		01/31/2023	Various		104,512	116,124	125	1.A FM
86360K-AH-1	SAMI 2006-AR3 12A4 SAMI 2006-AR3 12A4 5.538% 05/25/36		01/31/2023	Credit Suisse			1		6. *
86360W-AF-9	SAIL 2006-4 M1 SAIL 2006-4 M1 5.115% 07/25/36		01/31/2023	Credit Suisse			2		6. *
86361H-AH-7	SAMI 2006-AR7 A5 SAMI 2006-AR7 A5 5.305% 08/25/36		01/31/2023	Credit Suisse		1,956,406	3,260,676	3,598	1.A Z
86361W-AE-1	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A4A 5.345% 10/25/36		01/31/2023	Credit Suisse		291,860	503,207	560	1.A FM
86361X-AA-7	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A1BG 4.965% 10/25/36		03/01/2023	ALRe Corporate AAM		30,751	35,072	9	1. FM
86361X-AA-7	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A1BG 4.965% 10/25/36		03/01/2023	ALRe Corporate AAM		7,360,904	8,395,055	2,209	1.A FM
86363Q-AA-0	SAMI 2007-AR3 1A4A SAMI 2007-AR3 G14B 5.085% 09/25/47		01/31/2023	Credit Suisse			1		6. *
86363Q-AB-8	SAMI 2007-AR3 1A4A SAMI 2007-AR3 G23B 5.125% 09/25/47		01/31/2023	Credit Suisse			1		6. *
86364D-AA-8	SARM 2007-7 1A1 SARM 2007-7 1A1 5.445% 08/25/37		01/31/2023	Credit Suisse		262,960	305,767	347	1.A FM
871503-AU-2	SYMANTEC CORP Senior Unsecured 5.000% 04/15/25		03/09/2023	ALRe Modco - VIAC GA - AAM		234,505	240,000	4,800	3.C FE
871911-AU-7	SYSTEM ENG RES Secured 6.000% 04/15/28		03/08/2023	Morgan Stanley		19,239,200	20,000,000		2.A FE
87227L-AA-5	TCF NATIONAL BK Subordinated 4.125% 07/02/29		01/01/2023	AAIA PRT Ded LMT NonMod AAM		11,702,110	12,000,000	71,500	2.A FE
87249F-AJ-3	TICP CLO LTD TICP_18-3R TICP 2018-3R D 7.708% 04/20/28		02/28/2023	ALRe Corporate AAM		21,864,370	22,000,000	183,700	1.E FE
872540-AQ-2	TJX COS INC Senior Unsecured 2.250% 09/15/26		03/29/2023	Goldman Sachs		3,747,680	4,000,000	4,000	1.F FE
88155X-AB-1	TMTSN 2006-5 N2 TMTSN 2006-5 N2 7.500% 07/25/37		01/31/2023	Credit Suisse			10,897,786		6. *
881561-3H-5	TMTS 2006-6 1CE1 TMTS 2006-6 1CE1 0.000% 07/25/37		01/31/2023	Credit Suisse			9,416,046		6. *
881561-N6-7	TMTS 2006-1 1M2 TMTS 2006-1 1X 0.000% 01/25/37		01/31/2023	Credit Suisse			6,663,595		6. *
881561-R2-2	TMTS 2006-2HGS P TMTS 2006-2HGS P 0.000% 03/25/37		01/31/2023	Credit Suisse			5,758,248		6. *
881561-Y7-3	TMTS 2006-4SL CE1 TMTS 2006-4SL CE1 0.000% 05/25/37		01/31/2023	Credit Suisse			2,291,661		6. *
881562-AA-0	TMTSN 2003-8HE A TMTSN 2003-8HE A 8.000% 12/25/34		01/31/2023	Credit Suisse			2		6. *
88156P-AU-5	TMTS 2006-7 2P TMTS 2006-7 1ES 0.000% 07/25/37		01/31/2023	Credit Suisse			25,548,848		6. *
88156P-BE-0	TMTS 2006-7 2P TMTS 2006-7 2X 0.000% 08/25/37		01/31/2023	Credit Suisse			10,647,303		6. *
88156P-BF-7	TMTS 2006-7 2P TMTS 2006-7 2P 0.000% 08/25/37		01/31/2023	Credit Suisse			10,647,303		6. *
88156U-AQ-3	TMTS 2006-8 2A1 TMTS 2006-8 1CE1 0.000% 08/25/37		01/31/2023	Credit Suisse			1,303,191		6. *
88156U-AV-2	TMTS 2006-8 2A1 TMTS 2006-8 2A1 0.409% 08/25/37		01/31/2023	Credit Suisse		765,943	10,942,038	133	1.A FM
882508-BQ-6	TEXAS INSTRUMENT Senior Unsecured 4.100% 08/16/52		02/16/2023	Various		1,398,683	1,500,000	13,923	1.E FE
882508-CB-8	TEXAS INSTRUMENT Senior Unsecured 4.900% 03/14/33		03/07/2023	Mitsubishi		16,786,896	16,800,000		1.E FE
882508-CC-6	TEXAS INSTRUMENT Senior Unsecured 5.000% 03/14/53		03/07/2023	Barclays		14,949,150	15,000,000		1.E FE
885220-JW-4	TMST 2005-4 B1 TMST 2005-4 B1 3.762% 12/25/45		01/31/2023	Credit Suisse		4	515		1.A Z
88522A-AD-3	TMST 2006-4 R TMST 2006-4 A2C 3.602% 07/25/36		01/31/2023	Credit Suisse			1		1.A Z
88522E-AD-5	TMST 2007-1 A2C TMST 2007-1 A2C 2.709% 03/25/37		01/31/2023	Credit Suisse			1		1.A Z
88579Y-BE-0	3M CO Senior Unsecured 5.169% 02/14/24		01/19/2023	Lincoln Fin Mod - AAM		997,915	1,000,000	9,038	1.F FE
89169D-AA-9	TPMT 2017-3 B1 TPMT 2017-3 A1 2.750% 07/25/57		01/31/2023	Credit Suisse		32,941	35,420	3	1.A
89169D-AE-1	TPMT 2017-3 B1 TPMT 2017-3 B1 3.870% 07/25/57		03/21/2023	AARE Surplus AAM		901,026	1,000,000	2,134	1.A
89171D-AG-2	TOWD POINT MORTGAGE TRUST TPMT TPMT 2015-1 B1 3.956% 10/25/53		01/31/2023	Credit Suisse		177,500	250,000	25	1.A
89172U-AF-5	TPMT 2016-4 B2 TPMT 2016-4 B2 3.932% 07/25/56		03/21/2023	AARE Surplus AAM		916,488	1,000,000	2,174	1.A

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89175T-AB-4	TPMT 2018-4 A2 TPMT 2018-4 A2 3.000% 06/25/58		01/31/2023	Credit Suisse		138,000	200,000	17	1.A
89175V-AE-3	TPMT 2018-2 B1 TPMT 2018-2 B1 3.526% 03/25/58		03/21/2023	AARE Surplus AAM		833,448	1,000,000	1,933	1.E
89177L-AE-3	TPMT 2019-3 M1 TPMT 2019-3 M1 4.250% 02/25/59		01/31/2023	Credit Suisse		108,000	150,000	18	1.A
89177L-AM-5	TPMT 2019-3 M1 TPMT 2019-3 A1 3.750% 02/25/59		01/31/2023	Credit Suisse		473,435	531,949	55	1.A
893647-BE-6	TRANSDIGM INC Secured 6.250% 03/15/26		01/12/2023	ALRe Modco - VIAC GA - AAM		5,021,575	5,000,000	101,563	4.A FE
89788M-AM-4	BB&T CORPORATION Senior Unsecured 5.122% 01/26/34		01/23/2023	TRUIST SECURITIES, INC.		3,000,000	3,000,000		1. FE
89788M-AM-4	BB&T CORPORATION Senior Unsecured 5.122% 01/26/34		01/23/2023	TRUIST SECURITIES, INC.		3,000,000	3,000,000		1.G FE
907818-GD-4	UNION PACIFIC CORPORATION Senior Unsecured 5.150% 01/20/63		01/20/2023	Various		5,276,382	5,000,000	46,493	1.G FE
907818-GE-2	UNION PACIFIC CORPORATION Senior Unsecured 4.750% 02/21/26		02/13/2023	Morgan Stanley		17,988,120	18,000,000		1.G FE
91823D-AA-3	VCAT 2021-NPL4 A1 VCAT 2021-NPL4 A1 1.868% 08/25/51		01/31/2023	Credit Suisse		184,101	212,833	77	1.A Z
91824X-AC-4	VCRRL 2022-1A A VCRRL 2022-1A A 5.480% 01/20/33		02/08/2023	MITSUBISHI UFJ SECURITIES INTL		13,360,092	14,228,000	43,316	1.F FE
91835E-AB-5	VOLT 2021-NPL6 A2 VOLT 2021-NPL6 A2 4.826% 04/25/51		01/31/2023	Credit Suisse		1,980,000	3,000,000	2,815	6. *
92537H-AE-1	VERUS 2019-INV2 B1 VERUS 2019-INV2 B1 4.452% 07/25/59		01/31/2023	Credit Suisse		184,860	234,000	29	3.C FE
92538B-AA-1	VERUS 2021-R1 A1 VERUS 2021-R1 A1 0.820% 10/25/63		01/31/2023	Credit Suisse		21,786	26,248		1.A FE
928563-AC-9	VMWARE INC Senior Unsecured 3.900% 08/21/27		02/24/2023	Various		4,678,556	5,000,000	1,527	2.C FE
928563-AE-5	VMWARE INC Senior Unsecured 4.650% 05/15/27		02/14/2023	Barclays		10,944,192	11,200,000	131,647	2.C FE
92872V-AB-9	VOLT 2021-NPL8 A2 VOLT 2021-NPL8 A2 4.949% 04/25/51		01/31/2023	Credit Suisse		800,000	1,250,000	1,203	6. *
92873F-AB-3	VOLT 2021-NPL5 A2 VOLT 2021-NPL5 A2 4.826% 03/27/51		01/31/2023	Credit Suisse		4,326,300	6,555,000	6,151	6. *
929227-S3-1	WAMU 2003-AR5 B2 WAMU 2003-AR5 B2 3.581% 06/25/33		01/31/2023	Credit Suisse		69,851	174,626	16	1.A FM
929227-S3-1	WAMU 2003-AR5 B2 WAMU 2003-AR5 B2 3.581% 06/25/33		02/03/2023	Interest Capitalization		7	7		1.A FM
92922F-QV-3	WAMU 2004-S2 B3 WAMU 2004-S2 B3 5.445% 06/25/34		01/31/2023	Credit Suisse		3,774	335,506		1.A Z
92926U-AD-3	WAMU 2007-HY2 3B6 WAMU 2007-HY2 2A2 3.807% 11/25/36		02/15/2023	AARE II Surplus ISG		2,374,743	2,530,037	3,678	1.A FM
93364E-AE-4	WMHE 2007-HE3 2A4 WMHE 2007-HE3 2A4 5.135% 05/25/37		01/31/2023	Credit Suisse		609,694	762,117	812	1.A FM
939336-PC-1	WAMU MORTGAGE PASS-THROUGH CER WAMU 2003-AR1 A6 4.020% 03/25/33		01/31/2023	Credit Suisse		55,139	73,518	8	1.A FM
939336-Y3-1	WAMU 2005-AR1 B2 WAMU 2005-AR1 B2 6.270% 01/25/45		01/31/2023	Credit Suisse		7,706	362,614		6. FE
93934F-NH-1	WMALT 2006-AR2 PPP WMALT 2006-AR2 PPP 0.000% 04/25/46		01/31/2023	Credit Suisse			30,575,622		6. *
939350-AE-7	WMALT 2007-OA2 CX1 WMALT 2007-OA2 CX1 0.000% 01/25/47		01/31/2023	CREDIT SUISSE CAPITAL LLC		409			1.A Z
94108F-AA-8	WAT 2021-A C WAT 2021-A A 6.884% 02/18/31		03/31/2023	Keybanc Capital Markets		2,137,532	2,137,532		1.C PL
94108F-AB-6	WAT 2021-A C WAT 2021-A B 7.734% 02/18/31		03/31/2023	Keybanc Capital Markets		587,821	587,821		1.F PL
94108F-AC-4	WAT 2021-A C WAT 2021-A C 9.434% 02/18/31		03/31/2023	Keybanc Capital Markets		1,135,583	1,135,583		2.C PL
94978#-FL-6	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-A 5.720% 01/15/28		01/15/2023	Interest Capitalization		1,169	1,169		1.D
949794-AC-5	WFMBS 2007-AR6 A3 WFMBS 2007-AR6 A3 5.770% 10/25/37		01/31/2023	Credit Suisse		1	1		6. *
949819-AE-6	WFMBS 2008-1 3B3 WFMBS 2008-1 2A1 6.250% 02/25/38		01/31/2023	Credit Suisse		2	2		6. *
949834-AB-1	WFMBS 2007-14 1A2 WFMBS 2007-14 1A2 6.000% 10/25/37		01/31/2023	Credit Suisse			1		6. *
94983L-AG-2	WFMBS 2006-2 B6 WFMBS 2006-2 1A7 5.500% 03/25/36		01/31/2023	Credit Suisse			3		6. *
94983L-AZ-0	WFMBS 2006-2 B6 WFMBS 2006-2 2A6 5.500% 03/25/36		01/31/2023	Credit Suisse		1	1		6. *
94983L-BB-2	WFMBS 2006-2 B6 WFMBS 2006-2 3A1 5.750% 03/25/36		01/31/2023	Credit Suisse			1		6. *
94983L-BD-8	WFMBS 2006-2 B6 WFMBS 2006-2 4A1 5.750% 03/25/36		01/31/2023	Credit Suisse			1		6. *
94984N-AA-0	WFMBS 2006-AR16 A1 WFMBS 2006-AR16 A1 4.240% 10/25/36		03/30/2023	AARE II Surplus ISG		847,519	923,891	3,156	1.A FM
94985Q-AB-0	WFMBS 2008-AR1 A2 WFMBS 2008-AR1 A2 4.111% 03/25/38		01/31/2023	Credit Suisse		501,047	607,330	65	6. FE
94985Q-AB-0	WFMBS 2008-AR1 A2 WFMBS 2008-AR1 A2 4.111% 03/25/38		01/31/2023	Credit Suisse		1,748	2,118		6.A FE
94986L-AK-0	WFMBS 2007-16 2A7 WFMBS 2007-16 2A1 6.000% 12/28/37		01/31/2023	Credit Suisse			5		6. *
94986M-AB-8	WFMBS 2007-AR10 2A2 WFMBS 2007-AR10 1A2 2.609% 01/25/38		01/31/2023	Credit Suisse			1		1.A Z
94987U-AG-8	WELLS FARGO MORTGAGE LOAN TRUS WFMLT 2011-RR2 2A2 7.010% 02/27/36		02/15/2023	AARE II Surplus ISG		2,891,600	3,114,287	8,817	1.A FM
958667-AE-7	WESTERN MIDSTRM Senior Unsecured 6.150% 04/01/33		03/30/2023	TD Securities		9,972,800	10,000,000		3.A FE
969457-BB-5	WILLIAMS COS INC Senior Unsecured 7.500% 01/15/31		03/23/2023	STAR Non-Modco FWH		555,784	500,000	7,083	2.B FE
969457-BD-1	WILLIAMS COS INC Senior Unsecured 7.750% 06/15/31		03/23/2023	STAR Modco AAM		347,790	309,500	6,530	2.B FE
969457-CJ-7	WILLIAMS COS INC Senior Unsecured 5.650% 03/15/33		02/27/2023	J.P. Morgan Sec		8,990,190	9,000,000		2.B FE

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96950F-AF-1	WILLIAMS COS INC Senior Unsecured 6.300% 04/15/40		02/28/2023	AARE Surplus AAM		2,644,443	2,578,000	60,003	2.B FE
976656-BZ-0	WISCONSIN ELECTRIC POWER COMPA Senior Unsecured 5.700% 12/01/36		02/28/2023	AARE Surplus AAM		1,432,962	1,400,000	19,285	1.G FE
BCC02B-RA-2	BDC 1998-A 1D BDC 1998-A 1B 6.669% 09/29/27		01/31/2023	Credit Suisse			2		6. *
BCC02B-RB-0	BDC 1998-A 1D BDC 1998-A 1C 6.669% 09/29/27		01/31/2023	Credit Suisse			2,127		6. *
BCC02B-RC-8	BDC 1998-A 1D BDC 1998-A 1D 6.669% 09/29/27		01/31/2023	Credit Suisse			1,630		6. *
BCC02M-47-0	PBHET 1998-4 X1 PBHET 1998-4 X2 0.000% 01/25/30		01/31/2023	Credit Suisse		1			6. *
BCC02X-4M-3	CBASS 2007-MX1 M4 CBASS 1999-CB2 R 0.000% 04/25/30		01/31/2023	Credit Suisse			1		6. *
BCC03P-FU-9	PBHET 2000-2 X2 PBHET 2000-2 X2 0.000% 08/25/31		01/31/2023	Credit Suisse		9,292			2.B FE
BCC04C-UE-6	CSFB 2002-AR33 5X CSFB 2001-HE8 P 0.000% 02/25/31		01/31/2023	Credit Suisse			3,972,729		6. *
BCC05P-R4-2	ARC 2001-BC6 X ARC 2001-BC6 X 0.000% 10/25/31		01/31/2023	Credit Suisse			312,095		6. *
BCC05R-EN-0	SBM7 1999-2 B1 SBM7 2001-1 CCF 0.000% 08/25/31		01/31/2023	Credit Suisse			460,797		6. *
BCC0AN-S0-8	COMLT 2003-3 P COMLT 2003-3 P 0.000% 06/25/33		01/31/2023	Credit Suisse			100		6. *
BCC0BB-UT-7	ACE 2003-MH1X B2 ACE 2003-MH1X B2 0.000% 08/15/30		01/31/2023	Credit Suisse		4,872	16,515		6. *
BCC0DL-VG-0	MMLT 2003-1 C MMLT 2003-1 C 0.000% 11/25/33		01/31/2023	Credit Suisse			372,803		6. *
BCC0HW-XH-8	LBMLT 2005-1 P LBMLT 2005-1 C 0.000% 02/25/35		01/31/2023	Credit Suisse			4,673,203		6. *
BCC0NY-WZ-8	RFMS2 2006-HSA2 AI4 RFMS2 2006-HSA2 SB1 0.000% 03/25/36		01/31/2023	Credit Suisse			2,007,914		6. *
BCC0PR-L8-3	GSAMP 2006-HE2 CE GSAMP 2006-HE2 CE 0.000% 03/25/46		01/31/2023	Credit Suisse			61		6. *
BCC0PR-TL-6	RSMLT 2006-1 S RSMLT 2006-1 S 0.000% 02/25/36		01/31/2023	Credit Suisse			35,182,952		6. *
BCC0RN-34-9	RAAC 2006-RP3 SB RAAC 2006-RP3 SB 0.000% 05/25/36		01/31/2023	Credit Suisse			1,523,616		6. *
BCC0YF-7J-1	CCMFC 2007-2A B2 CCMFC 2007-2X B1 5.175% 05/25/48		01/31/2023	Credit Suisse			10		6. *
BCC2DR-54-9	RFMS2 2005-HSA1 SBI RFMS2 2005-HSA1 SBI 0.000% 12/25/35		01/31/2023	Credit Suisse			1,056,504		6. *
BCC2DS-2X-6	RFMS2 2005-HS1 SBI RFMS2 2005-HS1 SBI 0.000% 10/25/35		01/31/2023	Credit Suisse			1,358,660		6. *
BCC2DS-HA-0	RFMS2 2005-HS2 SBI RFMS2 2005-HS2 SBI 0.000% 12/25/35		01/31/2023	Credit Suisse			1,301,993		6. *
BCC2DW-TD-2	RFMS2 2003-HS3 SBI RFMS2 2003-HS3 SBI 0.000% 09/25/33		01/31/2023	Credit Suisse		29,463	280,601		6. *
BCC2E6-3C-8	RFMS2 2004-HS2 SBI RFMS2 2004-HS2 SBI 0.000% 06/25/34		01/31/2023	Credit Suisse			267,152		6. *
BCC2E6-B3-9	RFMS2 2004-HS1 SBI RFMS2 2004-HS1 SBI 0.000% 03/25/34		01/31/2023	Credit Suisse		7,717	140,309		1.A Z
D2740*-AG-2	PORTIGON AG (NEW YORK BRANCH) SUB NTS SER 2 6.030% 01/02/27		01/03/2023	Interest Capitalization		149,539	149,539		1.C
D2740*-AH-0	PORTIGON AG (NEW YORK BRANCH) SUB NTS SER 12 6.030% 01/02/27		02/02/2023	Interest Capitalization		19,142	19,142		1.C
G8868J-AB-1	Tiger Global Private Investmen Tiger Global Private Investmen 8.841% 02/10/27		02/22/2023	Tax Free Exchange		159,750,448	160,000,000	2,047,255	2.A PL
03666H-AB-7	ANTARES HOLDINGS LP SENIOR 8.500% 05/18/25		03/09/2023	AAIA NonModco AAM		5,006,913	5,000,000	131,042	2.C FE
03666H-AD-3	ANTARES HOLDINGS LP Senior Unsecured 2.750% 01/15/27		03/30/2023	Seaport Global Securities LLC		3,784,542	4,650,000	27,706	2.C FE
06417X-AN-1	BANK NOVA SCOTIA Senior Unsecured 4.750% 02/02/26	A	01/24/2023	Scotia Capital		2,997,360	3,000,000		1. FE
06417X-AN-1	BANK NOVA SCOTIA Senior Unsecured 4.750% 02/02/26	A	01/24/2023	Scotia Capital		19,982,400	20,000,000		1.F FE
06417X-AP-6	BANK NOVA SCOTIA Senior Unsecured 4.850% 02/01/30	A	01/24/2023	Scotia Capital		5,995,800	6,000,000		1.F FE
15135U-AF-6	CENOVUS ENERGY Senior Unsecured 6.750% 11/15/39	A	01/19/2023	Lincoln Fin Mod - AAM		1,108,965	1,000,000	12,000	2.C FE
15135U-AP-4	CENOVUS ENERGY Senior Unsecured 5.250% 06/15/37	A	01/19/2023	Lincoln Fin Mod - AAM		3,895,207	4,000,000	19,833	2.C FE
29250N-BQ-7	ENBRIDGE INC Senior Unsecured 5.969% 03/08/26	A	03/06/2023	Morgan Stanley		10,000,000	10,000,000		2.A FE
29250N-BR-5	ENBRIDGE INC Senior Unsecured 5.700% 03/08/33	A	03/06/2023	Morgan Stanley		26,466,080	26,500,000		2.A FE
67077M-BA-5	NUTRIEN LTD Senior Unsecured 4.900% 03/27/28	A	03/23/2023	BMO Capital Markets		2,395,680	2,400,000		2. FE
67077M-BA-5	NUTRIEN LTD Senior Unsecured 4.900% 03/27/28	A	03/23/2023	BMO Capital Markets		1,796,760	1,800,000		2.B FE
78016F-ZX-5	ROYAL BK CANADA Senior Unsecured 5.000% 02/01/33	A	03/02/2023	Various		9,318,830	9,500,000	37,500	1.E FE
89114T-ZQ-8	TORONTO-DOMINION BANK/THE Senior Unsecured 2.450% 01/12/32	A	01/19/2023	Lincoln Fin Mod - AAM		2,531,700	3,000,000	1,429	1.E FE
C5847*-AB-9	MOSAIC FOREST MANAGEMENT LP SR SECD BDS SER 2 6.160% 08/30/25	A	01/03/2023	Tax Free Exchange		3,500,000	3,500,000	73,064	2.A PL
C5847*-AC-7	MOSAIC FOREST MANAGEMENT LP SR SECD BDS SER 3 4.990% 10/13/26	A	01/03/2023	Tax Free Exchange		8,000,000	8,000,000	88,711	2.A PL
C5847*-AF-0	MOSAIC FOREST MANAGEMENT LP SR SECD BDS SER 2 2.890% 10/08/33	A	01/03/2023	Tax Free Exchange		10,000,000	10,000,000	68,236	2.A PL
BAN11Q-VD-9	GLOBAL BANK CORP Global Bank Corp 8.013% 12/20/27	D	03/31/2023	SSL FWH AAM		944,700	940,000	6,169	2.A FE
000000-00-0	PENTA 2018-4A C PENTA 2018-4A C 4.550% 12/17/30	B	03/22/2023	Deutsche Bank Securities Inc		1,819,464	1,938,694	1,988	1.E FE
000000-00-0	CORDA 3A CRR CORDA 3A CRR 4.354% 08/15/32	B	03/22/2023	SG Americas Securities LLC		1,010,814	1,077,052	5,341	1.E FE
000000-00-0	DRYD 2014-35A C1VA DRYD 2014-35A C1VA 4.935% 01/17/33	B	03/22/2023	BNP Paribas		503,499	539,078	5,239	1.F FE
000000-00-0	JUBIL 2018-21A C1R JUBIL 2018-21A C1R 4.535% 04/15/35	B	03/22/2023	Bank of America		1,296,556	1,400,168	12,219	1.F FE
00037Q-AE-9	ABBSL 2021-3A C ABBSL 2021-3A C 6.908% 10/20/34	D	03/02/2023	Jackson Ntl FWH - AAM		12,607,346	13,200,000	103,846	1.F FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
000778-BM-1	ABSN 2005-KS4 CTFS ABSN 2005-KS4 NOTE 4.750% 05/25/35	D	01/31/2023	Credit Suisse			1,531,263		6. *
000778-BR-0	ABSN 2005-HE5 A ABSN 2005-HE5 A 5.250% 06/27/35	D	01/31/2023	Credit Suisse			1,858,569		6. *
000778-BS-8	ABSN 2005-KS4 CTFS ABSN 2005-KS4 CTFS 4.750% 05/25/35	D	01/31/2023	Credit Suisse			108,737		6. *
00119M-AJ-8	AGL 2020-3A D AGL 2020-3A D 8.092% 01/15/33	D	01/05/2023	J.P. Morgan Sec		337,500	360,000	6,198	2.C FE
00119T-AP-9	AGL 2020-5A DR AGL 2020-5A DR 7.908% 07/20/34	D	03/21/2023	ALRe Corporate AAM		2,748,222	3,000,000	39,539	2.C FE
00119V-AS-8	AGL 2020-6A CR AGL 2020-6A CR 6.958% 07/20/34	D	02/28/2023	AARE Surplus AAM		7,018,271	7,300,000	55,024	1.F FE
00177L-AE-0	AMMC 2021-24A C AMMC 2021-24A C 7.016% 01/20/35	D	03/30/2023	Bank of America		6,777,000	7,200,000	102,313	1.F FE
00192R-AJ-7	ARES 2015-35RA C ARES 2015-35RA C 6.692% 07/15/30	D	02/13/2023	AADE - AAIA non-Modco - AAM		964,161	1,000,000	5,019	1.F FE
00388W-AH-4	ABU DHABI NATIONAL ENERGY COMP Senior Unsecured 4.000% 10/03/49	D	03/21/2023	AARE Surplus AAM		1,712,597	2,000,000	37,333	1.D FE
008511-AQ-0	AGL 2020-7A CR AGL 2020-7A CR 6.842% 07/15/34	D	02/15/2023	AARE II Surplus ISG		6,764,723	7,000,000	38,794	1.F FE
03328J-AE-7	ANCHC 2021-19A C ANCHC 2021-19A C 7.192% 10/15/34	D	03/02/2023	AAIA ACRA Retail		16,039,027	16,800,000	147,685	1.E FE
03328Y-AG-9	ANCHC 2018-1RA C ANCHC 2018-1RA C 6.615% 04/13/31	D	03/09/2023	ALRe Modco - VIAC GA - AAM		2,361,903	2,500,000	25,266	1.F FE
03328Y-AJ-3	ANCHC 2018-1RA C ANCHC 2018-1RA D 7.515% 04/13/31	D	03/02/2023	AAIA NonModco AAM		8,517,761	9,250,000	92,685	2.C FE
03331J-AL-6	ANCHC 2018-10A D ANCHC 2018-10A C 7.042% 10/15/31	D	03/21/2023	ALRe Corporate AAM		4,292,613	4,500,000	55,459	1.F FE
03331J-AN-2	ANCHC 2018-10A D ANCHC 2018-10A D 7.942% 10/15/31	D	03/21/2023	ALRe Corporate AAM		1,819,754	2,000,000	27,799	2.C FE
03332A-AA-8	ANCHF 2020-10A DV ANCHF 2020-10A AV 3.619% 04/25/38	D	02/15/2023	AARE II Surplus ISG		2,801,910	3,000,000	6,032	1.A FE
03332A-AG-5	ANCHF 2020-10A DV ANCHF 2020-10A DV 5.719% 04/25/38	D	02/15/2023	Various		1,126,538	1,250,000	3,972	2.C FE
03665A-AQ-0	ANTR 2017-2A AR ANTR 2017-2A DR 8.558% 10/20/33	D	03/24/2023	AEL Modco AAM		885,652	1,000,000	14,976	2.C FE
03665G-AH-7	ANTR 2023-1A D ANTR 2023-1A C 8.759% 04/25/35	D	02/03/2023	BNP Paribas		10,000,000	10,000,000		1.F FE
03665G-AK-0	ANTR 2023-1A D ANTR 2023-1A D 10.759% 04/25/35	D	02/03/2023	BNP Paribas		7,000,000	7,000,000		2.C FE
03665Y-AG-0	ANTR 2019-2A C ANTR 2019-2A C 8.515% 01/23/32	D	03/23/2023	Various		1,918,745	2,000,000	27,438	1.F FE
03665Y-AJ-4	ANTR 2019-2A C ANTR 2019-2A D 9.565% 01/23/32	D	01/05/2023	Robert W. Baird		1,110,000	1,200,000	23,291	2.C FE
03754W-AJ-0	JFIN 2016-1A CR JFIN 2016-1A CR 7.692% 10/27/28	D	03/24/2023	AEL Modco AAM		2,900,766	3,000,000	33,668	1.A FE
03755H-AJ-2	APEXC 2018-1A C APEXC 2018-1A C 6.768% 04/25/31	D	02/13/2023	AADE - AAIA non-Modco - AAM		2,128,546	2,225,000	7,947	1.E FE
04015N-AK-0	ARES 2015-4A BR ARES 2015-4A BR 6.592% 10/15/30	D	02/28/2023	AARE Surplus AAM		957,656	1,000,000	7,691	1.F FE
04015N-AL-8	ARES 2015-4A BR ARES 2015-4A CR 7.442% 10/15/30	D	01/12/2023	Various		9,547,950	10,510,000	147,249	2.C FE
04019D-AE-2	ARES 2021-61A C ARES 2021-61A C 6.808% 10/20/34	D	01/09/2023	BROWNSTONE INVESTMENT GROUP LL		1,433,738	1,536,697	22,117	1.F FE
045442-AA-8	ABFCN 2005-WMC1 N1 ABFCN 2005-WMC1 N1 5.900% 07/26/35	D	01/31/2023	Credit Suisse			231,989		6. *
04942U-AJ-5	ATCLO 2018-12A C ATCLO 2018-12A C 7.186% 10/24/31	D	02/28/2023	AAIA NonModco AAM		3,828,280	4,000,000	27,944	1.F FE
04943A-AG-4	ATCLO 2017-8A C ATCLO 2017-8A C 7.342% 01/16/30	D	03/30/2023	ALRe Corporate AAM		5,211,108	5,434,000	80,203	1.F FE
04965L-AL-2	ATRIUM CDO CORP ATRM_14A ATRM 14A C 6.742% 08/23/30	D	02/13/2023	AADE - AAIA non-Modco - AAM		1,946,090	2,000,000	10,170	1.F FE
050261-AE-6	AUBRN 2017-1A C AUBRN 2017-1A C 7.858% 10/20/30	D	01/19/2023	Lincoln Fin Mod - AAM		1,166,041	1,250,000	23,043	2.C FE
05072L-AE-5	AUDAX 2020-1A C AUDAX 2020-1A C 8.408% 01/20/30	D	03/06/2023	AADE VOYA Modco - VIAC SA -AAM		97,263	100,000	1,051	1.F FE
05072L-AG-0	AUDAX 2020-1A C AUDAX 2020-1A D 9.408% 01/20/30	D	02/15/2023	AARE II Surplus ISG		2,844,711	3,000,000	20,383	2.A FE
05072M-AE-3	AUDAX 2020-4A C AUDAX 2020-4A C 8.592% 10/15/31	D	02/13/2023	AAIA NonModco AAM		998,518	1,000,000	6,472	1.F FE
06762H-AG-2	BABSN 2023-1A D BABSN 2023-1A D 9.839% 04/20/36	D	02/01/2023	Morgan Stanley		13,000,000	13,000,000		2.C FE
07378W-AU-2	BCRK 2015-1A CR BCRK 2015-1A CR 6.708% 04/20/31	D	02/28/2023	AADE - AAIA non-Modco - AAM		2,410,113	2,500,000	18,167	1.E FE
09204G-AC-3	BLACK 2019-2A A2 BLACK 2019-2A A2 7.423% 07/23/32	D	02/16/2023	AAIA NonModco AAM		1,986,926	2,000,000	9,287	1.C FE
09204W-AC-8	BLACK 2021-1A A2 BLACK 2021-1A A2 6.715% 11/22/34	D	03/30/2023	Various		9,531,882	9,807,331	99,436	1.C FE
12551R-AE-8	CIFC 2018-1A C CIFC 2018-1A C 6.542% 04/18/31	D	01/09/2023	BROWNSTONE INVESTMENT GROUP LL		469,000	500,000	7,017	1.F FE
12551R-AE-8	CIFC 2018-1A C CIFC 2018-1A C 6.542% 04/18/31	D	02/28/2023	ALRe Corporate AAM		4,859,831	5,100,000	38,001	1.F FE
12551Y-AE-3	CIFC 2018-3A C CIFC 2018-3A C 6.692% 07/18/31	D	02/28/2023	AADE - AAIA non-Modco - AAM		1,444,676	1,500,000	11,433	1.F FE
12551Y-AG-8	CIFC 2018-3A C CIFC 2018-3A D 7.642% 07/18/31	D	02/28/2023	ALRe Corporate AAM		951,405	1,000,000	8,704	2.C FE
125879-JG-2	BSNIM 2005-HE11 A1 BSNIM 2005-HE11 A1 5.500% 11/25/35	D	01/31/2023	Credit Suisse			387,579		6. *
12587P-AW-0	BSSP 2007-N3 4A2 BSSP 2007-N3 4A1 6.000% 01/26/37	D	01/31/2023	Credit Suisse			256,287		6. *
12587P-AX-8	BSSP 2007-N3 4A2 BSSP 2007-N3 4A2 6.000% 01/26/37	D	01/31/2023	Credit Suisse			545,000		6. *
12587P-AZ-3	BSSP 2007-N3 4A2 BSSP 2007-N3 5A1 6.000% 03/26/37	D	01/31/2023	Credit Suisse			527,451		6. *
12587P-BU-3	BSSP 2007-N3 4A2 BSSP 2007-N3 9A2 6.000% 02/26/37	D	01/31/2023	Credit Suisse			2,025,000		6. *
12587P-CD-0	BSSP 2007-N1 4A4 BSSP 2007-N4 1A1 6.500% 03/25/37	C	01/31/2023	Credit Suisse			1,201,435		6. *
12587P-CE-8	BSSP 2007-N1 4A4 BSSP 2007-N4 1A2 6.500% 03/25/37	C	01/31/2023	Credit Suisse			4,390,000		6. *
12587P-CU-2	BSSP 2007-N1 4A4 BSSP 2007-N4 4A1 6.500% 04/25/37	C	01/31/2023	Credit Suisse			943,284		6. *
12633P-DE-1	HEATN 2006-6 B HEATN 2005-2 A 5.500% 08/27/35	D	01/31/2023	Credit Suisse			1,807,810		6. *
12633P-DN-1	HEATN 2005-4 C2 HEATN 2005-4 C1 0.000% 11/27/35	D	01/31/2023	Credit Suisse			34,397,066		6. *
12633P-DP-6	HEATN 2005-4 C2 HEATN 2005-4 C2 0.000% 11/27/35	D	01/31/2023	Credit Suisse			34,397,066		6. *
12633P-DS-0	HEATN 2005-5 B HEATN 2005-5 A 5.500% 12/27/35	D	01/31/2023	Credit Suisse			6,411,293		6. *
12633P-DT-8	HEATN 2005-5 B HEATN 2005-5 B 5.500% 12/27/35	D	01/31/2023	Credit Suisse			3,000,000		6. *
12633P-DU-5	HEATN 2005-5 B HEATN 2005-5 C 0.000% 12/27/35	D	01/31/2023	Credit Suisse			35,493,804		6. *

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12633P-EA-8	HEATN 2005-7 B HEATN 2005-7 B 6.500% 02/27/36	D	01/31/2023	Credit Suisse			1,925,000		6. *
12633P-EB-6	HEATN 2005-7 B HEATN 2005-7 C 0.000% 02/27/36	D	01/31/2023	Credit Suisse			44,908,584		6. *
13877L-AE-6	CANYC 2022-2A D CANYC 2022-2A C 8.532% 01/15/36	D	01/01/2023	Barclays		12,500,000	12,500,000		1.F FE
13877L-AG-1	CANYC 2022-2A D CANYC 2022-2A D 10.372% 01/15/36	D	01/01/2023	Barclays		13,365,000	13,500,000		2.C FE
13887T-AQ-0	CANYC 2019-1A CR CANYC 2019-1A CR 6.892% 04/15/32	D	03/21/2023	Morgan Stanley		1,660,750	1,750,000	21,778	1.F FE
14310K-AY-7	CARLYLE GLOBAL MARKET STRATEGI CGMS 2013-4A CRR 6.542% 01/15/31	D	02/28/2023	Various		9,952,779	10,375,000	79,403	1.F FE
14311X-AE-2	CGMS 2018-1A B CGMS 2018-1A B 6.658% 04/20/31	D	01/09/2023	BROWNSTONE INVESTMENT GROUP LL		940,500	1,000,000	14,047	1.E FE
14900C-AG-0	CRMN 2018-1A D CRMN 2018-1A C 7.755% 10/25/31	D	02/28/2023	AAIA NonModco AAM		2,161,224	2,250,000	15,550	1.F FE
149754-AN-3	ABSN 2004-HE7 A2 ABSN 2004-HE7 A2 5.000% 10/27/34	D	01/31/2023	Credit Suisse			6,821,046		6. *
149754-AQ-6	ABSN 2004-HE9 A2 ABSN 2004-HE9 A2 5.000% 12/25/34	D	01/31/2023	Credit Suisse			406,798		6. *
149754-AZ-6	ABSN 2005-HE6 A1 ABSN 2005-HE6 A1 5.050% 08/27/35	D	01/31/2023	Credit Suisse			1,547,728		6. *
149754-BE-2	ABSN 2006-HE1 A1 ABSN 2006-HE1 A1 6.000% 01/27/36	D	01/31/2023	Credit Suisse			14,940,384		6. *
14975A-AA-7	ABSN 2006-HE3 A4 ABSN 2006-HE3 A1 5.500% 03/27/36	D	01/31/2023	Credit Suisse			3,103,391		6. *
14975A-AD-1	ABSN 2006-HE3 A4 ABSN 2006-HE3 A4 0.000% 03/27/36	D	01/31/2023	Credit Suisse			2,390,000		6. *
14975T-AA-6	ABSN 2006-HE5 A1 ABSN 2006-HE5 A1 6.500% 07/27/36	D	01/31/2023	Credit Suisse			2,477,683		1.A Z
14975W-AA-9	ABSN 2006-DSRT A1 ABSN 2006-DSRT A1 9.600% 11/28/35	D	01/31/2023	Credit Suisse			15,000,000		6. *
14975X-AA-7	ABSN 2006-HE6 A3 ABSN 2006-HE6 A1 6.250% 11/25/36	D	01/31/2023	Credit Suisse			1,576,902		6. *
14975X-AB-5	ABSN 2006-HE6 A3 ABSN 2006-HE6 A2 7.500% 11/25/36	D	01/31/2023	Credit Suisse			3,770,000		6. *
14975X-AC-3	ABSN 2006-HE6 A3 ABSN 2006-HE6 A3 7.500% 11/25/36	D	01/31/2023	Credit Suisse			7,100,000		6. *
14975Y-AC-1	ABSN 2006-HE7 A3 ABSN 2006-HE7 A3 7.500% 11/25/36	D	01/31/2023	Credit Suisse			5,200,000		6. *
15033E-AG-3	CEDF 2018-9A C CEDF 2018-9A C 6.558% 04/20/31	D	01/09/2023	BROWNSTONE INVESTMENT GROUP LL		940,500	1,000,000	13,816	1.F FE
15673N-AG-8	CERB 2018-1A C CERB 2018-1A C 7.142% 04/15/30	D	03/30/2023	ALRe Corporate AAM		5,866,700	6,150,000	88,310	1.G FE
15674E-AA-0	CERB 2021-1A A CERB 2021-1A A 6.292% 04/15/32	D	03/16/2023	MMTL Modco AAM		21,826,745	22,019,304	223,227	1.A FE
15674H-AA-3	CERB 2020-2A C CERB 2020-2A A 6.692% 10/15/32	D	03/29/2023	JEFFERIES LLC		564,300	570,000	7,735	1.A FE
15674H-AC-9	CERB 2020-2A C CERB 2020-2A C 8.592% 10/15/32	D	03/30/2023	Various		29,506,815	30,500,000	425,270	1.G FE
15674H-AD-7	CERB 2020-2A C CERB 2020-2A D 9.842% 10/15/32	D	03/06/2023	Jackson Ntl FWH - AAM		8,559,441	9,000,000	118,109	2.C FE
18976V-AS-2	BSSP 2007-N1 4A4 BSSP 2006-20N 4A2 6.500% 07/27/36	C	01/31/2023	Credit Suisse			252,714		6. *
18977A-AA-6	BSSP 2007-N1 4A4 BSSP 2007-N1 1A1 6.000% 10/26/36	D	01/31/2023	Credit Suisse			869,236		6. *
18977A-AF-5	BSSP 2007-N1 4A4 BSSP 2007-N1 2A2 6.000% 12/27/36	D	01/31/2023	Credit Suisse			2,230,000		6. *
18977A-AN-8	BSSP 2007-N1 4A4 BSSP 2007-N1 4A1 6.000% 01/26/37	D	01/31/2023	Credit Suisse			538,263		6. FE
18977A-AP-3	BSSP 2007-N1 4A4 BSSP 2007-N1 4A2 6.000% 01/26/37	D	01/31/2023	Credit Suisse			588,551		6. FE
18977A-AQ-1	BSSP 2007-N1 4A4 BSSP 2007-N1 4A3 6.000% 01/26/37	D	01/31/2023	Credit Suisse			234,557		6. FE
18977A-AR-9	BSSP 2007-N1 4A4 BSSP 2007-N1 4A4 0.000% 01/26/37	D	01/31/2023	Credit Suisse			1,136,091		6. FE
18977B-AG-1	BSSP 2007-N1 4A4 BSSP 2006-24 2A2 6.500% 11/27/36	D	01/31/2023	Credit Suisse			52,967		6. *
18977B-BL-9	BSSP 2007-N1 4A4 BSSP 2006-24 8A2 6.500% 09/27/36	D	01/31/2023	Credit Suisse			248,896		6. *
225411-AC-1	HEATN 2005-8 C HEATN 2005-8 C 0.000% 03/27/36	D	01/31/2023	Credit Suisse			73,037,895		6. *
225411-AF-4	HEATN 2006-6 B HEATN 2005-9 A 6.500% 05/27/36	D	01/31/2023	Credit Suisse			1,765,459		6. *
225411-AG-2	HEATN 2006-6 B HEATN 2005-9 B 6.500% 05/27/36	D	01/31/2023	Credit Suisse			3,000,000		6. *
225411-AN-7	HEATN 2006-6 B HEATN 2006-1 D 0.000% 05/27/36	D	01/31/2023	Credit Suisse			36,396,453		6. *
225411-AP-2	HEATN 2006-2 C HEATN 2006-2 A 5.500% 06/27/36	D	01/31/2023	Credit Suisse			254,539		6. *
225411-AQ-0	HEATN 2006-2 C HEATN 2006-2 B 6.500% 06/27/36	D	01/31/2023	Credit Suisse			3,600,000		6. *
225411-AR-8	HEATN 2006-2 C HEATN 2006-2 C 6.500% 06/27/36	D	01/31/2023	Credit Suisse			1,300,000		6. *
225411-AS-6	HEATN 2006-2 C HEATN 2006-2 D 0.000% 06/27/36	D	01/31/2023	Credit Suisse			27,792,379		6. *
22542C-AA-0	HEATN 2006-3 C HEATN 2006-3 A 5.500% 08/27/36	D	01/31/2023	Credit Suisse			3,298,408		6. *
22542C-AC-6	HEATN 2006-3 C HEATN 2006-3 C 6.500% 08/27/36	D	01/31/2023	Credit Suisse			5,900,000		6. *
22542C-AD-4	HEATN 2006-3 C HEATN 2006-3 D 6.500% 08/27/36	D	01/31/2023	Credit Suisse			2,000,000		6. FE
22542C-AE-2	HEATN 2006-3 C HEATN 2006-3 E 0.000% 08/27/36	D	01/31/2023	Credit Suisse			76,315,027		6. *
22542K-AA-2	HEATN 2006-4 B HEATN 2006-4 A 5.500% 09/27/36	D	01/31/2023	Credit Suisse			10,327,410		6. *
22542K-AB-0	HEATN 2006-4 B HEATN 2006-4 B 6.500% 09/27/36	D	01/31/2023	Credit Suisse			6,250,000		6. *
22542K-AC-8	HEATN 2006-4 B HEATN 2006-4 C 6.500% 09/27/36	D	01/31/2023	Credit Suisse			3,000,000		6. *
22542K-AD-6	HEATN 2006-4 B HEATN 2006-4 D 0.000% 09/27/36	D	01/31/2023	Credit Suisse			88,126,470		6. *
22545J-AB-0	HEATN 2006-6 B HEATN 2006-6 B 6.500% 12/27/36	D	01/31/2023	Credit Suisse			2,300,000		6. *
22545J-AC-8	HEATN 2006-6 B HEATN 2006-6 C 6.500% 12/27/36	D	01/31/2023	Credit Suisse			1,100,000		6. *
22545J-AD-6	HEATN 2006-6 B HEATN 2006-6 D 0.000% 12/27/36	D	01/31/2023	Credit Suisse			36,414,242		6. *
22545N-AA-3	HEATN 2006-7 A HEATN 2006-7 A 6.000% 02/25/37	D	01/31/2023	Credit Suisse			2,303,732		6. *
22545T-AB-8	HEATN 2006-6 B HEATN 2006-8 B 10.000% 04/27/37	D	01/31/2023	Credit Suisse			4,550,000		6. *
22545T-AC-6	HEATN 2006-6 B HEATN 2006-8 C 10.000% 04/27/37	D	01/31/2023	Credit Suisse			2,250,000		6. *

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
22545T-AD-4	HEATN 2006-6 B HEATN 2006-6 D 0.000% 04/27/37	D	01/31/2023	Credit Suisse			63,106,025		6. *
22546F-AB-7	HEATN 2007-1 C HEATN 2007-1 B 10.000% 06/27/37	D	01/31/2023	Credit Suisse			1,700,000		6. *
22546F-AC-5	HEATN 2007-1 C HEATN 2007-1 C 10.000% 06/27/37	D	01/31/2023	Credit Suisse			800,000		6. *
22546F-AD-3	HEATN 2007-1 C HEATN 2007-1 D 0.000% 06/27/37	D	01/31/2023	Credit Suisse			57,589,376		6. *
22546G-AB-5	HEATN 2007-2 C HEATN 2007-2 B 10.000% 08/27/37	D	01/31/2023	Credit Suisse			2,650,000		6. *
22546G-AC-3	HEATN 2007-2 C HEATN 2007-2 C 10.000% 08/27/37	D	01/31/2023	Credit Suisse			1,890,000		6. *
22546G-AD-1	HEATN 2007-2 C HEATN 2007-2 D 0.000% 08/27/37	D	01/31/2023	Credit Suisse			85,493,131		6. *
22546H-AB-3	HEATN 2007-3 C HEATN 2007-3 B 10.000% 09/27/37	D	01/31/2023	Credit Suisse			1,700,000		6. *
22546H-AC-1	HEATN 2007-3 C HEATN 2007-3 C 10.000% 09/27/37	D	01/31/2023	Credit Suisse			1,200,000		6. *
22546H-AD-9	HEATN 2007-3 C HEATN 2007-3 D 0.000% 09/27/37	D	01/31/2023	Credit Suisse			44,549,271		6. *
22845J-AG-6	CRNPT 2021-11A D CRNPT 2021-11A D 8.430% 01/17/34	D	02/28/2023	AAIA NonModco AAM		10,510,478	11,000,000	107,703	2.C FE
23303M-AA-5	DBARN 2007-AR3 2N2 DBARN 2007-AR3 2N1 8.000% 06/25/37	D	01/31/2023	Credit Suisse		7	7,024,965		1.A Z
23303M-AB-3	DBARN 2007-AR3 2N2 DBARN 2007-AR3 2N2 9.000% 06/25/37	D	01/31/2023	Credit Suisse		5	4,540,000		1.A Z
23303P-AD-2	DBARN 2007-AHM1 N4 DBARN 2007-AHM1 N4 8.750% 02/25/47	D	01/31/2023	Credit Suisse		6	5,900,000		1.A Z
23332S-AA-7	DSLAN 2006-AR2 N5 DSLAN 2006-AR2 N3 8.350% 10/19/36	D	01/31/2023	Credit Suisse			959,856		6. FE
23332S-AA-7	DSLAN 2006-AR2 N5 DSLAN 2006-AR2 N3 8.350% 10/19/36	D	02/19/2023	Interest Capitalization		5	5		6. FE
23332S-AB-5	DSLAN 2006-AR2 N5 DSLAN 2006-AR2 N4 8.350% 10/19/36	D	01/31/2023	Credit Suisse			2,479,500		6. FE
23332S-AC-3	DSLAN 2006-AR2 N5 DSLAN 2006-AR2 N5 0.000% 10/19/36	D	01/31/2023	Credit Suisse			18,160,000		6. *
23334M-AA-8	DSLAN 2007-AR1 N3 DSLAN 2007-AR1 N3 8.350% 03/19/37	D	01/31/2023	Credit Suisse			1,225,000		6. *
25211A-AL-3	DEWOLF PARK CLO LTD DWOLF_17-1 DWOLF 2017-1A DR 7.642% 10/15/30	D	01/09/2023	BNP Paribas		927,500	1,000,000	16,553	2.C FE
25255N-AE-8	DCLO 2022-4A C1 DCLO 2022-4A A2A 7.832% 01/15/36	D	01/01/2023	Bank of America		15,500,000	15,500,000		1.C FE
25255N-AJ-7	DCLO 2022-4A C1 DCLO 2022-4A B 8.732% 01/15/36	D	01/01/2023	Bank of America		25,200,000	25,200,000		1.F FE
25255N-AL-2	DCLO 2022-4A C1 DCLO 2022-4A C1 10.132% 01/15/36	D	01/01/2023	Bank of America		10,829,000	11,050,000		2.B FE
25255N-AN-8	DCLO 2022-4A C1 DCLO 2022-4A C2 10.642% 01/15/36	D	01/01/2023	Bank of America		4,851,000	4,950,000		2.C FE
25255P-AA-1	DCLO 2022-4A C1 DCLO 2022-4A D 13.182% 01/15/36	D	01/01/2023	Bank of America			4,250,000		3.C FE
26139P-AB-9	DP WORLD CRESCENT LTD Senior Unsecured 4.848% 09/26/28	D	01/12/2023	ALRe Modco - GMIB - AAM		5,998,133	6,000,000	85,648	2.C FE
26243E-AC-5	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF 2017-53A C 6.492% 01/15/31	D	02/28/2023	ALRe Corporate AAM		1,923,190	2,000,000	15,149	1.F FE
26248K-AG-7	DRSLF 2022-109A C DRSLF 2022-109A C 6.989% 04/20/35	D	01/09/2023	Various		2,006,048	2,145,000	30,801	1.F FE
26251B-AQ-9	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF 2013-28A A3L 7.014% 08/15/30	D	02/23/2023	ALRe Modco - VIAC GA - AAM		9,750,820	10,000,000	15,586	1.F FE
26251L-AJ-3	DRSLF 2018-64A D DRSLF 2018-64A D 7.442% 04/18/31	D	02/28/2023	AAIA NonModco AAM		1,424,970	1,500,000	12,714	2.C FE
26252J-BA-5	DRYDEN SENIOR LOAN FUND DRSLF_ DRSLF 2019-75A DR2 7.892% 04/15/34	D	01/11/2023	MITSUBISHI UFJ SECURITIES INTL		5,761,013	6,245,000	109,594	2.C FE
28622P-AJ-2	AWPT 2017-6A C AWPT 2017-6A D 8.442% 07/15/29	D	02/13/2023	AADE - AAIA non-Modco - AAM		1,260,861	1,310,000	8,331	2.C FE
29001L-AQ-4	ELMW2 2019-2A CR ELMW2 2019-2A CR 6.808% 04/20/34	D	02/28/2023	ALRe Corporate AAM		15,835,479	16,500,000	121,688	1.F FE
29442Q-AB-3	EMLTN 2005-1 N2 EMLTN 2005-1 N2 6.414% 04/25/35	D	01/31/2023	Credit Suisse			1,284,972		6. *
31722P-AW-6	FILPK 2018-1A D FILPK 2018-1A D 7.692% 07/15/30	D	01/09/2023	BNP Paribas		2,226,000	2,400,000	40,014	2.C FE
33882G-AJ-7	FLAT 2017-1A CR FLAT 2017-1A CR 6.764% 05/15/30	D	02/28/2023	AADE - AAIA non-Modco - AAM		3,858,860	4,000,000	9,770	1.E FE
34955Y-AE-9	FCBSL 2018-1A DR FCBSL 2018-1A B1R 6.685% 07/23/31	D	01/01/2023	AAIA PRT Ded LMT NonMod AAM		1,953,215	2,000,000	11,885	1.C FE
34955Y-AJ-8	FCBSL 2018-1A DR FCBSL 2018-1A DR 8.365% 07/23/31	D	02/28/2023	AAIA NonModco AAM		5,980,019	6,250,000	52,282	2.C FE
34956N-AE-2	FCBSL 2019-1A D FCBSL 2019-1A B 7.065% 07/23/32	D	02/16/2023	ALRe Modco - VIAC GA - AAM		2,961,930	3,000,000	14,130	1.C FE
34956N-AJ-1	FCBSL 2019-1A D FCBSL 2019-1A D 8.945% 07/23/32	D	03/08/2023	Jackson Ntl FWH - AAM		4,551,270	4,750,000	51,931	2.C FE
34960J-AW-5	FCO 2015-6A BTR FCO 2015-6A BTR 7.261% 07/10/30	D	02/28/2023	AAIA NonModco AAM		1,460,151	1,500,000	14,006	1.C FE
34961P-AJ-9	FCBSL 2017-2A D FCBSL 2017-2A D 8.283% 07/11/30	D	02/28/2023	AAIA NonModco AAM		1,946,050	2,000,000	22,087	2.B FE
34961W-AL-9	FCO 2018-11A C FCO 2018-11A C 7.292% 04/15/31	D	03/06/2023	Jackson Ntl FWH - AAM		1,441,623	1,500,000	14,659	1.G FE
34962D-AG-1	FCBSL 2019-2A C FCBSL 2019-2A C 8.450% 10/20/32	D	02/28/2023	AARE Surplus AAM		13,756,917	14,200,000	123,185	1.F FE
34962D-AJ-5	FCBSL 2019-2A C FCBSL 2019-2A D 9.600% 10/20/32	D	02/28/2023	ALRe Corporate AAM		953,400	1,000,000	9,921	2.C FE
34962H-AC-1	FCBSL 2021-1A C FCBSL 2021-1A B 7.100% 04/20/33	D	02/28/2023	ALRe Corporate AAM		19,415,360	20,000,000	144,250	1.C FE
34962H-AE-7	FCBSL 2021-1A C FCBSL 2021-1A C 7.750% 04/20/33	D	02/28/2023	AAIA NonModco AAM		6,847,424	7,125,000	56,406	1.F FE
34962X-AG-7	FCBSL 2020-1A E FCBSL 2020-1A B 7.550% 10/20/33	D	03/24/2023	AEL Modco AAM		3,914,692	4,000,000	49,754	1.C FE
34962X-AJ-1	FCBSL 2020-1A E FCBSL 2020-1A C 8.400% 10/20/33	D	02/28/2023	AAIA NonModco AAM		3,836,216	4,000,000	34,483	1.F FE
34963D-AS-4	FCBSL 2021-4A D FCBSL 2021-4A D 8.442% 10/15/34	D	02/28/2023	ALRe Corporate AAM		913,088	1,000,000	9,893	2.C FE
34963Q-AG-1	FCBSL 2021-3A C FCBSL 2021-3A C 7.208% 07/20/34	D	03/08/2023	Jackson Ntl FWH - AAM		12,449,983	13,000,000	122,331	1.F FE
34965D-AG-8	FCBSL 2023-1A C FCBSL 2023-1A C 8.653% 04/23/36	D	02/09/2023	Various		10,000,000	10,000,000		1.E FE
34965D-AN-3	FCBSL 2023-1A C FCBSL 2023-1A D2A 10.153% 04/23/36	D	02/09/2023	Goldman Sachs		5,500,000	5,500,000		2.A FE
358070-AB-6	FRESNILLO PLC Senior Unsecured 4.250% 10/02/50	D	03/30/2023	SSL FWH AAM		372,188	500,000	10,507	2.B FE
361596-AA-7	GEWMN 2005-2A N1 GEWMN 2005-2A N1 5.500% 01/25/36	D	01/31/2023	Credit Suisse			1,579,123		6. *
38172C-AQ-8	GOCAP 2017-35A DR GOCAP 2017-35A DR 9.000% 07/20/29	D	02/28/2023	AADE - AAIA non-Modco - AAM		4,812,480	5,000,000	46,354	2.B FE
38172F-AA-6	GOCAP 2017-34A CR GOCAP 2017-34A AR 6.506% 03/14/31	D	02/16/2023	ALRe Modco - GMIB - AAM		2,619,907	2,650,000	4,587	1.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38172F-AL-2	GOCAP 2017-34A CR GOCAP 2017-34A CR 8.456% 03/14/31	D	02/13/2023	AADE - AAIA non-Modco - AAM		1,960,038	2,000,000	3,182	1.F FE
38174Q-AE-9	GOCAP 2021-51A C1 GOCAP 2021-51A C1 7.656% 05/05/34	D	01/05/2023	BMO Capital Markets		902,500	1,000,000	12,918	1.F FE
38174B-AQ-8	GOCAP 2015-22A CR GOCAP 2015-22A CR 6.658% 01/20/31	D	03/30/2023	ALRe Corporate AAM		943,607	1,000,000	12,761	1.F FE
38174Y-AE-5	GOCAP 2015-24A BR GOCAP 2015-24A CR 7.406% 11/05/29	D	03/31/2023	Raymond James		2,868,750	3,000,000	38,882	1.F FE
38175B-AE-4	GOCAP 2018-36A C GOCAP 2018-36A C 6.906% 02/05/31	D	03/24/2023	AEL Modco AAM		589,982	630,000	5,559	1.F FE
38175C-AC-6	GOCAP 2014-21A BR GOCAP 2014-21A BR 6.618% 01/25/31	D	03/30/2023	ALRe Corporate AAM		1,906,140	2,000,000	23,530	1.C FE
38175D-AE-0	GOCAP 2018-38A C GOCAP 2018-38A C 7.608% 07/20/30	D	03/30/2023	ALRe Corporate AAM		1,439,699	1,500,000	21,872	1.F FE
38175J-AG-2	GOCAP 2013-17A BR GOCAP 2013-17A BR 7.718% 10/25/30	D	03/30/2023	ALRe Corporate AAM		10,093,965	10,500,000	144,064	1.F FE
38175N-AE-8	GOCAP 2015-25A CR GOCAP 2015-25A CR 7.406% 05/05/30	D	03/22/2023	JEFFERIES LLC		1,608,334	1,666,667	15,772	1.F FE
38175N-AE-8	GOCAP 2015-25A CR GOCAP 2015-25A CR 7.406% 05/05/30	D	03/30/2023	ALRe Corporate AAM		4,807,500	5,000,000	51,506	1.F FE
38176E-AQ-0	GCBSL 2019-40A CR GCBSL 2019-40A CR 6.918% 01/25/32	D	02/28/2023	ALRe Corporate AAM		3,861,716	4,000,000	26,134	1.E FE
38176K-AG-8	GOCAP 2019-42A C1 GOCAP 2019-42A C1 8.950% 04/20/31	D	03/23/2023	Santander US Capital Markets L		2,925,000	3,000,000	46,792	1.F FE
38176K-AG-8	GOCAP 2019-42A C1 GOCAP 2019-42A C1 8.950% 04/20/31	D	03/06/2023	Various		35,872,325	37,000,000	299,188	1.F FE
38176V-AG-4	GOCAP 2020-47A A1 GOCAP 2020-47A C1 8.056% 05/05/32	D	03/23/2023	BNP Paribas		2,334,089	2,411,000	26,437	1.F FE
38176V-AG-4	GOCAP 2020-47A A1 GOCAP 2020-47A C1 8.056% 05/05/32	D	03/23/2023	AEL Modco AAM		2,174,492	2,250,000	22,658	1.F FE
38177G-AC-5	GCTLF 2020-1A C GCTLF 2020-1A B 7.566% 10/20/29	D	03/29/2023	Bank of America		13,100,000	13,100,000	192,512	1.A FE
404280-BN-8	HSBC HOLDINGS Junior Subordinated 7.231% 03/23/23	D	01/12/2023	ALRe Modco - VIAC GA - AAM		1,994,440	2,000,000	37,847	2.C FE
40436K-AJ-4	HLM 6A-2015 BR HLM 6A-2015 BR 6.556% 02/05/31	D	02/28/2023	AADE - AAIA non-Modco - AAM		8,662,464	9,000,000	36,059	1.F FE
41154X-AN-5	HARB 2018-1A D HARB 2018-1A D 7.708% 01/20/31	D	01/05/2023	RBC CM, LLC		917,500	1,000,000	16,666	2.C FE
41161D-AB-6	HVNIM 2006-14 N2 HVNIM 2006-14 N2 8.350% 03/19/38	D	01/31/2023	Credit Suisse			469,183		6. *
41162F-AB-0	HVNIM 2006-9A N4 HVNIM 2006-9A N2 8.350% 11/19/36	D	01/31/2023	Credit Suisse			1,945,483		6. FE
41162F-AC-8	HVNIM 2006-9A N4 HVNIM 2006-9A N3 8.350% 11/19/36	D	01/31/2023	Credit Suisse			1,785,000		6. FE
41162F-AD-6	HVNIM 2006-9A N4 HVNIM 2006-9A N4 8.350% 11/19/36	D	01/31/2023	Credit Suisse			2,347,500		6. FE
41164C-AA-7	HVNIM 2006-10 N4 HVNIM 2006-10 N3 8.350% 11/19/36	D	01/31/2023	Credit Suisse			1,259,776		6. FE
41164C-AB-5	HVNIM 2006-10 N4 HVNIM 2006-10 N4 8.350% 11/19/36	D	01/31/2023	Credit Suisse			2,138,000		6. FE
41164H-AB-4	HVNIM 2006-12 N3 HVNIM 2006-12 N2 8.350% 12/19/36	D	01/31/2023	Credit Suisse			7,829,422		6. *
41164J-AA-2	HVNIM 2006-12 N3 HVNIM 2006-12 N3 8.350% 12/19/36	D	01/31/2023	Credit Suisse			10,800,000		6. *
41164J-AB-0	HVNIM 2006-12 N3 HVNIM 2006-12 N4 8.350% 12/19/36	D	01/31/2023	Credit Suisse			5,160,000		6. *
418093-AE-0	HASCN 2006-OPT1 A HASCN 2006-OPT1 A 6.250% 12/26/35	D	01/31/2023	Credit Suisse			1,352,481		6. *
418094-AA-6	HASCN 2006-FF7 A HASCN 2006-FF7 A 6.750% 05/26/36	D	01/31/2023	Credit Suisse			5,537,639		6. *
418095-AA-3	HASCN 2005-OP1A A HASCN 2005-OP1A A 6.250% 11/26/35	D	01/31/2023	Credit Suisse			101,895		6. FE
41809P-AA-9	HASCN 2006-FF9 A HASCN 2006-FF9 A 6.750% 06/26/36	D	01/31/2023	Credit Suisse			5,478,946		6. *
41809Q-AA-7	HASCN 2006-WMC1 A HASCN 2006-WMC1 A 7.000% 07/26/36	D	01/31/2023	Credit Suisse			2,143,102		6. *
44330G-AG-8	HLM 4A-2014 BR HLM 4A-2014 BR 6.652% 01/28/30	D	02/28/2023	AADE - AAIA non-Modco - AAM		2,895,291	3,000,000	16,077	1.F FE
44330G-AJ-2	HLM 4A-2014 BR HLM 4A-2014 CR 7.352% 01/28/30	D	02/15/2023	AARE II Surplus ISG		5,381,334	6,000,000	19,606	2.C FE
44929B-BA-8	ICG 2014-2A CRR ICG 2014-2A CRR 6.592% 01/15/31	D	03/30/2023	ALRe Corporate AAM		1,893,152	2,000,000	26,519	1.E FE
44933W-AG-4	ICG 2015-2RA C ICG 2015-2RA C 8.292% 01/16/33	D	02/28/2023	AAIA NonModco AAM		968,827	1,000,000	9,675	2.C FE
46604C-AE-6	IVYH 20A C Ivy Hill Middle Market Credit 8.858% 04/15/35	D	02/13/2023	Natixis UK		5,500,000	5,500,000		1.F FE
48250G-AW-0	KKR 10 DR KKR 10 DR 8.216% 09/15/29	D	02/15/2023	AAIA NonModco AAM		14,297,978	14,570,000	203,728	2.B FE
48252W-AG-8	KKR 22A D KKR 22A D 7.908% 07/20/31	D	01/05/2023	Robert W. Baird		933,000	1,000,000	16,521	2.C FE
48253W-AE-2	KKR 28A C KKR 28A C 6.866% 03/15/31	D	03/02/2023	ALRe Modco - VIAC GA - AAM		7,348,881	7,600,000	110,034	1.F FE
48254F-AN-8	KKR 37A D KKR 37A D 8.158% 01/20/35	D	01/09/2023	Bank of America		4,550,000	5,000,000	87,525	2.B FE
48661N-AG-3	RAD 2019-6A C RAD 2019-6A C 8.150% 01/20/33	D	03/30/2023	ALRe Corporate AAM		5,086,536	5,250,000	77,559	1.F FE
507238-AL-7	LSECA 2007-1A C LSECA 2007-1A C 10.310% 04/10/47	D	01/31/2023	Credit Suisse			8,629,016		6. FE
542393-AA-1	LBAHC 2006-2 N1 LBAHC 2006-2 N1 5.780% 04/25/46	D	01/31/2023	Credit Suisse			1,421,286		6. FE
54240C-AA-8	LBAHC 2006-1 N1 LBAHC 2006-1 N1 6.000% 02/25/46	D	01/31/2023	Credit Suisse			1,855,107		6. *
55271S-AA-2	MANM 2006-6 S1 MANM 2006-6 S1 5.845% 09/26/46	D	01/31/2023	Credit Suisse			8,188,184		6. *
55271S-AD-6	MANM 2006-6 S1 MANM 2006-6 N2 7.345% 09/26/46	D	01/31/2023	Credit Suisse			12,522,000		6. *
55275X-AA-7	MANM 2007-1 1N4 MANM 2007-1 1N3 7.345% 01/25/47	D	01/31/2023	Credit Suisse			1,465,800		6. *
55275X-AB-5	MANM 2007-1 1N4 MANM 2007-1 1N4 0.000% 01/25/47	D	01/31/2023	Credit Suisse			50,000,000		6. *
55275Y-AB-3	MANM 2007-1 1N4 MANM 2007-1 1N2 5.845% 01/25/47	D	01/31/2023	Credit Suisse			494,905		6. *
55311B-AA-1	MLMIN 2004-WM3A N1 MLMIN 2004-WM3A N1 4.500% 01/25/35	D	01/31/2023	Credit Suisse			7,179		6. *
55311W-AA-5	MLMIN 2005-HE1 N1 MLMIN 2005-HE1 N1 4.500% 02/25/36	D	01/31/2023	Credit Suisse			956,673		6. *
55817H-AJ-8	MDPK 2022-62A D1 MDPK 2022-62A D1 9.488% 07/17/33	D	02/28/2023	AARE Surplus AAM		4,461,854	4,500,000	49,810	2.A FE
55819D-AL-0	MDPK 2018-31A D MDPK 2018-31A D 7.815% 01/23/31	D	03/09/2023	ALRe Modco - VIAC GA - AAM		416,876	445,000	4,347	2.C FE
55819T-AU-5	MDPK 2016-20A DR MDPK 2016-20A CR 6.715% 07/27/30	D	02/07/2023	AADE - AAIA non-Modco - AAM		960,067	1,000,000	2,052	1.F FE
55820J-BJ-8	MDPK 2016-21A BRR MDPK 2016-21A BRR 6.992% 10/15/32	D	01/09/2023	Various		1,276,425	1,350,000	20,250	1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
55820N-AU-5	MADISON PARK FUNDING LTD MDPK_ MDPK 2016-24A DR 8.751% 10/20/29	D	01/19/2023	Lincoln Fin Mod - AAM		3,970,968	4,000,000	81,647	2.C FE
55955A-AG-1	MAGNETITE CLO LTD MAGNE_18-20A MAGNE 2018-20A D 7.308% 04/20/31	D	03/30/2023	ALRe Corporate AAM		10,669,905	11,325,000	158,623	2.C FE
56059#-AA-6	MAINFREIGHT LEASE FINANCE TRUS MAINFREIGHT LEASE FINANCE TRUS 4.606% 03/15/53	D	01/01/2023	CTL Capital		5,590,000	5,590,000		1.D Z
56578K-AG-4	MCLO 2018-12A B MCLO 2018-12A B 7.292% 04/18/31	D	02/28/2023	AAIA NonModco AAM		3,805,680	4,000,000	33,221	1.F FE
56844Y-AE-7	SPEAK 2018-5A C SPEAK 2018-5A C 6.618% 04/25/31	D	02/28/2023	AADE - AAIA non-Modco - AAM		12,000,375	12,500,000	78,126	1.F FE
576441-AA-7	MANM 2006-5 N2 MANM 2006-5 N2 7.750% 05/26/46	D	01/31/2023	Credit Suisse			7,803,509		6. *
57644F-AA-6	MANM 2005-C/I1A N1 MANM 2005-C/I1A N1 6.750% 12/26/35	D	01/31/2023	Credit Suisse			417,343		6. *
57644F-AA-6	MANM 2005-C/I1A N1 MANM 2005-C/I1A N1 6.750% 12/26/35	D	02/25/2023	Interest Capitalization		15	15		6. *
57645H-AA-1	MANM 2006-4 N2 MANM 2006-4 N2 7.750% 04/25/36	D	01/31/2023	Credit Suisse			6,852,346		6. *
57646E-AH-2	MANM 2007-2 3N4 MANM 2007-2 3N4 8.000% 08/25/37	D	01/31/2023	Credit Suisse			214,634		6. *
63859S-AA-6	NSTRN 2007-B A NSTRN 2007-B A 8.750% 05/25/37	D	01/31/2023	Credit Suisse			802,628		6. *
63860J-AA-3	NSTRN 2007-A A NSTRN 2007-A A 9.790% 03/25/37	D	01/31/2023	Credit Suisse			276,863		6. *
63860M-AA-6	NSTRN 2007-C A NSTRN 2007-C A 8.000% 06/25/37	D	01/31/2023	Credit Suisse			262,556		6. *
65536A-AB-9	NHELN 2006-FM2 N3 NHELN 2006-FM2 N2 8.835% 07/25/36	D	01/31/2023	Credit Suisse			9,700,000		6. FE
65536A-AC-7	NHELN 2006-FM2 N3 NHELN 2006-FM2 N3 8.835% 07/25/36	D	01/31/2023	Credit Suisse			6,420,000		6. FE
65537V-AB-2	NHELN 2007-2 N3 NHELN 2007-2 N2 8.250% 01/25/37	D	01/31/2023	Credit Suisse			4,850,000		6. *
65537V-AC-0	NHELN 2007-2 N3 NHELN 2007-2 N3 8.250% 01/25/37	D	01/31/2023	Credit Suisse			3,100,000		6. *
656058-AS-3	NORMA 2007-1A H NORMA 2007-1A G 10.654% 03/11/49	D	01/31/2023	Credit Suisse			6		6. *
656058-AU-8	NORMA 2007-1A H NORMA 2007-1A H 11.654% 03/11/49	D	01/31/2023	Credit Suisse			10		6. *
67107F-BJ-5	OZLM 2014-8A CRR OZLM 2014-8A CRR 7.980% 10/17/29	D	02/15/2023	AARE II Surplus ISG		5,187,760	5,500,000	35,355	2.A FE
67112A-AE-1	OZLM 2017-21A B OZLM 2017-21A B 6.708% 01/20/31	D	03/30/2023	ALRe Corporate AAM		4,784,945	5,000,000	64,282	1.F FE
69688M-AG-0	PALMER SQUARE CLO LTD PLMRS_18 PLMRS 2018-2A B 6.692% 07/16/31	D	02/28/2023	ALRe Corporate AAM		8,904,513	9,250,000	72,625	1.F FE
69688N-AG-8	PLMRS 2022-2A D PLMRS 2022-2A D 8.789% 07/20/34	D	02/28/2023	AARE Surplus AAM		17,566,104	18,008,796	171,470	2.C FE
69703P-AE-9	PLMRS 2018-1A B PLMRS 2018-1A B 6.542% 04/18/31	D	01/09/2023	BROWNSTONE INVESTMENT GROUP LL		945,500	1,000,000	14,034	1.F FE
69917A-AS-3	PARL 2020-1A CR PARL 2020-1A CR 8.208% 07/20/34	D	01/05/2023	J.P. Morgan Sec		225,000	250,000	4,299	2.C FE
700162-AN-0	PAIA 2016-1A BR PAIA 2016-1A BR 7.152% 08/23/31	D	02/28/2023	AADE - AAIA non-Modco - AAM		960,714	1,000,000	993	1.F FE
70018C-AE-6	PKBLU 2022-2A B1 PKBLU 2022-2A B 7.889% 01/20/35	D	03/21/2023	Various		27,039,840	27,000,000	184,121	1.C FE
70018C-AJ-5	PKBLU 2022-2A B1 PKBLU 2022-2A C 8.739% 01/20/35	D	01/01/2023	Morgan Stanley		9,000,000	9,000,000		1.E FE
70018C-AL-0	PKBLU 2022-2A B1 PKBLU 2022-2A D 10.239% 01/20/35	D	01/01/2023	Morgan Stanley		11,760,000	12,000,000		2.A FE
700696-AE-7	PPSIN 2005-WCW2 C PPSIN 2005-WCW2 C 5.000% 07/25/35	D	01/31/2023	Credit Suisse			4,250,000		6. *
700699-AB-7	PPSIN 2005-WCH1 B PPSIN 2005-WCH1 B 5.000% 02/25/35	D	01/31/2023	Credit Suisse			1,278,436		6. *
70069X-AD-0	PPSIN 2004-WHQ2 D PPSIN 2004-WHQ2 D 15.000% 02/25/35	D	01/31/2023	Credit Suisse			3,030,627		6. *
70070A-AA-3	PPSIN 2005-WHQ2 A PPSIN 2005-WHQ2 A 5.192% 05/25/35	D	01/31/2023	Credit Suisse			5,920,972		6. *
721327-AG-9	PIPK 2023-12A D PIPK 2018-1A D 7.966% 07/24/31	D	01/05/2023	J.P. Morgan Sec		225,038	255,000	4,077	2.C FE
72132K-AJ-4	PIPK 2023-12A D PIPK 2022-11A D 9.369% 07/25/34	D	01/19/2023	Lincoln Fin Mod - AAM		2,984,616	3,000,000	117,117	2.C FE
72133L-AH-5	PIPK 2023-12A D PIPK 2023-12A C 8.439% 04/20/36	D	01/13/2023	BNP Paribas		8,000,000	8,000,000		1.F FE
72133L-AK-8	PIPK 2023-12A D PIPK 2023-12A D 10.469% 04/20/36	D	01/13/2023	BNP Paribas		15,124,000	15,200,000		2.C FE
72133P-AG-8	PIPK 2020-5A D PIPK 2020-5A D 8.058% 04/20/33	D	03/06/2023	Jackson Ntl FI/H - AAM		2,381,598	2,500,000	25,180	2.C FE
74042M-AA-4	PRETSL XXII LTD PRETSL 22-A1 A1 5.287% 09/22/36	D	02/28/2023	AARE Surplus AAM		5,438,251	5,990,542	57,625	1.A FE
74042M-AE-6	PRETSL XXII LTD PRETSL 22-B1 B1 5.577% 09/22/36	D	02/16/2023	ALRe Modco - GMIB - AAM		918,040	1,217,843	10,197	1.E FE
74042M-AG-1	PRETSL XXII LTD PREFERRED TERM XXII 5.577% 09/22/36	D	01/12/2023	ALRe Modco - GMIB - AAM		1,409,441	1,873,605	5,883	1.E FE
74042M-AQ-9	PRETSL XXII LTD PRETSL 22-B3 B3 5.577% 09/22/36	D	02/16/2023	ALRe Modco - GMIB - AAM		918,040	1,217,843	10,197	1.E FE
74732X-AF-4	PYXIS 2007-1A D1 PYXIS 2007-1A D1 11.951% 03/06/47	D	01/31/2023	Credit Suisse		1	11,799,319		1.A Z
74951P-DZ-8	RESIF 2005-B B3 RESIF 2005-B B3 5.340% 06/10/37	D	01/31/2023	Credit Suisse		24,391	1,084,054		6. FE
75009A-AQ-3	RAD 2023-18A D RAD 2023-18A C 7.882% 04/15/36	D	02/02/2023	Natixis UK		8,000,000	8,000,000		1.F FE
75009A-AS-9	RAD 2023-18A D RAD 2023-18A D 9.882% 04/15/36	D	02/02/2023	Natixis UK		8,000,000	8,000,000		2.C FE
75888K-AE-4	REGT8 2017-1A C REGT8 2017-1A C 7.460% 10/17/30	D	03/09/2023	ALRe Modco - VIAC GA - AAM		6,798,050	7,000,000	69,342	1.F FE
76117E-AA-7	RMSF 2008-7A A1 RMSF 2008-7A A1 5.345% 06/25/37	D	01/31/2023	Credit Suisse		2,078,510	5,896,483	4,151	1.A FM
77340L-AE-0	ROCKT 2022-2A C ROCKT 2022-2A B 7.539% 07/20/33	D	01/01/2023	AAIA PRT Ded LMT NonMod AAM		2,000,000	2,000,000	14,659	1.C FE
77340L-AG-5	ROCKT 2022-2A C ROCKT 2022-2A C 8.139% 07/20/33	D	01/01/2023	AAIA PRT Ded LMT NonMod AAM		1,000,000	1,000,000	7,913	1.G FE
77341D-AG-2	ROCKT 2017-3A C ROCKT 2017-3A C 6.608% 10/20/30	D	02/28/2023	AADE - AAIA non-Modco - AAM		963,307	1,000,000	7,158	1.E FE
77341X-AG-8	ROCKT 2022-3A D ROCKT 2022-3A D 10.599% 01/20/35	D	01/01/2023	Bank of America		12,312,500	12,500,000		2.C FE
77342J-AE-3	ROCKT 2018-1A C ROCKT 2018-1A C 6.965% 05/20/31	D	03/24/2023	Various		9,132,447	9,500,000	21,804	1.D FE
77588L-AG-6	RMRK 2021-4A C1 RMRK 2021-4A C1 8.010% 07/10/34	D	01/25/2023	Goldman Sachs		3,483,000	3,750,000	14,184	2.A FE
784205-AB-2	SGMSN 2006-FRE2 N2 SGMSN 2006-FRE2 N2 7.750% 07/25/36	D	01/31/2023	Credit Suisse			2,500,000		6. *
80382Q-AW-2	SAILN 2003-BC2A A SAILN 2004-4A B 7.500% 04/27/34	D	01/31/2023	Credit Suisse			276,383		6. *
80382Q-BB-7	SAILN 2003-BC2A A SAILN 2004-BNCA B 6.750% 09/27/34	D	01/31/2023	Credit Suisse		452,771	1,207,389	1,132	6. FE

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
80382S-AM-0	SAILN 2003-BC2A A SAILN 2003-BC2A A 7.750% 04/27/33	D	01/31/2023	Credit Suisse			141,210		6. *
80382S-AP-3	SAILN 2003-BC2A A SAILN 2003-3 A 7.750% 04/27/33	D	01/31/2023	Credit Suisse		6,698	6,260		1.A FM
80382S-BQ-0	SAILN 2003-BC2A A SAILN 2004-2A B 8.000% 03/27/34	D	01/31/2023	Credit Suisse		307,088	6,465,000	7,183	6. FM
80382S-CG-1	FINM 2004-1 A FINM 2004-1 A 5.250% 06/27/34	D	01/31/2023	Credit Suisse		206	110,125		1.A Z
80382S-CX-4	FRENT 2004-3 A FRENT 2004-3 A 4.500% 11/27/34	D	01/31/2023	Credit Suisse			609		6. *
80382S-CY-2	FRENT 2004-3 A FRENT 2004-3 B 7.500% 11/27/34	D	01/31/2023	Credit Suisse			3,924,353		6. *
82001R-AD-9	SHARP 2004-HS1N NOTE SHARP 2004-HS1N NOTE 5.920% 02/25/34	D	01/31/2023	Credit Suisse			469,872		6. *
828085-AE-0	SPCLO 2022-1A D Silver Point Specialty Credit 8.889% 01/20/36	D	01/01/2023	Barclays		2,000,000	2,000,000		1.F FE
828085-AG-5	SPCLO 2022-1A D Silver Point Specialty Credit 10.609% 01/20/36	D	01/01/2023	Barclays		11,760,000	12,000,000		2.C FE
83610Q-AA-8	SVNIM 2005-2N N1 SVNIM 2005-2N N1 4.703% 07/25/35	D	01/31/2023	Credit Suisse			92,523		6. *
83613T-AB-7	SVNIM 2006-WF2 N4 SVNIM 2006-WF2 N2 8.250% 12/25/36	D	01/31/2023	Credit Suisse			3,600,000		6. FE
83613U-AA-6	SVNIM 2006-WF2 N4 SVNIM 2006-WF2 N3 8.250% 12/25/36	D	01/31/2023	Credit Suisse			1,840,000		6. FE
83613U-AB-4	SVNIM 2006-WF2 N4 SVNIM 2006-WF2 N4 6.500% 12/25/36	D	01/31/2023	Credit Suisse			21,171,120		6. *
83614X-AW-1	SNDPT 2020-1A DR SNDPT 2020-1A DR 8.158% 07/20/34	D	01/10/2023	BROWNSTONE INVESTMENT GROUP LL		1,825,000	2,000,000	35,432	2.C FE
85572R-AA-7	START LTD STARR_18-1 STARR 2018-1 A 4.089% 05/15/43	D	03/21/2023	AARE Surplus AAM		461,544	524,905	358	2.A FE
85816V-AC-0	STCR 2017-1A C STCR 2017-1A C 6.692% 10/15/30	D	03/30/2023	ALRe Corporate AAM		939,682	1,000,000	13,459	1.E FE
87190C-BE-9	TCW CLO LTD TCW_20-1 TCW 2020-1A DRR 8.208% 04/20/34	D	01/10/2023	BROWNSTONE INVESTMENT GROUP LL		1,003,750	1,100,000	19,616	2.C FE
87231B-AG-8	TCI-FLATIRON CLO LTD TFLAT_17- TFLAT 2017-1A C 6.727% 11/18/30	D	02/28/2023	Various		1,934,613	2,000,000	3,176	1.E FE
87244C-AN-6	CHMML 2016-1A CR CHMML 2016-1A CR 7.708% 10/20/30	D	02/28/2023	AAIA NonModco AAM		3,876,508	4,000,000	33,400	1.F FE
87248T-AN-5	TICP 2017-7A BR TICP 2017-7A BR 6.492% 04/15/33	D	02/16/2023	ALRe Modco - VIAC GA - AAM		986,382	1,000,000	5,441	1.C FE
87249A-AE-5	TICP 2017-9A C TICP 2017-9A C 6.688% 01/20/31	D	03/30/2023	ALRe Corporate AAM		1,910,672	2,000,000	25,636	1.F FE
88676N-AG-2	TKO 2022-2A C2B Tikehau CLO 9.039% 01/20/32	D	01/01/2023	JEFFERIES LLC		14,100,000	14,100,000		1.E FE
88676N-AN-7	TKO 2022-2A C2B Tikehau CLO 9.649% 01/20/32	D	01/01/2023	JEFFERIES LLC		7,821,000	7,900,000		1.E FE
894135-AA-0	TRAP 2007-13A B TRAP 2007-13A A1 5.125% 11/09/42	D	01/12/2023	ALRe Modco - GMIB - AAM		2,445,892	2,655,692	22,838	1.A FE
89641A-AU-9	TRNTS 2016-5A DR TRNTS 2016-5A DR 8.918% 10/25/28	D	01/12/2023	ALRe Modco - VIAC GA - AAM		1,000,015	1,000,000	18,562	2.A FE
89641Q-AG-5	TRNTS 2020-14A C TRNTS 2020-14A C 7.818% 01/25/34	D	01/10/2023	BROWNSTONE INVESTMENT GROUP LL		2,587,400	2,720,000	43,922	1.F FE
92331M-AC-2	VENTR 2017-26A C VENTR 2017-26A C 7.408% 01/20/29	D	02/16/2023	AAIA NonModco AAM		1,957,750	2,000,000	11,112	1.D FE
92932L-AB-9	LBAHC 2006-7 N2 LBAHC 2006-7 N2 7.143% 09/25/46	D	01/31/2023	Credit Suisse			3,000,000		1.A Z
92933U-AA-0	WMHEN 2007-WM1 N1 WMHEN 2007-WM1 N1 6.750% 01/25/47	D	01/31/2023	Credit Suisse			4,922,464		1.A Z
92933V-AB-6	WMHEN 2007-WM2 N2 WMHEN 2007-WM2 N2 7.500% 04/25/47	D	01/31/2023	Credit Suisse			12,965,956		6. *
93935M-AA-4	WMNIM 2007-HE1 N1 WMNIM 2007-HE1 N1 8.500% 11/25/36	D	01/31/2023	Credit Suisse			5,117,609		6. *
94949L-AS-9	WELLFLEET CLO LTD WELF_16-2A WELF 2016-2A CR 7.758% 10/20/28	D	03/30/2023	ALRe Corporate AAM		959,617	1,000,000	14,869	2.A FE
94950J-AE-1	WELLFLEET CLO LTD WELF_18-1A WELF 2018-1A C 6.780% 07/17/31	D	02/28/2023	AADE - AAIA non-Modco - AAM		1,910,198	2,000,000	15,819	1.F FE
94950N-AS-1	WELF 2019-1A BR WELF 2019-1A BR 7.158% 07/20/32	D	01/05/2023	J.P. Morgan Sec		932,500	1,000,000	14,833	1.F FE
98887Y-AE-7	ZAIS CLO 11 LTD ZAIS_18-11A ZAIS 2018-11A B 7.058% 01/20/32	D	03/30/2023	ALRe Corporate AAM		14,546,985	15,000,000	202,909	1.C FE
BCC0UG-6P-0	ORIN 2006-2X X ORIN 2006-2X X 5.510% 12/10/51	D	01/31/2023	Credit Suisse			1		6. *
BCC0VX-AB-8	PYXIS 2007-1A D1 PYXIS 2007-1X E 6.000% 03/06/47	D	01/31/2023	Credit Suisse		1	6,678,000		1.A Z
BCC0VX-AC-6	PYXIS 2007-1A D1 PYXIS 2007-1X F 6.000% 03/06/47	D	01/31/2023	Credit Suisse			6,866,812		1.A Z
BCC0WA-QH-7	LSECA 2007-1A C LSECA 2007-1X C 10.310% 04/10/47	D	01/31/2023	Credit Suisse			6,248,598		6. FE
BCC0XQ-S6-0	SQRD 2007-1X SUB SQRD 2007-1X SUB 0.000% 05/11/57	D	01/31/2023	Credit Suisse			4,320,000		6. *
BCC0XQ-SW-6	LSECA 2007-1A C LSECA 2007-1X SUB 0.000% 04/10/47	D	01/31/2023	Credit Suisse			4,050,000		6. *
BCC2G6-1P-9	HARVT 19A C HARVT 19A C 3.988% 04/14/31	B	03/22/2023	WELLS FARGO SECURITIES		898,388	971,230	7,531	1.F FE
BCC2GQ-WU-0	CONTE 5A C CONTE 5A C 4.088% 01/15/31	B	01/05/2023	Citigroup		2,733,729	2,915,977	21,623	1.F FE
BCC2LJ-UA-8	HARVT 17A DR HARVT 17A DR 6.557% 05/11/32	B	01/05/2023	J.P. Morgan Sec		7,605,717	8,482,843	78,611	2.C FE
BCC2R6-UU-4	CONTE 6A CR CONTE 6A CR 4.688% 04/15/34	B	03/24/2023	Various		2,058,483	2,206,997	20,910	1.F FE
BCC2R9-6J-0	BECLO 2A DRR BECLO 2A DRR 5.788% 04/15/34	B	01/04/2023	Morgan Stanley		1,424,998	1,583,331	18,236	2.C FE
BCC321-1J-7	CORDA 9A CR CORDA 9A CR 4.853% 08/20/34	B	01/04/2023	Citigroup		2,454,163	2,638,885	14,485	1.F FE
BCC341-RN-8	ARBR 10A D ARBR 10A D 6.457% 06/15/34	B	01/05/2023	Morgan Stanley		2,520,723	2,840,252	10,939	2.C FE
BCC38Q-60-2	AQUE 2022-7A C AQUE 2022-7A C 6.957% 03/15/36	B	01/13/2023	Bank of America		3,782,271	3,782,271		1.F FE
BCC38Q-61-0	AQUE 2022-7A C AQUE 2022-7A D 8.807% 03/15/36	B	01/13/2023	Bank of America		3,241,946	3,241,946		2.C FE
G30298-AA-0	Eastlands Arena Limited SR SECD NTS 4.000% 10/20/48	B	01/01/2023	Inner Circle Sports LLC		11,640,665	11,640,665		2.A PL
G8661Q-AA-6	TALENT YIELD INT Senior Unsecured 3.125% 05/06/31	D	03/30/2023	ALRe Corporate AAM		4,377,389	5,000,000	63,802	2.A FE
G93128-AA-3	Vista Equity Partners Fund VII VEPF VII TRANCHE A Loans PIK 9.373% 02/28/28	D	03/09/2023	Direct		93,032,500	93,500,000		1.F FE
P40008-AA-1	ELETRANS SA SR SECD NTS 4.060% 12/28/37	D	01/11/2023	Interest Capitalization		386	386		1.G FE
Y6421X-BY-3	NTPC LTD Senior Unsecured 4.250% 02/26/26	D	03/30/2023	ALRe Corporate AAM		8,777,902	9,000,000	39,313	2.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,425,793,604	26,392,769,014	18,028,783	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
29379V-BM-4	ENTERPRISE PRODUCTS OPERATING Junior Subordinated 0.000% 08/16/77		01/12/2023	ALRe Modco - VIAC GA - AAM		3,266,667	3,500,000	20,028	2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						3,266,667	3,500,000	20,028	XXX
96328G-AA-5	Wheels Fleet Lease 1 WFLF 2022-A D 7.299% 02/10/25		03/09/2023	Direct		4,104,258	4,104,258		2.B Z
96328G-AB-3	Wheels Fleet Lease 1 WFLF 2022-A E 8.299% 02/10/25		03/09/2023	Direct		1,368,086	1,368,086		2.B FE
050111-22-4	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - Senior (G1) 6.508% 12/17/50		03/28/2023	Various		49,703,363	50,000,000		1.C FE
050111-22-5	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - Mezz (G1) 7.506% 12/17/50		03/28/2023	Various		25,898,255	26,100,000		1.F FE
050111-22-6	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - Jr Mezz (G1) 8.756% 12/17/50		03/28/2023	Various		29,235,743	31,500,000		2.B FE
000000-00-0	Atlas Securitized Products Fun Project Egypt - Atlas 9.234% 02/08/63		02/23/2023	Direct		575,281,275	575,281,275		2.B FE
000000-00-0	Atlas Securitized Products Fun Atlas Securitized Products Fun 9.234% 02/08/63		03/16/2023	Atlas Securitized Products Fun		375,000,000	375,000,000		2.B Z
000000-00-0	Atlas Securitized Products Fun Project Egypt - Atlas 9.234% 02/08/63		03/16/2023	Atlas Securitized Products Fun		49,718,725	49,718,725		2.B FE
000000-00-0	Atlas Securitized Products Fun Project Egypt - Atlas 9.234% 02/08/63		03/27/2023	Tax Free Exchange		75,000,000	75,000,000	197,231	2.B FE
000249-AA-0	AA MMF 1 LTD AA MMF 1 LTD 6.515% 10/08/51		02/27/2023	Tax Free Exchange		190,980,000	190,980,000	1,105,913	1.G FE
00196#-AA-8	AOP Finance Partners LP AOP Finance Partners Class A N 6.808% 03/31/41		01/18/2023	Interest Capitalization		6,409,019	6,409,019		1.G PL
00196#-AB-6	AOP Finance Partners LP AOP Finance Partners Class B N 7.815% 03/31/41		01/19/2023	Interest Capitalization		3,735,753	3,735,753		2.C PL
257812-AA-5	DFLF2 2021-2 D Donlen Fleet Leasing DFLF II 7.710% 03/31/36		03/31/2023	Direct		663,000	663,000		1.B FE
257812-AB-3	DFLF2 2021-2 D Donlen Fleet Leasing DFLF II 9.110% 03/31/36		03/31/2023	Direct		219,000	219,000		1.E FE
28655*-AA-7	Eliant Invest Holding Lp Eliant Invest Holding LP B 7.164% 12/15/41		03/20/2023	Various		55,149,616	55,149,616		1.G PL
28655*-AB-5	Eliant Invest Holding Lp Eliant Invest Holding LP C 7.914% 12/15/41		03/21/2023	Various		27,574,808	27,574,808		2.C PL
69346Y-A*-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-R 6.058% 01/20/35		01/06/2023	MMTL Modco AAM		24,964,008	25,000,000	297,514	1.F FE
69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F 6.058% 01/20/35		01/20/2023	Interest Capitalization		4	4		1.F FE
69346Y-A@-2	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 A-F 6.058% 01/20/35		01/06/2023	MMTL Modco AAM		73,753,881	73,744,575	877,602	1.F FE
69346Y-AP-8	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 B1-F 3.000% 01/20/35		01/06/2023	Various		92,884,003	102,900,000	620,119	2.A FE
69346Y-AP-8	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 B1-F 3.000% 01/20/35		01/01/2023	AAIA PRT Ded BMY Mod AAM		3,675,000	3,675,000	22,147	2.A FE
69346Y-AQ-6	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 B2-F 3.750% 01/20/35		01/06/2023	Various		79,853,314	89,768,002	676,225	2.C FE
69346Y-AQ-6	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 B2-F 3.750% 01/20/35		01/01/2023	AAIA PRT Ded BMY Mod AAM		3,205,998	3,205,998	24,151	2.C FE
69346Y-AR-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 D1-F 7.000% 01/20/35		01/06/2023	Various		7,863,774	9,016,001	126,780	4.C FE
69346Y-AR-4	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 D1-F 7.000% 01/20/35		01/01/2023	AAIA PRT Ded BMY Mod AAM		322,000	322,000	4,528	4.C FE
69346Y-AT-0	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 B-E 3.842% 01/20/35		01/06/2023	Lincoln Fin Mod - AAM		999,873	1,006,736	6,783	3.B FE
69346Y-AU-7	PK AIRFINANCE PAF_19 PK AIRFINANCE 2020 C-F 5.000% 01/20/35		01/06/2023	Various		47,101,007	52,920,000	531,530	3.C FE
69346Y-AU-7	PK AIRFINANCE PAF_19 PK AIRFINANCE 2020 C-F 5.000% 01/20/35		01/01/2023	AAIA PRT Ded BMY Mod AAM		1,890,001	1,890,001	18,983	3.C FE
69346Y-AV-5	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 C-E 4.242% 01/20/35		01/06/2023	Lincoln Fin Mod - AAM		2,800,465	2,837,166	21,703	3.C FE
69346Y-AW-3	PK AIRFINANCE PAF_20 PK AIRFINANCE 2020 D-E 5.592% 01/20/35		01/06/2023	Lincoln Fin Mod - AAM		3,786,761	3,866,783	41,477	4.C FE
716808-BC-9	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		03/30/2023	Interest Capitalization		34,830	34,830		1.C PL
716808-CL-8	Petros PACE Finance LLC Petros CPACE Class A Sub-Cert 6.363% 01/31/57		01/11/2023	Tax Free Exchange		3,387,120	3,247,171	6,887	1.C PL
716808-CM-6	Petros PACE Finance LLC Petros CPACE Class B Sub-Cert 7.498% 01/31/57		01/11/2023	Tax Free Exchange		69,092	66,269	166	2.B PL
92264#-AA-2	Venerable Holdings Inc Venerable Holdings Inc Increme 6.257% 05/30/33		02/14/2023	Direct		32,934,000	33,000,000		2.C FE
92890C-AD-5	VDL Fleet LLC Lease Plan USA Inc 7.310% 12/31/38		03/24/2023	Direct		637,156	637,156		1.G FE
96328G-AB-3	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class B 5.652% 11/18/38		03/31/2023	NON-BROKER TRADE		97,080	97,080		1.C FE
96328G-AC-1	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class C 5.752% 11/18/38		03/31/2023	NON-BROKER TRADE		814,998	814,998		1.F FE
96328G-AD-9	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class D 7.252% 11/18/38		03/31/2023	NON-BROKER TRADE		525,905	525,905		2.A FE
96328G-AE-7	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class E 8.252% 11/18/38		03/31/2023	NON-BROKER TRADE		785,227	785,227		2.B FE
96328G-AP-2	Wheels Fleet Lease 1 WFLF 2022-A D 7.299% 02/10/25		03/22/2023	Various		2,288,913	2,288,913		2.A FE
96328G-AP-2	Wheels Fleet Lease 1 WFLF 2022-A D 7.299% 02/10/25		03/14/2023	Tax Free Exchange		37,987,169	38,009,117	30,824	2.A FE
96328G-AQ-0	Wheels Fleet Lease 1 WFLF 2022-A E 8.299% 02/10/25		03/22/2023	Various		762,971	762,971		2.B FE
96328G-AQ-0	Wheels Fleet Lease 1 WFLF 2022-A E 8.299% 02/10/25		03/14/2023	Tax Free Exchange		12,661,920	12,669,706	11,682	2.B FE
97988F-AG-3	WDMNT 2022-10A C WDMNT 2022-10A D 11.719% 10/20/34		01/13/2023	WELLS FARGO SECURITIES		11,151,563	11,250,000	212,580	2.C FE
BL4088-91-2	MIDCAP 2023-1 LO MidCap 2023-1 Loan Fund 8.209% 01/20/35	D.	03/08/2023	AMH - AmerUs Group Co.		54,929,688	55,625,000	596,123	1.F FE
74988L-AJ-3	RRAM 2018-3A BR2 RRAM 2018-3A BR2 6.592% 01/15/30	D.	03/07/2023	MIZUHO		2,381,250	2,500,000	23,348	1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
74989M-AE-1	RRAM 2023-26A B1 RRAM 2023-26A B1 7.532% 04/15/38	D.	02/17/2023	Citigroup		25,800,000	25,800,000		1.E FE
74989M-AG-6	RRAM 2023-26A B1 RRAM 2023-26A B2 8.232% 04/15/38	D.	02/17/2023	Citigroup		5,000,000	5,000,000		1.F FE
74989M-AJ-0	RRAM 2023-26A B1 RRAM 2023-26A C1 9.132% 04/15/38	D.	02/17/2023	Citigroup		23,000,000	23,000,000		2.B FE
75000K-AE-7	RRAM 2023-25A C1 RRAM 2023-25A B2 7.682% 04/15/36	D.	02/01/2023	Bank of America		24,750,000	24,750,000		1.E FE
75000K-AG-2	RRAM 2023-25A C1 RR 25 - A 7.982% 04/15/36	D.	02/01/2023	Bank of America		5,000,000	5,000,000		1.F FE
75000K-AJ-6	RRAM 2023-25A C1 RRAM 2023-25A C1 9.632% 04/15/36	D.	02/01/2023	Various		20,600,000	20,600,000		2.B FE
75000K-AL-1	RRAM 2023-25A C1 RR 25 - BBB- 10.082% 04/15/36	D.	02/01/2023	Bank of America		5,900,000	5,900,000		2.C FE
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						2,084,639,872	2,115,320,149	5,454,296	XXX
BANDML-05-0	ALPHA SOURCE INC OTHER 11.663% 11/17/23		01/04/2023	Interest Capitalization		465,157	465,157		6. *
BANDZF-E7-0	Grp Operating Llc GRP OPERATING TK 29.355% 12/31/23		03/31/2023	Interest Capitalization		8,910	8,910		6. *
BL4122-52-1	INEOS US FINANCE LLC TERM B 8.191% 02/16/30		03/24/2023	Taxable Exchange		1,926,812	1,928,828	14,037	3.B FE
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 8.157% 03/30/28		01/19/2023	MMTL Modco AAM		82,404,415	82,626,434	372,634	2.C FE
89364M-BU-7	TRANSDIGM INC TDG TL H 1L USD 23.043% 02/22/27		01/05/2023	Tax Free Exchange		2,372,681	2,373,750		4.A FE
Q84388-AA-3	74 Rickard Rd Sydney Univ Loan Notes 4.300% 01/05/51	B.	01/01/2023	Commonwealth Bk of Australia		108,858,866	108,858,866		1.C Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						196,036,841	196,261,945	386,671	XXX
2509999997. Total - Bonds - Part 3						6,724,721,515	28,722,841,211	23,953,056	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						6,724,721,515	28,722,841,211	23,953,056	XXX
48128B-AF-8	JPMORGAN CHASE Junior Subordinated 5.000% 08/01/23		03/17/2023	Various	5,000,000.000	4,796,875	0.00	31,944	2.B FE
693475-BP-9	PNC FINANCIAL Junior Subordinated 6.250% 06/15/23		02/02/2023	Bank of America	5,000,000.000	5,000,000	0.00		2. FE
693475-BP-9	PNC FINANCIAL Junior Subordinated 6.250% 06/15/23		02/02/2023	Bank of America	8,000,000.000	8,000,000	0.00		2.B FE
14975R-10-2	ABSN 2005-HE8 Preferred 0.000% 11/27/35	D.	01/31/2023	Credit Suisse	100.000		0.00		6. *
23332S-20-8	DSLA NIM CORP Preferred 0.000% 08/19/46	D.	01/31/2023	Credit Suisse	50.000		0.00		6. *
41162J-20-5	HARBORVIEW NIM Preferred 0.000% 11/15/36	D.	01/31/2023	Credit Suisse	11,533,350.000		0.00		6. *
41164C-20-8	HARBORVIEW NIM Preferred 0.000% 11/19/36	D.	01/31/2023	Credit Suisse	10,707,200.000	11	0.00		6. *
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						17,796,886	XXX	31,944	XXX
4509999997. Total - Preferred Stocks - Part 3						17,796,886	XXX	31,944	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						17,796,886	XXX	31,944	XXX
31340#-10-0	Federal Home Loan Bank of Des Federal Home Loan Bk/Iowa		03/01/2023	Direct	600,000.000	66,000,000			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						66,000,000	XXX		XXX
05383*-10-6	Athene Re USA IV INC Common Stock		03/01/2023	Capital Contribution		32,162			
86359*-10-6	Structured Annuity Reinsurance Company Comm Stock		03/01/2023	Capital Contribution		26,064			
000000-00-0	Athene Annuity & Life Assurance Company of New York Common Stock		03/01/2023	Capital Contribution		77,841			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						136,067	XXX		XXX
5989999997. Total - Common Stocks - Part 3						66,136,067	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						66,136,067	XXX		XXX
5999999999. Total - Preferred and Common Stocks						83,932,953	XXX	31,944	XXX
6009999999 - Totals						6,808,654,468	XXX	23,985,000	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36203Y-DX-9	GN 737298 GN 362918 7.500% 09/15/23		03/01/2023	Paydown		725	725	846	737		(12)		(12)		725				9	09/15/2023	1.A
36204A-GX-7	GN 737298 GN 363914 7.500% 06/15/24		03/01/2023	Paydown		311	311	286	308		3		3		311				4	06/15/2024	1.A
38375B-AE-2	GNR 2017-89 B GNR 2010-H02 DI 2.056% 02/20/60		03/01/2023	Paydown				60,792	36,641		(36,641)		(36,641)						2,701	02/20/2060	1.A
38375B-EG-3	GOVERNMENT NATIONAL MORTGAGE GNR 2010-H17 GI 1.008% 04/20/60		02/01/2023	Paydown				30,525	11,780		(11,780)		(11,780)						3,459	04/20/2060	1.A
38375B-GQ-9	GNR 2017-89 B GNR 2010-H24 FI 1.598% 10/20/60		03/01/2023	Paydown				21,581	15,008		(15,008)		(15,008)						660	10/20/2060	1.A
38375B-KB-7	GNR 2017-89 B GNR 2011-H05 AI 1.647% 12/20/60		03/01/2023	Paydown				84,154	44,602		(44,602)		(44,602)						4,247	12/20/2060	1.A
38375B-KT-8	GNR 2017-89 B GNR 2011-H08 CI 1.118% 02/20/61		03/01/2023	Paydown				11,540	8,729		(8,729)		(8,729)						477	02/20/2061	1.A
38375B-KW-1	GNR 2017-89 B GNR 2011-H08 DI 1.702% 02/20/61		03/01/2023	Paydown				19,772	11,149		(11,149)		(11,149)						694	02/20/2061	1.A
38375B-LP-5	GNR 2017-89 B GNR 2011-H11 BI 1.354% 04/20/61		03/01/2023	Paydown				56,726	29,082		(29,082)		(29,082)						2,804	04/20/2061	1.A
38375B-QQ-8	GNR 2017-89 B GNR 2012-H08 SI 1.244% 04/20/62		03/01/2023	Paydown				9,216	6,866		(6,866)		(6,866)						276	04/20/2062	1.A
38375B-SB-9	GNR 2017-89 B GNR 2012-H12 FI 1.094% 05/20/62		03/01/2023	Paydown				32,293	26,774		(26,774)		(26,774)						1,808	05/20/2062	1.A
38375B-TS-1	GNR 2017-89 B GNR 2012-H14 KI 0.964% 07/20/62		03/01/2023	Paydown				11,538	7,675		(7,675)		(7,675)						395	07/20/2062	1.A
38375B-Y3-0	GNR 2017-89 B GNR 2013-H11 FI 1.870% 04/20/63		03/01/2023	Paydown				60,158	17,357		(17,357)		(17,357)						4,848	04/20/2063	1.A
38375B-ZF-2	GNR 2017-89 B GNR 2012-H27 SI 1.798% 10/20/62		03/01/2023	Paydown				17,831	8,718		(8,718)		(8,718)						456	10/20/2062	1.A
38375B-ZT-2	GNR 2017-89 B GNR 2012-H29 SI 1.748% 10/20/62		03/01/2023	Paydown				13,502	8,603		(8,603)		(8,603)						512	10/20/2062	1.A
38375U-BG-4	GNR 2017-89 B GNR 2013-H25 SI 1.624% 10/20/63		03/01/2023	Paydown				23,884	16,702		(16,702)		(16,702)						469	10/20/2063	1.A
38375U-EE-6	GNR 2017-89 B GNR 2014-H03 SI 1.651% 01/20/64		03/01/2023	Paydown				74,451	48,667		(48,667)		(48,667)						2,169	01/20/2064	1.A
38375U-FN-5	GNR 2017-89 B GNR 2014-H10 BI 1.381% 04/20/64		02/01/2023	Paydown				24,858	17,622		(17,622)		(17,622)						472	04/20/2064	1.A
38375U-FR-6	GNR 2017-89 B GNR 2014-H10 GI 1.730% 04/20/64		03/01/2023	Paydown				23,693	16,166		(16,166)		(16,166)						564	04/20/2064	1.A
38375U-PY-0	GNR 2017-89 B GNR 2014-H19 GI 1.711% 09/20/64		03/01/2023	Paydown				45,100	31,506		(31,506)		(31,506)						1,367	09/20/2064	1.A
38375U-QG-8	GNR 2017-89 B GNR 2014-H20 AI 1.500% 10/20/64		03/01/2023	Paydown				90,181	76,588		(76,588)		(76,588)						3,638	10/20/2064	1.A
38375U-TN-0	GNR 2017-89 B GNR 2015-H03 BI 1.619% 01/20/65		03/01/2023	Paydown				54,095	44,163		(44,163)		(44,163)						1,995	01/20/2065	1.A
38375U-VC-1	GNR 2017-89 B GNR 2015-H08 DI 1.487% 03/20/65		03/01/2023	Paydown				52,979	39,502		(39,502)		(39,502)						1,937	03/20/2065	1.A
38375U-VZ-0	GNR 2017-89 B GNR 2015-H09 BI 1.671% 03/20/65		03/01/2023	Paydown				8,307	5,397		(5,397)		(5,397)						301	03/20/2065	1.A
38375U-WN-6	GNR 2017-89 B GNR 2016-H11 CI 1.734% 05/20/66		03/01/2023	Paydown				37,728	23,433		(23,433)		(23,433)						579	05/20/2066	1.A
38375U-ZG-8	GNR 2017-89 B GNR 2017-H09 GI 1.627% 03/20/67		03/01/2023	Paydown				48,444	37,075		(37,075)		(37,075)						1,982	03/20/2067	1.A
38376E-TN-5	GNR 2017-89 B GNR 2009-H01 FI 1.675% 11/20/59		02/01/2023	Paydown				85,285	40,308		(40,308)		(40,308)						3,340	11/20/2059	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38376R-2Y-1	GNR 2017-89 B GNR 2017-H12 BI 1.849% 05/20/67		03/01/2023	Paydown				108,683	79,283		(79,283)		(79,283)						3,279	05/20/2067	1.A
..38376R-5B-8	GNR 2017-89 B GNR 2017-H14 VI 1.704% 06/20/67		03/01/2023	Paydown				58,941	41,957		(41,957)		(41,957)						1,796	06/20/2067	1.A
..38376R-DN-3	GNR 2017-89 B GNR 2015-H16 TI 0.055% 07/20/65		03/01/2023	Paydown				39,042	20,554		(20,554)		(20,554)						77	07/20/2065	1.A
..38376R-DS-2	GNR 2017-89 B GNR 2015-H16 LI 2.000% 07/20/65		03/01/2023	Paydown				151,987	86,955		(86,955)		(86,955)						3,782	07/20/2065	1.A
..38376R-FS-0	GNR 2017-89 B GNR 2015-H19 LI 0.090% 08/20/65		03/01/2023	Paydown				117,793	77,108		(77,108)		(77,108)						508	08/20/2065	1.A
..38376R-FT-8	GNR 2017-89 B GNR 2015-H19 MI 0.087% 08/20/65		03/01/2023	Paydown				9,082	5,345		(5,345)		(5,345)						15	08/20/2065	1.A
..38376R-GS-9	GNR 2017-89 B GNR 2015-H22 BI 1.810% 09/20/65		03/01/2023	Paydown				5,726	4,408		(4,408)		(4,408)						197	09/20/2065	1.A
..38376R-HT-6	GNR 2017-89 B GNR 2015-H24 BI 1.539% 08/20/65		03/01/2023	Paydown				63,285	19,938		(19,938)		(19,938)						2,297	08/20/2065	1.A
..38376R-JQ-0	GNR 2017-89 B GNR 2015-H26 AI 1.844% 10/20/65		03/01/2023	Paydown				63,179	37,622		(37,622)		(37,622)						1,786	10/20/2065	1.A
..38376R-KL-9	GNR 2017-89 B GNR 2015-H28 CI 1.219% 10/20/65		03/01/2023	Paydown				34,278	14,359		(14,359)		(14,359)						1,141	10/20/2065	1.A
..38376R-M5-2	GNR 2017-89 B GNR 2016-H26 BI 1.357% 10/20/66		03/01/2023	Paydown				140,748	80,060		(80,060)		(80,060)						4,927	10/20/2066	1.A
..38376R-N5-1	GNR 2017-89 B GNR 2016-H26 MI 1.778% 12/20/66		03/01/2023	Paydown				15,830	12,610		(12,610)		(12,610)						418	12/20/2066	1.A
..38376R-NN-2	GNR 2017-89 B GNR 2016-H03 BI 1.696% 01/20/66		03/01/2023	Paydown				43,935	33,511		(33,511)		(33,511)						1,487	01/20/2066	1.A
..38376R-NX-0	GNR 2017-89 B GNR 2016-H01 IO 1.591% 12/20/65		03/01/2023	Paydown				67,497	32,883		(32,883)		(32,883)						4,205	12/20/2065	1.A
..38376R-NY-8	GNR 2017-89 B GNR 2016-H01 BI 1.390% 11/20/65		03/01/2023	Paydown				64,170	41,425		(41,425)		(41,425)						1,722	11/20/2065	1.A
..38376R-QH-2	GNR 2017-89 B GNR 2016-H04 AI 1.622% 02/20/66		03/01/2023	Paydown				83,788	48,168		(48,168)		(48,168)						2,389	02/20/2066	1.A
..38376R-RC-2	GNR 2017-89 B GNR 2016-H07 CI 1.600% 03/20/66		03/01/2023	Paydown				144,239	84,604		(84,604)		(84,604)						4,837	03/20/2066	1.A
..38376R-RP-3	GNR 2017-89 B GNR 2016-H07 LI 1.518% 01/20/66		03/01/2023	Paydown				91,324	57,069		(57,069)		(57,069)						3,273	01/20/2066	1.A
..38376R-SA-5	GNR 2017-89 B GNR 2016-H06 MI 1.013% 02/20/66		03/01/2023	Paydown				74,108	51,526		(51,526)		(51,526)						2,802	02/20/2066	1.A
..38376R-SC-1	GNR 2017-89 B GNR 2016-H06 GI 1.336% 03/20/66		03/01/2023	Paydown				74,731	30,622		(30,622)		(30,622)						3,172	03/20/2066	1.A
..38376R-SY-3	GNR 2017-89 B GNR 2016-H09 TI 1.649% 04/20/66		03/01/2023	Paydown				44,378	35,762		(35,762)		(35,762)						1,476	04/20/2066	1.A
..38376R-T5-5	GNR 2017-89 B GNR 2017-H04 KI 1.530% 01/20/67		03/01/2023	Paydown				13,809	9,478		(9,478)		(9,478)						431	01/20/2067	1.A
..38376R-TF-3	GNR 2017-89 B GNR 2016-H09 AI 1.503% 03/20/66		03/01/2023	Paydown				15,019	10,658		(10,658)		(10,658)						412	03/20/2066	1.A
..38376R-UM-6	GNR 2017-89 B GNR 2016-H10 CI 1.655% 05/20/66		03/01/2023	Paydown				123,903	94,465		(94,465)		(94,465)						4,643	05/20/2066	1.A
..38376R-VB-9	GNR 2017-89 B GNR 2016-H13 AI 1.478% 03/20/66		03/01/2023	Paydown				233,640	162,993		(162,993)		(162,993)						11,580	03/20/2066	1.A
..38376R-WJ-6	GNR 2017-89 B GNR 2016-H16 IO 1.401% 06/20/66		03/01/2023	Paydown				124,038	67,980		(67,980)		(67,980)						1,985	06/20/2066	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38376R-WW-2	GNR 2017-89 B GNR 2016-H15 IO 1.635% 07/20/66		03/01/2023	Paydown				164,901	104,483		(104,483)		(104,483)						5,006	07/20/2066	1.A
..38377E-X2-5	GNR 2017-89 B GNR 2010-H07 BI 1.925% 04/20/60		03/01/2023	Paydown				27,660	15,398		(15,398)		(15,398)						1,473	04/20/2060	1.A
..38378B-AW-9	GNR 2017-89 B GNR 2011-161 C 3.431% 04/16/45		03/01/2023	Paydown		3,600	3,600	3,729	3,670		(70)		(70)		3,600				21	04/16/2045	1.A
..38378B-DK-2	GNR 2017-89 B GNR 2012-19 Z 3.500% 08/16/52		03/01/2023	Paydown		4,251	4,251	4,428	4,457		(206)		(206)		4,251				25	08/16/2052	1.A
..38378B-EQ-8	GNR 2017-89 B GNR 2012-28 Z 3.250% 01/16/52		03/01/2023	Paydown		3,743	3,743	3,818	3,859		(116)		(116)		3,743				20	01/16/2052	1.A
..38378B-YH-6	GNR 2017-89 B GNR 2012-86 Z 3.066% 12/16/53		03/01/2023	Paydown		8,371	8,371	8,526	8,615		(244)		(244)		8,371				43	12/16/2053	1.A
..38378B-YW-3	GNR 2017-89 B GNR 2012-85 B 2.764% 09/16/52		03/01/2023	Paydown		16,592	16,592	16,668	16,633		(41)		(41)		16,592				77	09/16/2052	1.A
..38378K-SU-4	GNR 2017-89 B GNR 2013-74 AG 2.525% 12/16/53		03/01/2023	Paydown		41,771	41,771	41,474	41,533		238		238		41,771				112	12/16/2053	1.A
..38378N-6Q-1	GNR 2017-89 B GNR 2014-93 ZC 3.433% 11/16/55		03/01/2023	Paydown		65,882	65,882	67,646	68,361		(2,479)		(2,479)		65,882				377	11/16/2055	1.A
..38378U-8F-7	GNR 2017-89 B GNR 2015-H04 BI 1.659% 02/20/65		03/01/2023	Paydown				32,246	20,744		(20,744)		(20,744)						872	02/20/2065	1.A
..38379K-3R-7	GNR 2017-89 B GNR 2015-169 C 3.000% 07/16/57		03/01/2023	Paydown		17,538	17,538	17,589	17,575		(37)		(37)		17,538				88	07/16/2057	1.A
..38379K-G3-6	GNR 2017-89 B GNR 2015-140 B 3.000% 06/16/57		03/01/2023	Paydown		4,909	4,909	4,929	4,923		(13)		(13)		4,909				25	06/16/2057	1.A
..38379R-AH-6	GNR 2017-89 B GNR 2015-183 C 2.800% 09/16/57		03/01/2023	Paydown		5,850	5,850	5,766	5,786		64		64		5,850				27	09/16/2057	1.A
..38379R-HB-2	GNR 2017-89 B GNR 2016-36 IO 0.685% 08/16/57		03/01/2023	Paydown				4,627	2,784		(2,784)		(2,784)						82	08/16/2057	1.A
..38379R-WA-7	GNR 2017-89 B GNR 2017-76 B 2.600% 12/16/56		03/01/2023	Paydown		16,325	16,325	15,759	15,872		453		453		16,325				71	12/16/2056	1.A
..38379U-FV-3	GNR 2017-89 B GNR 2016-24 IO 0.626% 09/16/57		03/01/2023	Paydown				15,033	8,791		(8,791)		(8,791)						379	09/16/2057	1.A
..38379U-NE-2	GNR 2017-89 B GNR 2016-45 B 3.000% 02/16/58		03/01/2023	Paydown		12,139	12,139	11,294	2,144		847		847		12,139				48	02/16/2058	1.A
..38380L-C9-2	GNR 2017-89 B GNR 2019-H15 IL 1.769% 08/20/69		03/01/2023	Paydown				20,730	18,086		(18,086)		(18,086)						587	08/20/2069	1.A
..38380L-VM-2	GNR 2017-89 B GNR 2019-H10 CI 0.000% 06/20/69		03/01/2023	Paydown				27,363	28,715		(28,715)		(28,715)							06/20/2069	1.A
..576863-BB-9	MATSON NAVIGATION CO INC Unsecured 5.337% 09/04/28		03/04/2023	Call 101.1344		978,981	968,000	968,000	968,000						968,000				36,812	09/04/2028	1.A
..912828-ZD-5	UNITED STATES TREASURY TREASURY NOTE 0.500% 03/15/23		03/15/2023	Maturity		7,268,000	7,268,000	7,317,822	7,271,595		(3,595)		(3,595)		7,268,000				18,170	03/15/2023	1.A
0109999999. Subtotal - Bonds - U.S. Governments						8,448,988	8,438,007	11,786,926	10,504,525		(2,075,665)		(2,075,665)		8,438,007				171,115	XXX	XXX
..459056-LD-7	INTERNATIONAL BANK FOR RECONST Senior Unsecured 7.625% 01/19/23	D	01/19/2023	Maturity		3,000,000	3,000,000	3,851,370	3,003,384		(3,384)		(3,384)		3,000,000				114,375	01/19/2023	1.A FE
0309999999. Subtotal - Bonds - All Other Governments						3,000,000	3,000,000	3,851,370	3,003,384		(3,384)		(3,384)		3,000,000				114,375	XXX	XXX
..40467@-AA-8	HA-GA RECEIVABLES TRUST SERIES P/T CERTS SER A 4.000% 04/01/34		03/01/2023	Redemption 100.0000		295,323	295,323	295,323	295,323						295,323				1,971	04/01/2034	1.C
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						295,323	295,323	295,323	295,323						295,323				1,971	XXX	XXX
..31298G-PM-6	FG G05315 FG C47628 6.000% 02/01/31		03/01/2023	Paydown		26	26	29	29		(3)		(3)		26					02/01/2031	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31358S-4Z-1	FANNIE MAE FNMA_01-T1 FNGT 2001-T1 A2 4.740% 10/25/40		03/01/2023	Paydown		11,436	11,436	11,486	11,436						11,436				88	10/25/2040	1.A
..31358U-VY-9	FNR 1989-96 R FNR G93-17 FH 5.995% 04/25/23		03/25/2023	Paydown		75	75	75	75						75					04/25/2023	1.A
..31359E-XG-1	FNR 1989-96 R FNR 1993-189 FB 2.920% 10/25/23		03/25/2023	Paydown		1,003	1,003	998	998		6		6		1,003				5	10/25/2023	1.A
..31371H-F2-9	FN 346727 FN 252285 7.000% 12/01/28		03/01/2023	Paydown		547	547	639	584		(37)		(37)		547				6	12/01/2028	1.A
..31375W-D8-1	FN 346727 FN 346727 9.000% 12/01/24		03/01/2023	Paydown		1,024	1,024	1,235	1,074		(50)		(50)		1,024				15	12/01/2024	1.A
..31376Z-UY-7	FN 346727 FN 3.550% 04/01/27		03/01/2023	Paydown		121	121	121	121						121				1	04/01/2027	1.A
..31379H-QZ-6	FN 346727 FN 419972 6.500% 04/01/28		03/01/2023	Paydown		155	155	178	167		(12)		(12)		155				2	04/01/2028	1.A
..31394D-JW-1	FANNIEMAE WHOLE LOAN FNMA_05-W FNW 2005-W2 A8 5.410% 05/25/35		03/01/2023	Paydown		19,141	19,141	18,770	18,947		194		194		19,141				153	05/25/2035	1.A
..47232X-AA-6	JEFFERIES MILITARY HSG TR XLI JMHT 2010-SILL A 6.730% 06/10/55		03/10/2023	Redemption 100.0000		30,507	30,507	30,871	30,812		(305)		(305)		30,507				343	06/10/2055	1.G FE
..48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS 5.242% 12/10/32		03/10/2023	Redemption 100.0000		242,077	242,077	242,077	242,077						242,077				2,118	12/10/2032	1.B
..91426*-AA-3	UNIVERSITY FACULTY OFFICE BLDG SECD NTS 6.270% 11/10/33		03/10/2023	Redemption 100.0000		198,451	198,451	198,451	198,451						198,451				2,077	11/10/2033	2.A
0909999999. Subtotal - Bonds - U.S. Special Revenues						504,563	504,563	504,930	504,771		(207)		(207)		504,563				4,808	XXX	XXX
. 000000-00-0	TIDEWATER AUTO RECEIVABLES TRU TMCAT 2019-A A 8.370% 10/15/25		03/10/2023	Various		4,344,056	4,344,056	4,344,056	4,344,056						4,344,056				950,915	10/15/2025	1.D Z
. 000000-00-0	Tiger Global Private Investmen Tiger Global Private Investmen 8.841% 02/10/27		02/22/2023	Tax Free Exchange		159,750,448	160,000,000	159,600,000	159,741,663		8,784		8,784		159,750,448				2,047,255	02/10/2027	2.C FE
. 000000-00-0	Brightwood Capital MM CLO 2022 Brightwood Capital MM CLO 2022 8.818% 12/31/32		02/24/2023	Tax Free Exchange		8,750,000	8,750,000	8,750,000	8,750,000						8,750,000				261,855	12/31/2032	2.B PL
..00038P-AA-8	AASET 2021-1A A AASET 2021-1A A 2.950% 11/16/41		03/16/2023	Paydown		44,243	44,243	43,788	43,853		390		390		44,243				222	11/16/2041	1.G FE
..00105H-EE-2	AFC 1999-4 2A AFC 1999-4 2A 5.725% 12/26/29		03/27/2023	Paydown		17,677	17,677	11,137			6,541		6,541		17,677				140	12/26/2029	1.A FM
..00105H-EE-2	AFC 1999-4 2A AFC 1999-4 2A 5.725% 12/26/29		02/27/2023	Paydown		100,969	100,969	63,611			37,359		37,359		100,969				430	12/26/2029	1.A Z
..00109B-AA-3	AFN 2019-1A A1 AFN 2019-1A A1 3.780% 05/20/49		03/20/2023	Paydown		18,560	18,560	18,271	18,274		287		287		18,560				117	05/20/2049	1.A FE
..00109B-AB-1	AFN 2019-1A A1 AFN 2019-1A A2 4.460% 05/20/49		03/20/2023	Paydown		5,051	5,051	5,048	5,048		2		2		5,051				38	05/20/2049	1.F FE
..00115A-AQ-2	AEP TRANSMISSION COMPANY LLC Senior Unsecured 5.400% 03/15/53		03/15/2023	Royal Bank of Canada ...		10,155,700	10,000,000	9,947,000			4		4		9,947,004		208,696	208,696	6,000	03/15/2053	1.F FE
..00212F-BL-3	ASG RESECURITIZATION TRUST ASG ASG 2009-2 M25 2.946% 05/24/36		03/01/2023	Paydown		147,723	152,917	113,221	139,940		7,783		7,783		147,723				577	05/24/2036	1.A FM
..00212J-BN-1	ASG RESECURITIZATION TRUST ASG ASG 2009-3 M35 3.472% 03/26/37		03/01/2023	Paydown		289,229	340,053	291,240	291,240		(2,011)		(2,011)		289,229				1,704	03/26/2037	1.A FM
..00213G-BL-0	ASG RESECURITIZATION TRUST ASG ASG 2012-1 M36 3.934% 04/28/36		03/01/2023	Paydown		28,045	28,045	28,253	28,489		(444)		(444)		28,045				82	04/28/2036	4.B FM
..00214W-AA-9	APS RESECURITIZATION TRUST APS APS 2016-3 1A 7.095% 11/27/66		03/27/2023	Paydown		260,982	260,982	333,798	336,014		(75,032)		(75,032)		260,982				1,616	11/27/2066	1.F FE
..00214W-AC-5	APS RESECURITIZATION TRUST APS APS 2016-3 2A 7.095% 11/27/46		03/27/2023	Paydown		58,500	58,500	75,283	76,037		(17,538)		(17,538)		58,500				348	11/27/2046	2.A FE
..00221@-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS 4.450% 08/20/43		03/20/2023	Redemption 100.0000		11,857	11,857	11,975	11,952		(96)		(96)		11,857				88	08/20/2043	1.E
..00230@-AA-8	AT&T INC P/T CERTS 4.003% 05/15/46		03/15/2023	Redemption 100.0000		47,285	47,285	47,758	47,733		(448)		(448)		47,285				316	05/15/2046	2.B

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00253C-HZ-3	AMT 2002-2 M3 AMT 2002-2 M3 6.740% 03/25/33		02/03/2023	Paydown		4,032	4,032	2,459			1,572		1,572		4,032					03/25/2033	1.A Z
..00255U-AA-3	APOLLO AVIATION SECURITIZATION AASET 2020-1A A 3.351% 01/16/40		02/15/2023	Paydown		2,082	2,082	2,081	2,081		1		1		2,082				12	01/16/2040	2.A FE
..00392#-AA-0	Abteen 2019 1 ABTEEN 2019-1 A 3.930% 08/15/39		03/15/2023	Paydown		47,916	47,916	47,916	47,916						47,916				314	08/15/2039	1.B PL
..00432C-DK-4	ACCESS GROUP INC ACCSS_07-A ACCSS 2007-A B 5.508% 02/25/37		02/27/2023	Paydown		532,359	532,359	511,707	512,970		19,389		19,389		532,359				7,377	02/25/2037	2.B FE
..00436M-AA-3	AALLC 2018-1 C AALLC 2018-1 A 3.870% 12/02/33		03/02/2023	Paydown		61,473	61,473	59,302			2,170		2,170		61,473				198	12/02/2033	1.F FE
..00436M-AB-1	AALLC 2018-1 C AALLC 2018-1 B 4.510% 12/02/33		03/02/2023	Paydown		17,564	17,564	16,922			642		642		17,564				66	12/02/2033	2.B FE
..004375-DG-3	ACCREDITED MORTGAGE LOAN TRUST ACCR 2005-2 M4 5.745% 07/25/35		03/27/2023	Paydown		379,999	379,999	307,807	379,266		733		733		379,999				3,105	07/25/2035	1.A FM
..004375-EL-1	ACCREDITED MORTGAGE LOAN TRUST ACCR 2005-4 M2 5.285% 12/25/35		03/27/2023	Paydown		7,672	7,672	5,076	6,792		880		880		7,672				90	12/25/2035	1.A FM
..004375-EX-5	ACCR 2006-1 M9 ACCR 2006-1 M1 5.175% 04/25/36		03/27/2023	Paydown		164,849	164,849	107,152	142,909		21,940		21,940		164,849				446	04/25/2036	1.A FM
..00441T-AF-0	ACE 2006-HE3 M1 ACE 2006-HE3 M1 5.280% 06/25/36		02/27/2023	Paydown			(10,306)													06/25/2036	6. *
..00442I-CH-4	ACE SECURITIES CORP ACE_03-HS1 ACE 2003-HS1 M3 8.595% 06/25/33		03/27/2023	Paydown		63,075	63,075	54,964	61,098		1,977		1,977		63,075				365	06/25/2033	1.A FM
..00442I-TS-2	ACE 2005-SD3 M3 ACE 2005-SD3 M3 7.345% 08/25/45		03/27/2023	Paydown			7,652	1			(1)		(1)							08/25/2045	1.A Z
..00442B-AD-3	ACE 2006-HE4 A2D ACE 2006-HE4 A2C 5.165% 10/25/36		03/27/2023	Paydown		9,594	9,594	5,450	4,142		5,452		5,452		9,594				22	10/25/2036	1.A FM
..00442B-AE-1	ACE 2006-HE4 A2D ACE 2006-HE4 A2D 5.345% 10/25/36		03/27/2023	Paydown		19,051	19,051	10,173	6,646		10,946		10,946		19,051				38	10/25/2036	1.A FM
..00442B-AE-1	ACE 2006-HE4 A2D ACE 2006-HE4 A2D 5.345% 10/25/36		03/27/2023	Paydown		3,436	3,436	1,468			1,968		1,968		3,436				2	10/25/2036	1.A FM
..00442E-AJ-4	ACE 2006-NC3 M2 ACE 2006-NC3 M1 5.205% 12/25/36		02/27/2023	Paydown			15,671													12/25/2036	6. *
..00442L-AF-6	ACE 2007-HE4 M6 ACE 2007-HE4 M1 5.550% 05/25/37		02/27/2023	Paydown			(45)	(9)			9		9							05/25/2037	6. *
..00442V-AE-7	ACE SECURITIES CORP ACE_06-ASP ACE 2006-ASP3 A2D 5.325% 06/25/36		03/27/2023	Paydown		146,927	146,927	125,642	138,854		8,073		8,073		146,927				497	06/25/2036	1.A FM
..00443K-AD-2	ACE SECURITES CORPORATION ACE_ ACE 2006-ASP6 A2B 5.085% 12/25/36		03/27/2023	Paydown		85,925	85,925	34,715	31,092		54,834		54,834		85,925				170	12/25/2036	1.A FM
..00443L-AA-6	ACE SECURITIES ACE_07-HE1 ACE 2007-HE1 A1 5.145% 01/25/37		03/27/2023	Paydown		19,444	19,444	11,111	11,111		8,333		8,333		19,444				47	01/25/2037	1.A FM
..00443L-AB-4	ACE SECURITIES ACE_07-HE1 ACE 2007-HE1 A2A 5.025% 01/25/37		03/27/2023	Paydown		33,311	33,311	20,483	20,483		12,829		12,829		33,311				70	01/25/2037	1.A FM
..00443L-AC-2	ACE SECURITIES ACE_07-HE1 ACE 2007-HE1 A2B 5.085% 01/25/37		03/27/2023	Paydown		28,804	28,804	17,668	17,668		11,136		11,136		28,804				60	01/25/2037	1.A FM
..00443L-AD-0	ACE SECURITIES ACE_07-HE1 ACE 2007-HE1 A2C 5.185% 01/25/37		03/27/2023	Paydown		31,161	31,161	19,099	19,099		12,062		12,062		31,161				65	01/25/2037	1.A FM
..00443L-AE-8	ACE SECURITIES ACE_07-HE1 ACE 2007-HE1 A2D 5.345% 01/25/37		03/27/2023	Paydown		190	190	133	120		70		70		190					01/25/2037	1.A FM
..006346-AS-9	ADMSO 2018-1 C ADMSO 2018-1 A 4.810% 11/15/48		03/15/2023	Paydown		207,732	207,732	206,683	206,773		959		959		207,732				1,665	11/15/2048	1.F FE
..007036-FB-7	ARMT 2004-5 P ARMT 2004-5 CB1 3.991% 04/25/35		03/01/2023	Paydown		1,520	1,520	1,064			456		456		1,520				4	04/25/2035	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..007036-FR-2	ARMT 2005-1 CB9 ARMT 2005-1 2A22 4.185% 05/25/35		03/01/2023	Paydown		161	161	151	160		1		1		161				1	05/25/2035	1.A FM
..007036-HV-1	ARMT 2005-3 2A1 ARMT 2005-3 2A1 3.919% 07/25/35		03/01/2023	Paydown		1,799	1,799	1,763	1,800						1,799				12	07/25/2035	1.A FM
..007036-HV-1	ARMT 2005-3 2A1 ARMT 2005-3 2A1 3.919% 07/25/35		03/01/2023	Paydown		7,617	7,617	7,531	7,656		(40)		(40)		7,617				52	07/25/2035	1.D FM
..007036-KC-9	ARMT 2005-4 2A1 ARMT 2005-4 2A1 4.524% 08/25/35		03/01/2023	Paydown		1,299	1,299	1,095	1,250		49		49		1,299				9	08/25/2035	1.A FM
..007036-MQ-6	ARMT 2005-7 P ARMT 2005-7 1A1 4.375% 10/25/35		03/01/2023	Paydown		10,018	10,018	8,391	7,002		3,016		3,016		10,018				52	10/25/2035	1.A FM
..007036-PD-2	ARMT 2005-6A P ARMT 2005-6A 1A31 5.345% 11/25/35		03/25/2023	Paydown		15,092	15,092	14,462	14,642		450		450		15,092				110	11/25/2035	1.A FM
..007037-AB-0	ARMT 2007-1 CB3 ARMT 2007-1 2A1 4.645% 03/25/37		03/01/2023	Paydown		6,581	6,581	6,383	6,383		198		198		6,581				51	03/25/2037	4.B FM
..00703R-AA-8	ARMT 2007-3 CB5 ARMT 2007-3 1A1 4.501% 11/25/37		01/01/2023	Paydown		4,361	4,361	4,411	4,673		(312)		(312)		4,361				15	11/25/2037	3.C FM
..00764M-CF-2	AEGIS ASSET BACKED SECURITIES AABST 2004-3 M1 5.745% 09/25/34		03/27/2023	Paydown		63,990	63,990	62,860	63,002		988		988		63,990				477	09/25/2034	1.A FM
..00912X-AX-2	AIR LEASE CORPORATION Senior Unsecured 2.750% 01/15/23		01/15/2023	Maturity		5,000,000	5,000,000	5,004,338	5,000,000						5,000,000				68,750	01/15/2023	2.B FE
..009158-BF-2	AIR PROD & CHEM Senior Unsecured 4.800% 03/03/33		03/15/2023	Goldman Sachs		13,654,980	13,500,000	13,476,645			72		72		13,476,717		178,263	178,263	25,200	03/03/2033	1.D Z
..00971A-AA-0	AJAXM 2021-A A1 AJAXM 2021-A A1 1.065% 09/25/65		02/25/2023	Paydown		10,146	10,146	8,421			1,725		1,725		10,146				9	09/25/2065	1.A Z
..00971A-AA-0	AJAXM 2021-A A1 AJAXM 2021-A A1 1.065% 09/25/65		03/25/2023	Paydown		4,989	4,989	4,141			848		848		4,989				9	09/25/2065	1.A FE
..01185*-AA-3	ALASKA VENTURES LLC SR SECD NTS 4.670% 06/30/33		03/31/2023	Redemption 100.0000		284,182	284,182	284,182	284,182						284,182				3,318	06/30/2033	2.C PL
..01185*-AB-1	ALASKA VENTURES LLC SR SECD NTS 4.670% 06/30/33		03/31/2023	Redemption 100.0000		51,125	51,125	51,125	51,125						51,125				597	06/30/2033	2.C PL
..01852T-AA-1	ALBT 2007-0A1 A1 ALBT 2007-0A1 A1 5.325% 07/25/37		02/27/2023	Paydown		3,709	3,709	2,559			1,150		1,150		3,709				10	07/25/2037	1.A Z
..021345-AA-1	ALTA WIND HOLDINGS LLC P/T CERTS 7.000% 06/30/35		01/12/2023	Redemption 100.0000		(20)	(20)	(22)	5,835		(5,855)		(5,855)		(20)				12	06/30/2035	2.C FE
..021460-AD-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-16CB A4 6.000% 06/25/36		03/01/2023	Paydown		21,630	21,043	16,657	12,797		8,833		8,833		21,630				205	06/25/2036	1.A FM
..021468-AA-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-14CB A1 6.000% 06/25/36		03/01/2023	Paydown		16,370	77,441	54,583	46,769		(30,399)		(30,399)		16,370				768	06/25/2036	1.A FM
..02146Q-AA-1	CWALT 2006-0A10 2A2 CWALT 2006-0A10 1A1 4.098% 08/25/46		01/01/2023	Paydown		65,378	64,420	62,526	64,235		1,143		1,143		65,378				164	08/25/2046	1.F FM
..02146Q-AA-1	CWALT 2006-0A10 2A2 CWALT 2006-0A10 1A1 4.098% 08/25/46		02/01/2023	Paydown		99,707	99,707	96,776	99,420		287		287		99,707				531	08/25/2046	2.A FM
..02146Q-AA-1	CWALT 2006-0A10 2A2 CWALT 2006-0A10 1A1 4.098% 08/25/46		03/01/2023	Paydown		12,405	13,608	13,208	13,569		(1,163)		(1,163)		12,405				115	08/25/2046	2.B FM
..02146Q-AA-1	CWALT 2006-0A10 2A2 CWALT 2006-0A10 1A1 4.098% 08/25/46		03/01/2023	Paydown		177,490	177,735	168,639	186,711		(9,221)		(9,221)		177,490				810	08/25/2046	3.C FM
..02146T-AJ-6	CWALT 2006-24CB B1 CWALT 2006-24CB A9 6.000% 08/25/36		03/01/2023	Paydown		7,564	15,848	11,566	9,925		(2,361)		(2,361)		7,564				159	08/25/2036	1.A FM
..02146T-AN-7	CWALT 2006-24CB B1 CWALT 2006-24CB A13 5.195% 08/25/36		03/25/2023	Paydown			60	24			(24)		(24)							08/25/2036	1.A FM
..02146T-AN-7	CWALT 2006-24CB B1 CWALT 2006-24CB A13 5.195% 08/25/36		02/25/2023	Paydown		2,016	4,135	1,654			362		362		2,016				17	08/25/2036	1.A Z

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02147B-AH-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-7T2 A8 6.000% 04/25/37		03/01/2023	Paydown		13,763	21,853	11,155	11,155		2,608		2,608		13,763				257	04/25/2037	1.A FM
..02147F-AV-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-18CB A11 5.345% 07/25/36		03/25/2023	Paydown		1,907	1,912	669			1,238		1,238		1,907				16	07/25/2036	1.A FM
..02147F-AV-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-18CB A11 5.345% 07/25/36		02/25/2023	Paydown		6,255	5,999	2,100			4,155		4,155		6,255				26	07/25/2036	1.A Z
..02147M-AQ-4	CWALT 2006-20CB M CWALT 2006-20CB A15 5.555% 07/25/36		03/25/2023	Paydown		1,798	1,751	587			1,211		1,211		1,798				16	07/25/2036	1.A FM
..02147M-AQ-4	CWALT 2006-20CB M CWALT 2006-20CB A15 5.555% 07/25/36		02/25/2023	Paydown		1,169	7,381	2,473			(1,303)		(1,303)		1,169				32	07/25/2036	1.A Z
..02147Q-AH-5	CWALT 2006-19CB A23 CWALT 2006-19CB A8 6.000% 08/25/36		03/01/2023	Paydown		7,581	7,369	5,644	4,848		2,733		2,733		7,581				87	08/25/2036	1.A FM
..02147Q-AJ-1	CWALT 2006-19CB A23 CWALT 2006-19CB A9 5.545% 08/25/36		03/25/2023	Paydown		3,699	3,701	1,443			2,256		2,256		3,699				32	08/25/2036	1.A FM
..02147Q-AJ-1	CWALT 2006-19CB A23 CWALT 2006-19CB A9 5.545% 08/25/36		02/25/2023	Paydown		2,197	2,287	892			1,306		1,306		2,197				10	08/25/2036	1.A Z
..02147Q-AQ-5	CWALT 2006-19CB A23 CWALT 2006-19CB A15 6.000% 08/25/36		03/01/2023	Paydown		3,388	3,295	2,514	2,157		1,231		1,231		3,388				39	08/25/2036	1.A FM
..02147Q-AY-8	CWALT 2006-19CB A23 CWALT 2006-19CB A23 5.245% 08/25/36		03/25/2023	Paydown		3,696	3,698	1,442			2,254		2,254		3,696				31	08/25/2036	1.A FM
..02147Q-AY-8	CWALT 2006-19CB A23 CWALT 2006-19CB A23 5.245% 08/25/36		02/25/2023	Paydown		2,195	2,285	891			1,304		1,304		2,195				9	08/25/2036	1.A Z
..02147R-AG-5	CWALT 2006-23CB 2A4 CWALT 2006-23CB 1A7 6.000% 08/25/36		03/01/2023	Paydown		7,700	7,989	7,814	8,027		(326)		(326)		7,700				81	08/25/2036	3.B FM
..02147R-AJ-9	CWALT 2006-23CB 2A4 CWALT 2006-23CB 1A9 6.000% 08/25/36		03/01/2023	Paydown		8,626	8,949	7,824	8,275		351		351		8,626				91	08/25/2036	1.A FM
..02147U-AA-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-37R A1 5.445% 04/25/36		03/25/2023	Paydown		16,777	16,777	7,206			9,571		9,571		16,777				77	04/25/2036	1.
..02147V-AD-3	CWALT 2006-25CB B2 CWALT 2006-25CB A4 6.000% 10/25/36		03/01/2023	Paydown		6,703	6,703	4,889	4,144		2,559		2,559		6,703				49	10/25/2036	1.A FM
..02147V-AF-8	CWALT 2006-25CB B2 CWALT 2006-25CB A6 33.600% 10/25/36		03/25/2023	Paydown		320	320	281			38		38		320				6	10/25/2036	1.B FM
..02147V-AF-8	CWALT 2006-25CB B2 CWALT 2006-25CB A6 33.600% 10/25/36		02/25/2023	Paydown		274	274	241			33		33		274				3	10/25/2036	1.A Z
..02147W-AE-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-26CB A5 6.000% 09/25/36		01/01/2023	Paydown			1,267	848	704		(704)		(704)						6	09/25/2036	1.A FM
..02147X-AM-9	CWALT 2006-32CB A12 CWALT 2006-32CB A12 6.000% 11/25/36		03/01/2023	Paydown		2,479	2,011	1,217			1,262		1,262		2,479				27	11/25/2036	1.A FM
..02147X-AM-9	CWALT 2006-32CB A12 CWALT 2006-32CB A12 6.000% 11/25/36		02/03/2023	Paydown		1,037	1,171	708			329		329		1,037				6	11/25/2036	1.A Z
..02148D-AA-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-HY3 1A1 6.932% 03/25/47		03/01/2023	Paydown		24,886	25,884	19,878	21,168		3,717		3,717		24,886				43	03/25/2047	1.A FM
..02148F-AF-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-4CB 1A6 5.750% 04/25/37		03/01/2023	Paydown		12,001	11,454	10,080	9,886		2,115		2,115		12,001				124	04/25/2037	1.A FM
..02148F-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-4CB 1A7 5.750% 04/25/37		03/01/2023	Paydown		22,949	21,739	20,125	19,780		3,169		3,169		22,949				258	04/25/2037	2.C FM
..02148F-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-4CB 1A7 5.750% 04/25/37		01/01/2023	Paydown		3,594	3,594	3,327	3,270		324		324		3,594				17	04/25/2037	3.A FM
..02148J-AW-7	CWALT 2006-39CB M7 CWALT 2006-39CB 2A1 5.295% 01/25/37		03/25/2023	Paydown			34	3			(3)		(3)							01/25/2037	1.A FM
..02148J-AW-7	CWALT 2006-39CB M7 CWALT 2006-39CB 2A1 5.295% 01/25/37		02/25/2023	Paydown			47	5			(5)		(5)							01/25/2037	1.A Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02148L-AA-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-HY2 1A 3.984% 03/25/47		03/01/2023	Paydown		18,335	18,374	15,434			2,901		2,901		18,335				65	03/25/2047	1.A FM
..02148L-AA-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-HY2 1A 3.984% 03/25/47		02/03/2023	Paydown		15,968	15,969	13,414			2,554		2,554		15,968				3	03/25/2047	1.A Z
..02148L-AB-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-HY2 2A 3.942% 03/25/47		02/01/2023	Paydown		30,991	31,037	26,614	28,452		2,539		2,539		30,991				137	03/25/2047	1.A FM
..02149C-AA-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-41CB 1A1 5.495% 01/25/37		03/25/2023	Paydown		69,886	58,593	21,387			48,499		48,499		69,886				696	01/25/2037	1.A FM
..02149C-AA-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-41CB 1A1 5.495% 01/25/37		02/25/2023	Paydown		43,757	44,324	16,178			27,579		27,579		43,757				214	01/25/2037	1.A Z
..02149F-AP-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-43CB 1A14 5.750% 02/25/37		03/01/2023	Paydown		56,485	76,732	54,021	45,615		10,871		10,871		56,485				859	02/25/2037	1.A FM
..02149H-AD-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-2CB 1A4 5.750% 03/25/37		03/01/2023	Paydown		31,915	31,881	22,909	19,434		12,480		12,480		31,915				411	03/25/2037	1.A FM
..02149H-BR-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-2CB 1A15 5.750% 03/25/37		03/01/2023	Paydown		6,728	6,721	4,829	4,072		2,656		2,656		6,728				87	03/25/2037	1.A FM
..02149L-AA-9	CWALT 2007-OA2 2A3 CWALT 2007-OA2 1A1 3.978% 03/25/47		03/01/2023	Paydown		13,123	13,246	8,441	10,751		2,372		2,372		13,123				57	03/25/2047	1.A FM
..02149M-CH-0	CWALT 2007-J1 B5 CWALT 2007-J1 3A1 5.917% 11/25/36		03/01/2023	Paydown		435	15,391	11,043	13,975		(13,540)		(13,540)		435				140	11/25/2036	5.B FM
..02149M-CL-1	CWALT 2007-J1 B5 CWALT 2007-J1 3A4 3.958% 11/25/36		03/01/2023	Paydown		283	379	519			(237)		(237)		283				6	11/25/2036	6. FM
..02149M-CL-1	CWALT 2007-J1 B5 CWALT 2007-J1 3A4 3.958% 11/25/36		02/03/2023	Paydown		1,045	1,364	1,869			(824)		(824)		1,045					11/25/2036	6. *
..02149V-AJ-8	CWALT 2007-3T1 M CWALT 2007-3T1 1A9 6.000% 04/25/37		03/01/2023	Paydown			14,354	9,357	8,092		(8,092)		(8,092)						347	04/25/2037	2.B FM
..02149V-AJ-8	CWALT 2007-3T1 M CWALT 2007-3T1 1A9 6.000% 04/25/37		02/01/2023	Paydown			151	99	85		(85)		(85)						1	04/25/2037	2.C FM
..02149V-AJ-8	CWALT 2007-3T1 M CWALT 2007-3T1 1A9 6.000% 04/25/37		01/01/2023	Paydown			(8)	(5)	(4)		4		4							04/25/2037	3.A FM
..02150E-AU-7	CWALT 2007-5CB 1A1 CWALT 2007-5CB 1A19 5.295% 04/25/37		03/25/2023	Paydown		1,929	2,142	793			1,137		1,137		1,929				18	04/25/2037	1.A FM
..02150E-AU-7	CWALT 2007-5CB 1A1 CWALT 2007-5CB 1A19 5.295% 04/25/37		02/25/2023	Paydown		7,578	5,583	2,066			5,513		5,513		7,578				31	04/25/2037	1.A Z
..02150E-BG-7	CWALT 2007-5CB 1A1 CWALT 2007-5CB 1A31 5.500% 04/25/37		03/01/2023	Paydown		8,898	7,229	5,901	4,518		4,380		4,380		8,898				101	04/25/2037	3.A FM
..02150E-BG-7	CWALT 2007-5CB 1A1 CWALT 2007-5CB 1A31 5.500% 04/25/37		01/01/2023	Paydown		11,585	9,271	7,568	5,794		5,790		5,790		11,585				53	04/25/2037	3.B FM
..02150V-AD-7	CWALT 2007-HY7C M4 CWALT 2007-HY7C A4 5.305% 08/25/37		03/27/2023	Paydown		75,157	74,259	67,077	71,773		3,384		3,384		75,157				367	08/25/2037	1.A FM
..02151A-BK-5	CWALT 2007-19 1A12 CWALT 2007-19 1A34 6.000% 08/25/37		03/01/2023	Paydown			73	44	44		(44)		(44)						1	08/25/2037	1.G FM
..02151C-AC-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-15CB A3 5.750% 07/25/37		03/01/2023	Paydown		9,361	10,929	8,370	7,292		2,069		2,069		9,361				104	07/25/2037	1.A FM
..02151C-AE-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-15CB A5 5.750% 07/25/37		03/01/2023	Paydown		54,016	63,065	48,298	42,310		11,705		11,705		54,016				600	07/25/2037	1.A FM
..02151H-AC-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-17CB 1A3 5.750% 08/25/37		03/01/2023	Paydown		36,232	13,410	8,270	8,270		27,962		27,962		36,232				368	08/25/2037	1.A FM
..02151R-AA-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2007-OH2 A1A 5.225% 08/25/47		03/27/2023	Paydown		443,317	443,317	367,368	404,882		38,435		38,435		443,317				2,670	08/25/2047	1.A FM
..02152A-AY-5	CWALT 2007-16CB B2 CWALT 2007-16CB 5A1 6.250% 08/25/37		03/01/2023	Paydown		27,733	45,539	26,712	26,712		1,021		1,021		27,733				239	08/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02152A-AZ-2	CWALT 2007-16CB B2 CWALT 2007-16CB 5A2 6.250% 08/25/37		03/01/2023	Paydown		7,352	12,073	10,015	7,111		242		242		7,352				63	08/25/2037	1.A FM
..02152A-BS-7	CWALT 2007-16CB B2 CWALT 2007-16CB 4A7 6.000% 08/25/37		03/01/2023	Paydown		28,034	28,120	24,514	23,144		4,890		4,890		28,034				323	08/25/2037	1.A FM
..02152A-BS-7	CWALT 2007-16CB B2 CWALT 2007-16CB 4A7 6.000% 08/25/37		03/01/2023	Paydown		3,119	3,128	2,988	2,861		258		258		3,119				36	08/25/2037	4.B FM
..02152L-AA-3	CWALT 2008-1R 1A1 CWALT 2008-1R 1A1 5.315% 08/25/37		03/25/2023	Paydown			75	23			(23)		(23)							08/25/2037	1.A FM
..02311#-AA-4	Amarok Holdings LLC SENIOR SECURED 5.950% 09/30/37		03/31/2023	Redemption 100.0000		94,410	94,410	94,410	94,410						94,410				1,420	09/30/2037	2.C PL
..02660T-AN-3	AMERICAN HOME MORTGAGE INVESTM AHM 2004-1 3A 7.041% 04/25/44		03/01/2023	Paydown		10,063	10,063	9,559	9,865		199		199		10,063				60	04/25/2044	1.A FM
..02660T-BU-6	AMERICAN HOME MORTGAGE INVESTM AHM 2004-3 6A5 6.090% 10/25/34		03/01/2023	Paydown		23,555	23,555	23,261	23,004		552		552		23,555				157	10/25/2034	1.A FM
..02660Y-AC-6	AMERICAN HOME MORTGAGE INVESTM AHM 2006-2 4M1 5.445% 02/25/36		02/27/2023	Paydown			(3,980)													02/25/2036	6. *
..026933-AA-9	AMERICAN HOME MORTGAGE INVESTM AHM 2007-A 4A 5.745% 07/25/46		03/27/2023	Paydown		26,747	26,747	9,171	5,610		21,137		21,137		26,747				374	07/25/2046	1.A FM
..03072S-LV-5	AMERIQUEST MORTGAGE SECURITES AMSI 2003-11 M1 5.880% 12/25/33		03/27/2023	Paydown		63,155	63,155	61,109	61,103		2,052		2,052		63,155				444	12/25/2033	1.A FM
..031162-DM-9	AMGEN INC Senior Unsecured 5.250% 03/02/25		03/15/2023	Morgan Stanley		5,442,552	5,400,000	5,396,436			71		71		5,396,507		46,045	46,045	11,813	03/02/2025	2.A FE
..031162-DP-2	AMGEN INC Senior Unsecured 5.150% 03/02/28		02/15/2023	Various		6,014,130	6,000,000	5,989,560							5,989,560		24,570	24,570		03/02/2028	2.
..031162-DR-8	AMGEN INC Senior Unsecured 5.250% 03/02/33		03/20/2023	Various		8,165,000	8,000,000	7,974,800			105		105		7,974,905		190,095	190,095	22,750	03/02/2033	2.A FE
..031162-DS-6	AMGEN INC Senior Unsecured 5.600% 03/02/43		03/15/2023	Barclays		10,044,500	10,000,000	9,944,100			64		64		9,944,164		100,336	100,336	23,333	03/02/2043	2.A FE
..031162-DT-4	AMGEN INC Senior Unsecured 5.650% 03/02/53		02/15/2023	Barclays		3,022,410	3,000,000	2,995,680							2,995,680		26,730	26,730		03/02/2053	2.A FE
..031162-DT-4	AMGEN INC Senior Unsecured 5.650% 03/02/53		03/16/2023	Morgan Stanley		6,103,860	6,000,000	5,991,360			6		6		5,991,366		112,494	112,494	16,950	03/02/2053	2.A FE
..031162-DU-1	AMGEN INC Senior Unsecured 5.750% 03/02/63		03/15/2023	Various		6,527,505	6,500,000	6,439,680			14		14		6,439,694		87,811	87,811	13,177	03/02/2063	2.A FE
..03464T-AC-3	AOMT 2022-3 A3 AOMT 2022-3 A3 4.158% 01/25/67		03/01/2023	Paydown		619	619	526			93		93		619				2	01/25/2067	1.G FE
..038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 ARBYS 2020-1A A2 3.237% 07/30/50		01/30/2023	Paydown		2,500	2,500	2,500	2,500						2,500				20	07/30/2050	2.C FE
..040104-BG-5	ARGENT SECURITIES INC. ARSI_03 ARSI 2003-W3 M2 7.545% 09/25/33		03/27/2023	Paydown		122,667	122,667	117,880	120,609		2,058		2,058		122,667				792	09/25/2033	1.A FM
..04010L-AU-7	ARES CAPITAL COR Senior Unsecured 3.500% 02/10/23		02/10/2023	Maturity		10,000,000	10,000,000	9,987,595	9,999,604		396		396		10,000,000				87,500	02/10/2023	2.C FE
..04541G-NA-6	ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1 5.820% 12/25/34		03/27/2023	Paydown		2,309	2,309	2,060	2,173		135		135		2,309				21	12/25/2034	1.A FM
..04542B-JY-9	ASSET BACKED FUNDING CERTIFICA ABFC 2004-OPT5 A1 5.545% 06/25/34		02/27/2023	Paydown		23,693	23,693	21,826	22,831		862		862		23,693				115	06/25/2034	1.A FM
..04546K-AA-6	AASET 2018-2A C AASET 2018-2A A 4.454% 11/18/38		03/16/2023	Paydown		71,971	71,971	71,968	71,972		(1)		(1)		71,971				373	11/18/2038	3.B FE
..04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B 5.080% 06/20/30		03/20/2023	Redemption 100.0000		72,789	72,789	72,789	72,789						72,789				924	06/20/2030	1.D
..04621W-AD-2	ASSURED GUARANTY US HOLDINGS I Senior Unsecured 3.150% 06/15/31		03/13/2023	JANE STREET EXECUTION SERVICES		857,640	1,000,000	997,170	997,574		52		52		997,626		(139,986)	(139,986)	7,875	06/15/2031	2.A FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..04636N-AG-8	ASTRAZENECA FIN Senior Unsecured 4.900% 03/03/30		03/17/2023	Various		27,284,535	27,000,000	26,889,300			584		584		26,889,884		394,651	394,651	57,575	03/03/2030	1.D Z
..04636N-AH-6	ASTRAZENECA FIN Senior Unsecured 4.875% 03/03/33		03/17/2023	Goldman Sachs		9,190,710	9,000,000	8,975,340			97		97		8,975,437		215,273	215,273	21,938	03/03/2033	1.D Z
..04774#-AA-0	Atlanta Falcons Stadium Compan SR SECD NTS SER A 3.590% 09/01/42		03/01/2023	Redemption 100.0000		216,843	216,843	216,843	216,843						216,843				3,892	09/01/2042	2.B PL
..04774#-AB-8	Atlanta Falcons Stadium Compan SR SECD NTS SER B 3.590% 09/01/42		03/01/2023	Redemption 100.0000		157,024	157,024	157,024	157,024						157,024				2,819	09/01/2042	2.B PL
..05377R-CW-2	AESOP 2018-2A A AESOP 2017-2A C 4.170% 03/20/24		02/20/2023	Paydown		2,500,000	2,500,000	2,482,765	2,498,575		1,425		1,425		2,500,000				13,031	03/20/2024	2.B FE
..05377R-CW-2	AESOP 2018-2A A AESOP 2017-2A C 4.170% 03/20/24		03/20/2023	Various		1,250,000	1,250,000	1,241,383	1,249,288		712		712		1,250,000				13,031	03/20/2024	2.B FE
..05529D-AA-0	BCAPB LLC TRUST BCAPB_07-AB1 BCAPB 2007-AB1 A1 4.995% 03/25/37		03/27/2023	Paydown		116,676	116,676	56,347	45,898		70,778		70,778		116,676				206	03/25/2037	1.A FM
..05530V-AA-7	BCAP 2007-AA3 1M1 BCAP 2007-AA3 1A1A 5.265% 04/25/37		03/27/2023	Paydown		10,750	10,750	9,720	10,085		666		666		10,750				72	04/25/2037	1.A FM
..05530V-AB-5	BCAP 2007-AA3 1M1 BCAP 2007-AA3 1A1B 5.125% 04/25/37		03/27/2023	Paydown		11,895	11,895	10,723	9,000		2,895		2,895		11,895				66	04/25/2037	1.A FM
..05531R-AT-4	BCAP 2009-RR4 8A2 BCAP 2009-RR4 8A2 4.334% 09/26/35		02/01/2023	Paydown		23,275	24,763	23,771	24,628		(1,353)		(1,353)		23,275				127	09/26/2035	2.A FM
..05531R-AT-4	BCAP 2009-RR4 8A2 BCAP 2009-RR4 8A2 4.334% 09/26/35		03/01/2023	Paydown		13,124	13,850	13,295	13,774		(650)		(650)		13,124				147	09/26/2035	2.B FM
..05531W-AC-0	BCAP LLC TRUST BCAP_09-RR1 BCAP 2009-RR1 1A3 5.750% 07/26/37		03/01/2023	Paydown		24,904	24,589	15,986	15,459		9,445		9,445		24,904				290	07/26/2037	4.A FM
..05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 BCAP 2009-RR3 3A2 6.000% 07/26/37		03/01/2023	Paydown		2,382	24,104	19,458	24,888		(22,506)		(22,506)		2,382				250	07/26/2037	5.B FM
..05532K-AB-7	BCAP LLC TRUST BCAP_09-RR13 BCAP 2009-RR13 15A2 6.000% 07/26/37		03/01/2023	Paydown		1,871	1,871	1,695	1,698		173		173		1,871				19	07/26/2037	1.A FM
..05532L-AG-4	BCAP LLC TRUST BCAP_09-RR14 BCAP 2009-RR14 3A3 3.532% 08/26/35		03/01/2023	Paydown		200,303	200,303	165,373	181,938		18,365		18,365		200,303				1,138	08/26/2035	1.A FM
..05532M-AE-7	BCAP LLC TRUST BCAP_09-RR15 BCAP 2009-RR15 3A2 4.068% 02/26/36		03/01/2023	Paydown		43,785	43,785	36,992	34,368		9,417		9,417		43,785				213	02/26/2036	1.A FM
..05532T-DE-9	BCAP LLC TRUST BCAP_10-RR1 BCAP 2010-RR1 8A6 3.618% 05/20/35		03/01/2023	Paydown		15,618	16,295	12,853	14,019		1,599		1,599		15,618				90	05/20/2035	1.A FM
..05532V-AV-9	BCAP LLC TRUST BCAP_10-RR2 BCAP 2010-RR2 3A5 5.500% 02/26/36		03/01/2023	Paydown		51,949	51,949	45,815	45,815		6,134		6,134		51,949				250	02/26/2036	3.C FM
..05533H-AL-1	BCAP LLC TRUST BCAP_10-RR10 BCAP 2010-RR10 1A11 4.086% 09/27/36		03/01/2023	Paydown		86,002	88,478	83,294	84,356		1,647		1,647		86,002				832	09/27/2036	1.A FM
..05533H-AT-4	BCAP LLC TRUST BCAP_10-RR10 BCAP 2010-RR10 2A7 4.179% 12/27/34		03/01/2023	Paydown		64,059	64,059	56,452	59,333		4,726		4,726		64,059				310	12/27/2034	1.A FM
..05533J-BZ-5	BCAP LLC TRUST BCAP_10-RR11 BCAP 2010-RR11 9A2 3.342% 11/27/36		01/01/2023	Paydown		446,333	376,683	346,549	392,989		53,343		53,343		446,333				1,229	11/27/2036	3.B FM
..05533J-BZ-5	BCAP LLC TRUST BCAP_10-RR11 BCAP 2010-RR11 9A2 3.342% 11/27/36		03/01/2023	Paydown		108,443	98,784	90,882	103,061		5,382		5,382		108,443				635	11/27/2036	3.C FM
..05533R-AD-7	BCAP LLC TRUST BCAP_11-RR1 BCAP 2011-RR1 1A4 3.552% 09/28/36		01/01/2023	Paydown		12,150	12,150	10,475	11,580		570		570		12,150				36	09/28/2036	1.A FM
..05533R-AD-7	BCAP LLC TRUST BCAP_11-RR1 BCAP 2011-RR1 1A4 3.552% 09/28/36		03/01/2023	Paydown		14,672	14,671	12,648	13,983		688		688		14,672				129	09/28/2036	1.
..05533T-AM-3	BCAP LLC TRUST BCAP_11-RR2 BCAP 2011-RR2 2A7 4.243% 11/26/36		03/01/2023	Paydown		87,958	92,221	64,551	73,190		14,768		14,768		87,958				611	11/26/2036	1.A FM
..05533W-BF-0	BCAP LLC TRUST BCAP_11-RR3 BCAP 2011-RR3 5A4 3.052% 11/27/37		03/01/2023	Paydown		21,422	21,422	16,384	16,384		5,038		5,038		21,422				92	11/27/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05534D-AR-6	BCAP LLC TRUST BCAP_12-RR1 BCAP 2012-RR1 3A4 5.500% 10/26/35		03/01/2023	Paydown		12,325	9,691	8,661	7,723		4,602		4,602		12,325				114	10/26/2035	4.A FM
..05534D-AR-6	BCAP LLC TRUST BCAP_12-RR1 BCAP 2012-RR1 3A4 5.500% 10/26/35		03/01/2023	Paydown		15,019	14,525	12,953	12,013		3,007		3,007		15,019				146	10/26/2035	4.B FM
..05534D-AR-6	BCAP LLC TRUST BCAP_12-RR1 BCAP 2012-RR1 3A4 5.500% 10/26/35		01/01/2023	Paydown		1,415	(1,603)	(1,430)	(1,326)		2,741		2,741		1,415				6	10/26/2035	4.C FM
..05535D-BF-0	BCF 1997-R2 1B3 BCF 1997-R2 2B1 3.454% 12/25/35		03/01/2023	Paydown		21	21	1			20		20		21					12/25/2035	6. *
..05535V-BB-9	BCAP LLC TRUST BCAP_11-RR6 BCAP 2011-RR6 11A8 3.793% 07/26/35		03/01/2023	Paydown		178,295	178,292	165,572	167,015		11,280		11,280		178,295				785	07/26/2035	2.B FM
..05539B-CB-8	BCAP LLC TRUST BCAP_12-RR3 BCAP 2012-RR3 4A7 3.784% 11/26/34		03/01/2023	Paydown		63,960	63,960	58,763	62,527		1,432		1,432		63,960				431	11/26/2034	1.A FM
..05539B-DE-1	BCAP LLC TRUST BCAP_12-RR3 BCAP 2012-RR3 7A7 4.112% 04/26/35		03/01/2023	Paydown		19,131	19,131	17,385	18,602		529		529		19,131				117	04/26/2035	1.A FM
..05539B-EH-3	BCAP LLC TRUST BCAP_12-RR3 BCAP 2012-RR3 10A9 3.348% 11/26/36		03/01/2023	Paydown		296,582	253,879	240,723	240,723		55,859		55,859		296,582				1,126	11/26/2036	1.A FM
..05539D-BS-8	BCAP LLC TRUST BCAP_12-RR5 BCAP 2012-RR5 7A7 10.765% 10/26/36		03/01/2023	Paydown			4,718	4,243	4,723		(4,723)		(4,723)						16	10/26/2036	3.B FM
..05539D-BZ-2	BCAP LLC TRUST BCAP_12-RR5 BCAP 2012-RR5 8A7 5.478% 07/26/36		03/20/2023	Paydown		75,438	75,438	65,637	71,679		3,759		3,759		75,438				549	07/26/2036	1.A FM
..05540F-AQ-5	BCAP 2012-RR2 2A7 BCAP 2012-RR2 2A7 3.557% 12/26/36		03/01/2023	Paydown		18,257	18,393	16,283			1,973		1,973		18,257				53	12/26/2036	1.A FM
..05540X-AK-9	BCAP LLC TRUST BCAP_12-RR4 BCAP 2012-RR4 2A8 3.319% 04/26/37		03/01/2023	Paydown		86,450	83,067	64,939	81,193		5,256		5,256		86,450				523	04/26/2037	1.A FM
..05540X-AU-7	BCAP LLC TRUST BCAP_12-RR4 BCAP 2012-RR4 3A8 3.398% 07/26/37		03/01/2023	Paydown		76,490	150,310	108,540	135,601		(59,110)		(59,110)		76,490				642	07/26/2037	1.A FM
..05541H-AP-2	BCAP LLC TRUST BCAP_12-RR10 BCAP 2012-RR10 6A6 3.981% 11/21/35		03/01/2023	Paydown		145,173	147,490	112,444	142,872		2,301		2,301		145,173				983	11/21/2035	1.A FM
..05541H-BF-3	BCAP LLC TRUST BCAP_12-RR10 BCAP 2012-RR10 9A2 4.275% 10/26/35		03/01/2023	Paydown		161,833	161,833	150,707	160,655		1,178		1,178		161,833				1,117	10/26/2035	1.A FM
..05541Y-BJ-8	BCAP LLC TRUST BCAP_12-RR11 BCAP 2012-RR11 11A2 4.337% 09/26/36		03/01/2023	Paydown		43,356	48,114	44,073	45,967		(2,612)		(2,612)		43,356				325	09/26/2036	1.A FM
..05542J-AF-9	BCAP LLC TRUST BCAP_13-RR3 BCAP 2013-RR3 3A2 3.639% 05/26/36		03/01/2023	Paydown		53,212	79,457	63,998	63,998		(10,786)		(10,786)		53,212				420	05/26/2036	5.B FM
..05543A-AF-7	BCAP LLC TRUST BCAP_14-RR1 BCAP 2014-RR1 2A2 3.978% 01/26/36		03/01/2023	Paydown		30,313	30,313	29,896	30,382		(70)		(70)		30,313				201	01/26/2036	1.A FM
..05543D-AF-1	BCAP LLC TRUST BCAP_14-RR2 BCAP 2014-RR2 2A2 5.500% 02/26/36		03/01/2023	Paydown		8,651	22,606	18,418	18,228		(9,577)		(9,577)		8,651				311	02/26/2036	2.C FM
..05543D-AF-1	BCAP LLC TRUST BCAP_14-RR2 BCAP 2014-RR2 2A2 5.500% 02/26/36		02/01/2023	Paydown		20,488	18,912	15,408	15,250		5,238		5,238		20,488				106	02/26/2036	3.A FM
..05543D-BP-8	BCAP LLC TRUST BCAP_14-RR2 BCAP 2014-RR2 9A1 1.181% 07/26/36		02/01/2023	Paydown		100,039	100,039	90,660	99,614		425		425		100,039				114	07/26/2036	1.A FM
..05543D-BQ-6	BCAP LLC TRUST BCAP_14-RR2 BCAP 2014-RR2 9A2 1.172% 07/26/36		03/01/2023	Paydown		15,895	15,895	4,194	4,059		11,818		11,818		15,895				47	07/26/2036	1.A FM
..05569G-AF-3	BNCMT 2007-1 M1 BNCMT 2007-1 M1 5.085% 03/25/37		02/27/2023	Paydown			(2,917)													03/25/2037	6. *
..05596*-AB-5	Blue Torch Capital BTC Holdings Fund I 7.558% 01/28/27		03/22/2023	Paydown		1,262,667	1,262,667	1,262,667	1,262,667						1,262,667				13,205	01/28/2027	1.B FE
..05601*-AA-0	BOBS NE II (OMAHA NE) CTL PT T P/T CERTS 3.630% 12/31/45		03/15/2023	Redemption 100.0000		182,976	182,976	182,976	182,976						182,976				1,114	12/31/2045	1.G
..058933-AG-7	BAFC 2006-D 6B1 BAFC 2006-D 3A1 3.695% 05/20/36		03/01/2023	Paydown		25,745	25,770	24,679	24,939		806		806		25,745				149	05/20/2036	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..059469-AB-2	BANK OF AMERICA ALTERNATIVE LO BOAA 2006-7 A2 5.707% 10/25/36		03/01/2023	Paydown		2,894	2,894	1,238	947		1,947		1,947		2,894				7	10/25/2036	1.A FM
..05946X-JJ-3	BAFC 2004-B 6B5 BAFC 2004-B 4A1 3.938% 11/20/34		03/01/2023	Paydown		137,890	137,890	133,926	139,115		(1,224)		(1,224)		137,890				816	11/20/2034	1.A FM
..05946X-Q9-7	BAFC 2005-7 XB6 BAFC 2005-7 1A1 5.225% 11/25/35		03/25/2023	Paydown			6,112	3,309	6,285		(6,285)		(6,285)						50	11/25/2035	3.A FM
..05946X-QS-5	BAFC 2005-A 5B1 BAFC 2005-A 2A1 3.998% 03/20/35		03/01/2023	Paydown		24,903	24,956	23,861	24,554		349		349		24,903				161	03/20/2035	2.C FM
..05946X-XW-8	BAFC 2005-E DB4 BAFC 2005-E 8A1 4.895% 06/20/35		03/01/2023	Paydown		13,214	19,228	11,176	15,930		(2,717)		(2,717)		13,214				97	06/20/2035	1.A FM
..05948K-U6-4	BOAA 2005-11 1CB3 BOAA 2005-11 1CB3 5.500% 12/25/35		03/01/2023	Paydown		7,851	7,851	6,438			1,413		1,413		7,851				31	12/25/2035	1.A FM
..05948X-TD-3	BANC OF AMERICA MORTGAGE SECUR BOAMS 2003-H 1A1 2.622% 09/25/33		03/01/2023	Paydown		363	363	357	364		(1)		(1)		363				2	09/25/2033	1.A FM
..05949A-ZE-3	BANK OF AMERICA MORTGAGE SECUR BOAMS 2004-L 2A1 4.164% 01/25/35		03/01/2023	Paydown		21,540	21,540	20,958	21,087		453		453		21,540				207	01/25/2035	1.A FM
..05949C-BZ-8	BOAMS 2005-F B1 BOAMS 2005-F 2A1 3.932% 07/25/35		03/01/2023	Paydown		5,779	5,781	5,365	5,579		199		199		5,779				38	07/25/2035	1.A FM
..05949C-FW-1	BANK OF AMERICA MORTGAGE SECUR BOAMS 2005-H 2A1 4.012% 09/25/35		03/01/2023	Paydown		18,650	18,815	17,327	17,350		1,300		1,300		18,650				122	09/25/2035	1.A FM
..05949C-GA-8	BANK OF AMERICA MORTGAGE SECUR BOAMS 2005-H 2A5 4.012% 09/25/35		03/01/2023	Paydown		1,102	1,112	1,033	1,048		55		55		1,102				7	09/25/2035	1.A FM
..05949C-GD-2	BANK OF AMERICA MORTGAGE SECUR BOAMS 2005-H 4A1 4.330% 09/25/35		03/01/2023	Paydown		204	204	203	203		1		1		204				1	09/25/2035	1.A FM
..05949C-KQ-8	BANC OF AMERICA MORTGAGE SECUR BOAMS 2005-J 2A1 3.840% 11/25/35		03/01/2023	Paydown		12,844	12,882	11,955	12,307		538		538		12,844				85	11/25/2035	1.A FM
..05949C-RS-7	BOAMS 2006-A B6 BOAMS 2006-A 2A1 3.902% 02/25/36		03/01/2023	Paydown		5,379	5,448	4,945	4,986		392		392		5,379				34	02/25/2036	1.A FM
..05950M-AH-3	BANC OF AMERICA FUNDING CORPOR BAFC 2006-G 3A2 6.982% 07/20/36		03/01/2023	Paydown		345,898	345,898	309,473	327,905		17,993		17,993		345,898				2,067	07/20/2036	1.A FM
..05950P-AD-5	BANK OF AMERICA FUNDING CORPOR BAFC 2006-H 2A1 3.844% 09/20/46		03/01/2023	Paydown		4,769	5,093	4,363	4,900		(130)		(130)		4,769				34	09/20/2046	1.A FM
..05950P-AF-0	BANK OF AMERICA FUNDING CORPOR BAFC 2006-H 2A3 3.844% 09/20/46		01/01/2023	Paydown		4,650	5,100	4,836	5,034		(385)		(385)		4,650				17	09/20/2046	2.A FM
..05950P-AF-0	BANK OF AMERICA FUNDING CORPOR BAFC 2006-H 2A3 3.844% 09/20/46		03/01/2023	Paydown		36,621	38,973	36,953	38,468		(1,848)		(1,848)		36,621				275	09/20/2046	2.B FM
..05951F-BC-7	BAFC 2007-1 TA4 BAFC 2007-1 1A2 6.000% 01/25/37		03/01/2023	Paydown		984	2,743	2,283	2,274		(1,290)		(1,290)		984				29	01/25/2037	1.A FM
..05951F-BD-5	BAFC 2007-1 TA4 BAFC 2007-1 1A3 6.000% 01/25/37		03/01/2023	Paydown		1,283	3,579	2,978	2,966		(1,683)		(1,683)		1,283				38	01/25/2037	1.A FM
..05951G-AC-6	BAFC 2007-2 B2 BAFC 2007-2 TA2 4.975% 03/25/37		03/27/2023	Paydown		21,161	21,127	15,126	16,444		4,716		4,716		21,161				173	03/25/2037	1.A FM
..05951G-AQ-5	BAFC 2007-2 B2 BAFC 2007-2 1A2 6.000% 03/25/37		03/01/2023	Paydown		18,289	25,058	23,884	23,666		(5,377)		(5,377)		18,289				343	03/25/2037	5.A FM
..05952D-AB-4	BAFC 2007-A M1 BAFC 2007-A 2A1 5.081% 02/20/47		03/20/2023	Paydown		10,634	10,634	9,456	9,672		962		962		10,634				67	02/20/2047	1.A FM
..05952D-AD-0	BAFC 2007-A M1 BAFC 2007-A M1 5.196% 02/20/47		02/21/2023	Paydown			(5,154)													02/20/2047	6. *
..05952F-AG-8	BOAMS 2007-2 A7 BOAMS 2007-2 A7 5.500% 05/25/37		03/01/2023	Paydown		90	17,223	13,286	13,855		(13,765)		(13,765)		90				158	05/25/2037	1.A FM
..05952F-AL-7	BOAMS 2007-2 A7 BOAMS 2007-2 A11 6.150% 05/25/37		03/01/2023	Paydown		41	7,794	5,910	6,134		(6,093)		(6,093)		41				80	05/25/2037	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05954C-AA-6	BANC OF AMERICA MORTGAGE SECUR BOAMS 2007-3 1A1 6.000% 09/25/37		02/01/2023	Paydown			6,161	5,601	5,629		(5,629)		(5,629)						58	09/25/2037	2.A FM
05954C-AA-6	BANC OF AMERICA MORTGAGE SECUR BOAMS 2007-3 1A1 6.000% 09/25/37		03/01/2023	Paydown			2,994	2,721	2,735		(2,735)		(2,735)						57	09/25/2037	2.B FM
05955C-AC-1	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R1 A2 3.909% 05/20/36		03/01/2023	Paydown		17,232	17,240	14,912	16,142		1,090		1,090		17,232				91	05/20/2036	1.A FM
05955C-AD-9	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R1 A4 3.909% 05/20/36		03/01/2023	Paydown		1,141	1,142	999	1,075		66		66		1,141				6	05/20/2036	1.A FM
05955G-AQ-1	BANK OF AMERICA FUNDING CORPOR BAFC 2009-R7A 3A2 3.877% 11/26/35		03/01/2023	Paydown		20,947	20,947	18,470	19,390		1,557		1,557		20,947				138	11/26/2035	2.B FM
05955Y-AB-5	BANK OF AMERICA FUNDING CORPOR BAFC 2010-R3 1A2 4.504% 12/26/35		03/01/2023	Paydown		3,257	3,257	2,145	2,054		1,203		1,203		3,257				35	12/26/2035	2.C FM
05955Y-AB-5	BANK OF AMERICA FUNDING CORPOR BAFC 2010-R3 1A2 4.504% 12/26/35		02/01/2023	Paydown		34,472	34,520	22,733	21,769		12,703		12,703		34,472				231	12/26/2035	3.A FM
05955Y-AE-9	BANK OF AMERICA FUNDING CORPOR BAFC 2010-R3 2A3 3.916% 05/26/35		03/01/2023	Paydown		33,567	33,567	31,091	31,792		1,775		1,775		33,567				134	05/26/2035	1.A FM
05956D-AD-6	BAFC 2010-R5 1A3 BAFC 2010-R5 1A3 1.718% 10/26/37		03/01/2023	Paydown		12,696	13,094	11,905	11,904		791		791		12,696				150	10/26/2037	1.A FM
05956D-BC-7	BAFC 2010-R5 1A3 BAFC 2010-R5 4A6 3.778% 08/26/36		03/01/2023	Paydown		16,043	16,295	14,866	15,392		651		651		16,043				79	08/26/2036	1.A FM
05956Y-AD-0	BANC OF AMERICA FUNDING CORPOR BAFC 2012-R2 1A4 3.678% 08/26/46		03/01/2023	Paydown		20,411	21,074	16,810	19,839		573		573		20,411				130	08/26/2046	1.A FM
05956Y-AK-4	BANC OF AMERICA FUNDING CORPOR BAFC 2012-R2 2A3 3.816% 10/26/36		03/01/2023	Paydown		348,676	418,548	363,718	418,268		(69,591)		(69,591)		348,676				2,709	10/26/2036	2.C FM
05956Y-AR-9	BANC OF AMERICA FUNDING CORPOR BAFC 2012-R2 3A4 3.348% 11/26/36		03/01/2023	Paydown		148,174	126,839	99,093	123,432		24,742		24,742		148,174				563	11/26/2036	1.A FM
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR BAFC 2014-R7 2A2 1.032% 09/26/36		03/29/2023	Paydown			7,434	5,665	6,410		(6,410)		(6,410)						24	09/26/2036	1.A FM
05990H-AL-7	BANK OF AMERICA FUNDING CORPOR BAFC 2010-R2 2A3 5.500% 12/26/35		03/01/2023	Paydown		61,394	61,394	49,475	38,829		22,565		22,565		61,394				467	12/26/2035	1.A FM
05990R-AU-5	BANC OF AMERICA FUNDING CORPOR BAFC 2015-R4 6A3 3.439% 08/27/36		03/28/2023	Paydown		674,093	674,093	633,081	634,916		39,177		39,177		674,093				4,681	08/27/2036	1.A FM
05990W-AB-6	BAFC 2015-R5 1A2 BAFC 2015-R5 1A2 4.975% 10/26/36		03/27/2023	Paydown		14,574	14,574	14,064			510		510		14,574				116	10/26/2036	1.A FM
05990W-AB-6	BAFC 2015-R5 1A2 BAFC 2015-R5 1A2 4.975% 10/26/36		02/27/2023	Paydown		7,510	7,510	7,247			263		263		7,510				32	10/26/2036	1.A Z
05991A-AA-5	BAFC 2015-R7 1A1 BAFC 2015-R7 1A1 4.058% 09/26/46		03/01/2023	Paydown		2,864	2,864	2,807			57		57		2,864				8	09/26/2046	1.A FM
05991A-AA-5	BAFC 2015-R7 1A1 BAFC 2015-R7 1A1 4.058% 09/26/46		02/03/2023	Paydown		14,918	14,918	14,620			298		298		14,918				3	09/26/2046	1.A Z
060352-AG-6	BANK 2017-BNK6 C BANK 2017-BNK6 XA 0.905% 07/15/60		03/01/2023	Paydown				4,357	3,555		(3,555)		(3,555)						158	07/15/2060	1.A FE
06051G-DN-6	BAFC 2005-D A2 BAFC 2005-D A2 3.954% 05/25/35		03/01/2023	Paydown		16,249	16,249	13,486			2,762		2,762		16,249				51	05/25/2035	1.A FM
06051G-EU-9	BANK OF AMER CRP Senior Unsecured 3.300% 01/11/23		01/11/2023	Maturity		10,000,000	10,000,000	9,938,300	9,999,798		202		202		10,000,000				165,000	01/11/2023	1.G FE
06051G-HF-9	BANK OF AMER CRP Senior Unsecured 5.766% 03/05/24		03/04/2023	Call 100.0000		1,700,000	1,700,000	1,693,239	1,693,507		1,070		1,070		1,694,577		5,423	5,423		03/05/2024	1.F FE
07324N-AB-9	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006-3A A2 5.295% 10/25/36		03/27/2023	Paydown		128,914	128,914	103,623	110,445		18,469		18,469		128,914				1,011	10/25/2036	3.B FE
07324S-DF-6	BAYVIEW COMMERCIAL ASSET TRUST BAYC 2006-1A A2 5.385% 04/25/36		03/27/2023	Paydown		19,967	19,967	16,773	16,784		3,184		3,184		19,967				166	04/25/2036	3.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..073250-BG-6	BAYV 2004-B M1 BAYV 2004-B M1 6.571% 05/28/39		03/28/2023	Paydown		11,313	11,313	764			10,550		10,550		11,313				67	05/28/2039	1.
..07325B-AC-2	BAYC 2006-4A A2 BAYC 2006-4A A2 5.250% 12/25/36		03/27/2023	Paydown		102,669	102,669	83,885	85,556		17,113		17,113		102,669				617	12/25/2036	4.A FE
..07336G-AK-0	BVINV 2021-4 A11 BVINV 2021-4 A11 5.000% 10/25/51		03/25/2023	Paydown		4,540	4,540	3,586			953		953		4,540				25	10/25/2051	1.A
..07384M-2D-3	BEAR STEARNS ADJUSTABLE RATE M BSARM 2004-8 14A1 3.725% 11/25/34		03/01/2023	Paydown		7,922	7,922	7,428	7,775		147		147		7,922				49	11/25/2034	1.A FM
..07384M-N3-2	BSARM 2004-2 22X BSARM 2004-2 22A 4.657% 05/25/34		03/01/2023	Paydown		6,511	6,511	6,307	6,503		8		8		6,511				39	05/25/2034	1.A FM
..07384M-TZ-5	BEAR STEARNS ARM TRUST BSARM_0 BSARM 2003-1 B3 4.362% 04/25/33		02/27/2023	Paydown			76													04/25/2033	6. *
..07384Y-KS-4	BSABS 2003-AC4 BB BSABS 2003-AC4 BB 6.750% 09/25/33		03/01/2023	Paydown		575	575	7			567		567		575				3	09/25/2033	6. FE
..07384Y-PY-6	BEAR STEARNS ASSET BACKED SECU BSABS 2004-HE1 M2 6.795% 02/25/34		03/27/2023	Paydown		563,575	563,575	566,619	575,391		(11,816)		(11,816)		563,575				5,399	02/25/2034	1.A FM
..07386H-C5-8	BALTA 2006-1 23A1 BALTA 2006-1 23A1 4.143% 02/25/36		03/01/2023	Paydown		5,655	5,655	3,450			2,206		2,206		5,655				18	02/25/2036	1.A FM
..07386H-FM-8	BEAR STEARNS ALT-A TRUST BALTA BALTA 2004-1 M 3.968% 02/25/34		03/01/2023	Paydown		30,407	30,407	28,354	29,681		726		726		30,407				226	02/25/2034	1.A FM
..07386H-GW-5	BEAR STEARNS ALT-A TRUST BALTA BALTA 2004-2 M 4.167% 03/25/34		03/01/2023	Paydown		19,039	19,039	17,040	17,948		1,091		1,091		19,039				122	03/25/2034	1.A FM
..07386H-H4-6	BALTA 2006-2 11A1 BALTA 2006-2 11A1 5.285% 04/25/36		03/27/2023	Paydown		23,688	23,688	13,384			10,304		10,304		23,688				150	04/25/2036	1.A FM
..07386H-H4-6	BALTA 2006-2 11A1 BALTA 2006-2 11A1 5.285% 04/25/36		02/27/2023	Paydown		38,441	38,441	21,719			16,722		16,722		38,441				116	04/25/2036	1.A Z
..07386H-QW-4	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-2 2A1 3.976% 04/25/35		03/01/2023	Paydown		9,738	9,738	8,622	8,622		1,116		1,116		9,738				61	04/25/2035	5.A FM
..07386H-RJ-7	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-3 1A1 3.671% 04/25/35		03/01/2023	Paydown		21,970	22,150	18,780	19,857		2,112		2,112		21,970				123	04/25/2035	5.A FM
..07386H-SA-0	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-3 3A3 4.082% 03/25/35		01/01/2023	Paydown		41,100	40,654	39,170	39,741		1,359		1,359		41,100				121	03/25/2035	2.C FM
..07386H-SA-0	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-3 3A3 4.082% 03/25/35		03/01/2023	Paydown		33,164	32,649	31,457	31,916		1,248		1,248		33,164				247	03/25/2035	3.A FM
..07386H-UL-3	BALTA 2005-5 24A1 BALTA 2005-5 24A1 4.038% 07/25/35		03/01/2023	Paydown		265,182	265,182	173,694			91,488		91,488		265,182				845	07/25/2035	1.A FM
..07386H-VW-8	BALTA 2005-7 25A1 BALTA 2005-7 25A1 3.858% 09/25/35		03/01/2023	Paydown		64,567	64,567	26,472			38,094		38,094		64,567				212	09/25/2035	1.A FM
..07386H-WR-8	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-8 11A1 5.385% 10/25/35		03/27/2023	Paydown		20,279	20,279	18,679	19,329		950		950		20,279				109	10/25/2035	1.A FM
..07386H-WT-4	BEAR STEARNS ALT-A TRUST BALTA BALTA 2005-8 12A1 5.385% 10/25/35		03/27/2023	Paydown		11,163	11,163	10,368	10,946		217		217		11,163				59	10/25/2035	1.A FM
..07386H-XN-6	BALTA 2005-9 26A2 BALTA 2005-9 11A1 5.365% 11/25/35		03/27/2023	Paydown		157,413	139,563	176,045	183,822		(26,409)		(26,409)		157,413				1,095	11/25/2035	1.A FM
..07386H-ZE-4	BALTA 2005-10 1M1 BALTA 2005-10 22A1 4.108% 01/25/36		03/01/2023	Paydown		23,292	23,458	22,714	22,844		448		448		23,292				131	01/25/2036	1.A FM
..07386H-ZG-9	BALTA 2005-10 1M1 BALTA 2005-10 23A1 3.911% 01/25/36		02/01/2023	Paydown		83,376	84,099	76,672	76,672		6,704		6,704		83,376				458	01/25/2036	3.B FM
..07386H-ZG-9	BALTA 2005-10 1M1 BALTA 2005-10 23A1 3.911% 01/25/36		03/01/2023	Paydown			39	36	36		(36)		(36)							01/25/2036	3.C FM
..07386R-AE-9	BSABS 2007-HE4 M1 BSABS 2007-HE4 2A 5.065% 05/25/37		03/27/2023	Paydown		2,528	2,528	2,079			449		449		2,528				15	05/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07386R-AE-9	BSABS 2007-HE4 M1 BSABS 2007-HE4 2A 5.065% 05/25/37		02/27/2023	Paydown		4,626	4,626	3,805			821		821		4,626				15	05/25/2037	1.A Z
..073870-AG-2	BALTA 2007-2 2X3 BALTA 2007-2 2A1 3.740% 04/25/37		03/01/2023	Paydown		67,343	80,661	61,237	61,237		6,106		6,106		67,343				528	04/25/2037	1.A FM
..073871-BL-8	BSARM 2006-4 2A2 BALTA 2006-4 31A1 3.779% 07/25/36		03/01/2023	Paydown		113,467	102,932	88,007	81,938		31,530		31,530		113,467				772	07/25/2036	5.A FM
..073871-BN-4	BSARM 2006-4 2A2 BALTA 2006-4 32A1 3.656% 07/25/36		03/01/2023	Paydown		6,207	6,153	4,229	3,635		2,571		2,571		6,207				55	07/25/2036	3.A FM
..073871-BN-4	BSARM 2006-4 2A2 BALTA 2006-4 32A1 3.656% 07/25/36		01/01/2023	Paydown		2,138	1,697	1,167	1,003		1,135		1,135		2,138				6	07/25/2036	3.B FM
..073875-AA-4	BALTA 2006-7 1B1 BALTA 2006-7 1A1 5.185% 12/25/46		03/27/2023	Paydown		4,211	4,197	3,269	3,328		883		883		4,211				24	12/25/2046	1.A FM
..073877-DY-5	BSABS 2005-SD4 1A1 BSABS 2005-SD4 1A1 6.000% 09/25/35		03/22/2023	Paydown		5,729	5,729	5,699			30		30		5,729				29	09/25/2035	1.
..073879-2V-9	BEAR STEARNS ASSET BACKED SECU BSABS 2005-AQ2 M1 5.580% 09/25/35		02/27/2023	Paydown		1,572	1,572	1,525			47		47		1,572				6	09/25/2035	1.A Z
..073879-2V-9	BEAR STEARNS ASSET BACKED SECU BSABS 2005-AQ2 M1 5.580% 09/25/35		03/27/2023	Paydown		8,222	8,222	7,975			247		247		8,222				65	09/25/2035	6. FE
..073879-MS-4	BEAR STEARNS ASSET BACKED SECU BSABS 2004-HE10 M2 6.570% 12/25/34		03/27/2023	Paydown		6,041	6,041	5,741	6,882		(841)		(841)		6,041				72	12/25/2034	1.A FM
..073879-PS-1	BEAR STEARNS ASSET BACKED SECU BSABS 2005-HE1 M2 6.090% 01/25/35		03/27/2023	Paydown		28,019	28,019	27,876	27,883		136		136		28,019				222	01/25/2035	1.A FM
..073879-YG-7	BSABS 2005-AC4 A BSABS 2005-AC4 A 6.000% 07/25/35		03/01/2023	Paydown		13,105	13,105	9,304			3,800		3,800		13,105				57	07/25/2035	1.A FM
..073879-YG-7	BSABS 2005-AC4 A BSABS 2005-AC4 A 6.000% 07/25/35		02/03/2023	Paydown		3,306	3,306	2,347			959		959		3,306					07/25/2035	1.A Z
..07387A-AA-3	BEAR STEARNS ADJUSTABLE RATE M BSARM 2005-1 1A1 4.320% 03/25/35		03/01/2023	Paydown		64,210	64,210	59,085	60,348		3,862		3,862		64,210				443	03/25/2035	1.A FM
..07387A-AW-5	BSARM 2005-3 2X BSARM 2005-3 2A1 4.485% 06/25/35		03/01/2023	Paydown		43,655	47,710	42,823	44,309		(653)		(653)		43,655				219	06/25/2035	1.A FM
..07387A-BL-8	BSARM 2005-4 1A1 BSARM 2005-4 1A1 4.335% 08/25/35		03/01/2023	Paydown		55,442	85,561	69,409	71,631		(16,189)		(16,189)		55,442				666	08/25/2035	1.A FM
..07387A-BP-9	BSARM 2005-4 1A1 BSARM 2005-4 2A3 4.620% 08/25/35		02/01/2023	Paydown		33,156	31,685	30,811	31,239		1,917		1,917		33,156				121	08/25/2035	2.B FM
..07387A-BP-9	BSARM 2005-4 1A1 BSARM 2005-4 2A3 4.620% 08/25/35		03/01/2023	Paydown		43,896	39,083	38,004	38,532		5,363		5,363		43,896				379	08/25/2035	2.C FM
..07387A-EG-6	BEAR STEARNS ARM BSARM_05-9 BSARM 2005-9 A1 7.330% 10/25/35		03/01/2023	Paydown		82,845	82,845	81,635	81,794		1,050		1,050		82,845				411	10/25/2035	1.A FM
..07387A-GZ-2	BEAR STEARNS ADJUSTABLE RATE M BSARM 2006-1 A1 7.280% 02/25/36		03/01/2023	Paydown		42,240	42,240	41,111	41,413		827		827		42,240				320	02/25/2036	1.A FM
..07387A-HC-2	BEAR STEARNS ADJUSTABLE RATE M BSARM 2006-1 A4 6.800% 02/25/36		03/01/2023	Paydown		5,366	5,366	1,321			4,044		4,044		5,366				20	02/25/2036	1.A FM
..07387U-BA-8	BEAR STEARNS ASSET BACKED SECU BSABS 2006-PC1 M4 5.790% 12/25/35		02/27/2023	Paydown			(137)	(76)			76		76							12/25/2035	1.A Z
..07387U-CE-9	BSABS 2006-AC1 1M1 BSABS 2006-AC1 1A1 6.250% 02/25/36		03/01/2023	Paydown		158,534	158,534	121,869	88,461		70,073		70,073		158,534				718	02/25/2036	1.A FM
..073881-AD-6	BSARM 2007-3 B1 BSARM 2007-3 2A1 3.607% 05/25/47		03/01/2023	Paydown		26,655	32,298	26,824	29,681		(3,026)		(3,026)		26,655				176	05/25/2047	1.A FM
..073882-AA-0	BSARM 2006-4 2A2 BSARM 2006-4 1A1 4.370% 10/25/36		03/01/2023	Paydown		1,557	1,461	1,237	1,104		417		417		1,557				12	10/25/2036	1.A FM
..073882-AA-0	BSARM 2006-4 2A2 BSARM 2006-4 1A1 4.370% 10/25/36		02/03/2023	Paydown		50	46	36			14		14		50					10/25/2036	1.

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..073882-AD-4	BSARM 2006-4 2A2 BSARM 2006-4 2A2 3.859% 10/25/36		03/01/2023	Paydown		37,764	38,038	32,313	32,635		5,129		5,129		37,764				254	10/25/2036	1.A FM
..073888-AQ-2	BSABS 2006-SD3 2X1 BSABS 2006-SD3 23A1 3.843% 07/25/36		03/01/2023	Paydown		9,058	9,058	6,390	7,181		1,877		1,877		9,058				47	07/25/2036	1.A FM
..07388C-AF-7	BSABS 2006-HE5 M2 BSABS 2006-HE5 M2 5.325% 06/25/36		03/27/2023	Paydown		(31)		(28)			28		28							06/25/2036	1.A FM
..07388D-AA-6	BSARM 2006-2 4A2 BSARM 2006-2 1A1 3.994% 07/25/36		03/01/2023	Paydown		1,864	2,484	1,981	1,948		(84)		(84)		1,864				14	07/25/2036	1.A FM
..07388D-AC-2	BSARM 2006-2 4A2 BSARM 2006-2 2A1 3.596% 07/25/36		03/01/2023	Paydown		89,787	101,983	88,733	88,733		1,054		1,054		89,787				381	07/25/2036	1.A FM
..07388D-AS-7	BSARM 2006-2 4A2 BSARM 2006-2 3A2 3.564% 07/25/36		03/01/2023	Paydown		11,223	13,128	11,156	11,750		(527)		(527)		11,223				74	07/25/2036	1.A FM
..07389K-AA-9	BSAAT 2007-1 1X1 BSAAT 2007-1 1A1 3.720% 09/25/47		03/01/2023	Paydown		97,518	103,702	72,719	51,277		46,241		46,241		97,518				411	09/25/2047	1.A FM
..07389K-AA-9	BSAAT 2007-1 1X1 BSAAT 2007-1 1A1 3.720% 09/25/47		03/01/2023	Paydown		217	324	226	197		21		21		217				2	09/25/2047	3.A FM
..07389K-AA-9	BSAAT 2007-1 1X1 BSAAT 2007-1 1A1 3.720% 09/25/47		01/01/2023	Paydown		949	917	639	557		392		392		949				3	09/25/2047	3.B FM
..07400H-AR-4	BSMF 2006-AR3 2A2A BSMF 2006-AR3 2A2A 5.325% 11/25/36		03/27/2023	Paydown		3,484	3,484	1,960			1,524		1,524		3,484				97	11/25/2036	1.A FM
..07400H-AR-4	BSMF 2006-AR3 2A2A BSMF 2006-AR3 2A2A 5.325% 11/25/36		02/27/2023	Paydown			(30,574)	(17,198)			17,198		17,198							11/25/2036	1.A Z
..07400N-AD-2	BSMF 2007-AR5 1B1 BSMF 2007-AR5 1A2G 5.065% 06/25/47		03/27/2023	Paydown		27,005	27,005	21,334			5,671		5,671		27,005				128	06/25/2047	1.A FM
..07400N-AD-2	BSMF 2007-AR5 1B1 BSMF 2007-AR5 1A2G 5.065% 06/25/47		02/25/2023	Paydown		23,174	23,174	18,307			4,866		4,866		23,174				55	06/25/2047	1.A Z
..07400N-AH-3	BSMF 2007-AR5 1B1 BSMF 2007-AR5 1B1 5.225% 06/25/47		02/27/2023	Paydown			(7,936)													06/25/2047	6. *
..07401A-AA-5	BSMF 2006-AR2 1B2 BSMF 2006-AR2 1A1 5.045% 09/25/46		03/27/2023	Paydown		68,007	68,007	58,255	61,668		6,339		6,339		68,007				358	09/25/2046	1.A FM
..07401E-AA-7	BSARM 2007-2 1A1 BSARM 2007-2 1A1 7.146% 12/25/46		03/01/2023	Paydown		24,628	24,650	22,181	22,215		2,413		2,413		24,628				165	12/25/2046	1.A FM
..07401J-AA-6	BEAR STEARNS MORTGAGE FUNDING BSMF 2006-AR4 A1 5.265% 12/25/36		03/27/2023	Paydown		4,108	4,108	3,263	3,362		747		747		4,108				23	12/25/2036	1.A FM
..07401M-AG-6	BSMF 2007-AR1 1B6 BSMF 2007-AR1 2A3 5.245% 02/25/37		03/27/2023	Paydown		115,506	115,506	100,604	103,940		11,567		11,567		115,506				496	02/25/2037	1.A FM
..07401V-AP-6	BSMF 2007-AR3 2B4 BSMF 2007-AR3 21A1 5.145% 04/25/37		03/27/2023	Paydown		155,260	155,260	133,083	141,890		13,370		13,370		155,260				334	04/25/2037	1.A FM
..07401W-AP-4	BSSLT 2007-1 2A BSSLT 2007-1 2A 5.285% 08/25/37		03/27/2023	Paydown		1,838	1,838	1,397			441		441		1,838				16	08/25/2037	1.A FM
..07401W-AP-4	BSSLT 2007-1 2A BSSLT 2007-1 2A 5.285% 08/25/37		02/27/2023	Paydown		12,894	12,894	9,799			3,095		3,095		12,894				58	08/25/2037	1.A Z
..07402F-AC-9	BSSP 2007-R6 1A2 BSSP 2007-R6 2A1 3.765% 12/26/46		03/01/2023	Paydown		25,306	46,961	40,747	40,747		(15,441)		(15,441)		25,306				365	12/26/2046	3.B FM
..07820Q-BM-6	BELLA VISTA MORTGAGE TRUST BVM BVMBS 2005-1 1A2 5.472% 01/22/45		03/22/2023	Paydown		19,939	19,939	16,564	17,587		2,352		2,352		19,939				133	01/22/2045	1.A FM
..07820Q-BQ-7	BELLA VISTA MORTGAGE TRUST BVM BVMBS 2005-1 4A 4.192% 02/22/35		03/01/2023	Paydown		4,558	4,558	4,215	4,351		207		207		4,558				29	02/22/2035	1.A FM
..08162B-BG-6	BMARK 2019-B11 XA BMARK 2019-B11 XA 1.152% 05/15/52		03/01/2023	Paydown				4,807	4,002		(4,002)		(4,002)						132	05/15/2052	1.A FE
..08516*-AA-8	BERLIN STATION LLC SR SECD NTS SER A 7.000% 09/30/31		01/31/2023	Redemption 100.0000		525,000	525,000	393,750	346,500	47,250	131,250		178,500		525,000				9,188	09/30/2031	6. PL

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
09143#-AA-3	BISHOP HILL ENERGY LLC SR SECD NTS 3.280% 06/30/37		03/31/2023	Redemption 100.0000		447,312	447,312	447,312	447,312						447,312				3,668	06/30/2037	2.B PL
09609F-AA-0	BLUE WING ASSET VEHICLE P/T CERTS 12-1 4.500% 01/11/23		01/11/2023	Redemption 100.0000		629,203	629,203	643,593	629,251		(49)		(49)		629,203				2,360	01/11/2023	2.B FE
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC Senior Unsecured 4.812% 02/13/33		02/09/2023	Jefferies & Co (PFI)		3,003,300	3,000,000	3,000,000							3,000,000		3,300	3,300		02/13/2033	1.
10567@-AA-0	BRAVES STADIUM COMPANY LLC SR SECD NTS 3.770% 09/30/41		03/30/2023	Redemption 100.0000		234,922	234,922	234,922	234,922						234,922				4,428	09/30/2041	2.A PL
10568L-AL-0	BRAVO 2019-2 A3 BRAVO 2019-2 A3 3.500% 10/25/44		03/01/2023	Paydown		21,579	21,579	16,616			4,963		4,963		21,579				34	10/25/2044	1.A
10569E-AA-9	BRAVO 2021-NQM2 A1 BRAVO 2021-NQM2 A1 0.970% 03/25/60		03/01/2023	Paydown		410	410	349			62		62		410					03/25/2060	1.A FE
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SR SECD NTS 6.540% 06/30/24		01/27/2023	Call 100.0000		6,927,310	6,927,310	4,381,524	4,381,524		2,545,786		2,545,786		6,927,310					06/30/2024	6. FE
11042C-AA-8	BRIT AIR 2021-1 Secured 2.900% 03/15/35		03/15/2023	Redemption 100.0000		58,206	58,206	58,206	58,206						58,206				422	03/15/2035	1.F FE
11042T-AA-1	BRITISH AIRWAYS PASS THRU TRUS Secured 3.800% 09/20/31		03/20/2023	Redemption 100.0000		38,799	38,799	38,799	38,799						38,799				369	09/20/2031	1.F FE
11042W-AA-4	BRITISH AIRWAYS 2020-1 CLASS B Senior Unsecured 8.375% 11/15/28		02/15/2023	Redemption 100.0000		49,959	49,959	49,959	49,959						49,959				1,046	11/15/2028	2.B FE
11044M-AA-4	BRITISH AIRWAYS 2020-1 CLASS A Senior Secured 4.250% 11/15/32		02/15/2023	Various		242,550	242,550	228,196	228,362		14,188		14,188		242,550				2,577	11/15/2032	1.G FE
12464Y-AA-7	CBASS 2007-CB5 M9 CBASS 2007-CB5 A1 4.905% 04/25/37		03/27/2023	Paydown		23,710	23,710	16,133	15,143		8,568		8,568		23,710				136	04/25/2037	1.A FM
12464Y-AB-5	CBASS 2007-CB5 M9 CBASS 2007-CB5 A2 5.015% 04/25/37		03/27/2023	Paydown		19,306	19,306	13,000	12,186		7,120		7,120		19,306				111	04/25/2037	1.A FM
12465M-AA-2	CREDIT BASED ASSET SERVICING A CBASS 2006-CB9 A1 4.965% 11/25/36		03/27/2023	Paydown		35,909	35,909	19,662	17,025		18,884		18,884		35,909				94	11/25/2036	1.A FM
12479D-AC-2	CBASS 2006-CB7 M2 CBASS 2006-CB7 A3 5.065% 10/25/36		03/27/2023	Paydown		18,958	18,958	12,745	12,942		6,015		6,015		18,958				103	10/25/2036	1.A FM
12489W-GD-0	CBASS 2007-MX1 M4 CBASS 2002-CB6 M2V 8.220% 01/25/33		03/27/2023	Paydown		15,738	18,122	17,216	17,216		(1,478)		(1,478)		15,738				101	01/25/2033	1.A FM
12489W-NB-6	CBASS 2007-MX1 M4 CBASS 2005-CB5 M3 5.535% 08/25/35		03/27/2023	Paydown			(13)	(8)			8		8							08/25/2035	1.A FM
12489W-NB-6	CBASS 2007-MX1 M4 CBASS 2005-CB5 M3 5.535% 08/25/35		02/27/2023	Paydown			(31)	(20)			20		20							08/25/2035	1.A Z
1248MB-AF-2	CBASS 2007-CB2 A1 CBASS 2007-CB2 A1 5.115% 02/25/37		03/27/2023	Paydown		231,199	231,199	86,875	86,875		144,323		144,323		231,199				436	02/25/2037	1.A FM
1248MP-AH-7	CBASS 2007-MX1 M4 CBASS 2007-MX1 M4 6.532% 12/25/36		03/01/2023	Paydown			1,567													12/25/2036	6. FE
12495*-AA-5	CB MED SOUTH LLC SECD NTS 6.510% 01/10/34		03/10/2023	Redemption 100.0000		154,058	154,058	192,091	171,399		(17,341)		(17,341)		154,058				1,689	01/10/2034	1.F
12505#-AA-9	CCHM PROPERTY HOLDINGS LP SR SECD NTS 6.340% 12/31/31		03/31/2023	Redemption 100.0000		230,056	230,056	230,056	230,056						230,056				3,646	12/31/2031	3.A PL
12506Y-CX-5	CDCMC 2004-HE2 M2 CDCMC 2004-HE2 M2 6.645% 07/25/34		03/27/2023	Paydown			(99)	(77)			77		77						1	07/25/2034	1.A FM
12506Y-CX-5	CDCMC 2004-HE2 M2 CDCMC 2004-HE2 M2 6.645% 07/25/34		02/27/2023	Paydown			(99)	(77)			77		77							07/25/2034	1.A Z
12510H-AE-0	CAUTO 2020-1A B2 CAUTO 2020-1A A5 3.480% 02/15/50		03/15/2023	Paydown		6,250	6,250	6,247	6,249		1		1		6,250				37	02/15/2050	1.E FE
12515G-AJ-6	CD 2017-CD3 XA CD 2017-CD3 XA 1.116% 02/10/50		03/01/2023	Paydown				3,332	2,631		(2,631)		(2,631)						126	02/10/2050	1.B FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12523@-AA-9	CC TUGS LLC SR SECD NTS 6.400% 09/30/30		03/31/2023	Redemption 100.0000		150,315	150,315	150,315	150,315						150,315				2,405	09/30/2030	3.B PL
12527L-AA-0	CFMT 2021-HB6 A CFMT 2021-HB6 A 0.898% 06/25/36		03/25/2023	Paydown		1,182	1,182	922			260		260		1,182				2	06/25/2036	1.A FE
12527L-AA-0	CFMT 2021-HB6 A CFMT 2021-HB6 A 0.898% 06/25/36		02/25/2023	Paydown		1,355	1,355	1,057			298		298		1,355				1	06/25/2036	6. *
12532@-AA-8	BNSF RAILWAY COMPANY SR SECD EQUIP NT 5.660% 01/15/23		01/15/2023	Redemption 100.0000		92,557	92,557	92,557	92,557						92,557				2,619	01/15/2023	1.C
12533#-AA-5	BNSF RAILWAY COMPANY SR SECD EQUIP NT 5.660% 01/15/23		01/15/2023	Redemption 100.0000		141,669	141,669	141,669	141,669						141,669				4,009	01/15/2023	1.C
12533*-AA-9	BNSF RAILWAY COMPANY SR SECD EQUIP NT 5.660% 01/15/23		01/15/2023	Redemption 100.0000		70,310	70,310	70,310	70,310						70,310				1,990	01/15/2023	1.C
12533@-AA-7	BNSF RAILWAY COMPANY SR SECD EQUIP NT 5.660% 01/15/23		01/15/2023	Redemption 100.0000		51,134	51,134	51,134	51,134						51,134				1,447	01/15/2023	1.C
12543P-AP-8	CWHL 2006-21 A6 CWHL 2006-21 A14 6.000% 02/25/37		03/01/2023	Paydown		643	924	585	560		83		83		643				9	02/25/2037	3.C FM
12543P-AP-8	CWHL 2006-21 A6 CWHL 2006-21 A14 6.000% 02/25/37		01/01/2023	Paydown			(50)	(31)	(30)		30		30							02/25/2037	4.A FM
12543R-AP-4	CWHL 2007-3 A14 CWHL 2007-3 A14 5.245% 04/25/37		03/25/2023	Paydown		4,039	3,847	1,346			2,693		2,693		4,039				34	04/25/2037	1.A FM
12543R-AP-4	CWHL 2007-3 A14 CWHL 2007-3 A14 5.245% 04/25/37		02/25/2023	Paydown			113	39			(39)		(39)							04/25/2037	1.A Z
12544A-AA-3	CWHL 2006-20 X CWHL 2006-20 1A1 6.000% 02/25/37		03/01/2023	Paydown			23,366	14,071	13,656		(13,656)		(13,656)						247	02/25/2037	1.C FM
12544T-AD-6	CWHL 2007-7 M CWHL 2007-7 A4 5.750% 06/25/37		03/01/2023	Paydown		28,735	53,914	38,967	31,836		(3,101)		(3,101)		28,735				775	06/25/2037	1.A FM
12544T-AM-6	CWHL 2007-7 M CWHL 2007-7 A12 5.500% 06/25/37		03/01/2023	Paydown		5,732	10,755	7,621	6,108		(376)		(376)		5,732				148	06/25/2037	1.A FM
12544V-AB-5	CWHL 2007-5 B5 CWHL 2007-5 A2 5.750% 05/25/37		03/01/2023	Paydown		11,342	11,562	8,518	6,941		4,401		4,401		11,342				138	05/25/2037	1.A FM
12544X-AQ-8	CWHL 2007-9 B2 CWHL 2007-9 A6 5.750% 07/25/37		03/01/2023	Paydown		33,694	33,267	21,458	20,767		12,927		12,927		33,694				392	07/25/2037	3.C FM
12545C-AW-0	COUNTRYWIDE HOME LOANS CWHL_07 CWHL 2007-10 A21 6.000% 07/25/37		03/01/2023	Paydown			653	459	362		(362)		(362)						3	07/25/2037	1.A FM
12566Q-AE-3	CITIMORTGAGE ALTERNATIVE LOAN CMALT 2007-A1 1A5 6.000% 01/25/37		03/01/2023	Paydown		9,353	11,208	9,797	10,147		(794)		(794)		9,353				106	01/25/2037	1.A FM
12566Q-AG-8	CITIMORTGAGE ALTERNATIVE LOAN CMALT 2007-A1 1A7 6.000% 01/25/37		03/01/2023	Paydown		8,778	10,519	9,195	9,524		(745)		(745)		8,778				99	01/25/2037	1.A FM
12566R-AD-3	CITIMORTGAGE ALTERNATIVE LOAN CMALT 2006-A6 1A4 6.000% 11/25/36		03/01/2023	Paydown		8,519	13,933	13,384	13,417		(4,898)		(4,898)		8,519				139	11/25/2036	3.B FM
12567A-AG-2	CITIMORTGAGE ALTERNATIVE LOAN CMALT 2007-A3 1A7 5.750% 03/25/37		03/01/2023	Paydown		2,573	5,133	4,665	4,695		(2,122)		(2,122)		2,573				47	03/25/2037	1.A FM
12593M-AY-5	CSMC 2015-7R 4A2 CSMC 2015-7R 4A2 7.050% 07/27/36		03/31/2023	Paydown			17,922	3,576			(3,576)		(3,576)						42	07/27/2036	1.A FM
12596M-AM-8	CSMC 2019-RPL1 SA CSMC 2019-RPL1 SA 3.770% 07/25/58		03/01/2023	Paydown			7,543	7,543			(7,543)		(7,543)						32	07/25/2058	6. *
12596X-AH-5	CSMC 2019-AFC1 AIOS CSMC 2019-AFC1 AIOS 0.000% 07/25/49		02/27/2023	Paydown																07/25/2049	1.A Z
12597Q-AA-4	COLT 2020-3 A1 COLT 2020-3 A1 1.506% 04/27/65		03/01/2023	Paydown		20,372	20,372	17,723			2,648		2,648		20,372				44	04/27/2065	1.A FE
12624Q-AR-4	COMM MORTGAGE TRUST COMM_12-CR COMM 2012-CR4 A3 2.853% 10/15/45		03/01/2023	Paydown		295,105	295,105	302,480	297,318		(2,213)		(2,213)		295,105				713	10/15/2045	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12624X-AD-0	COMM MORTGAGE TRUST COMM_13-CR COMM 2013-CR6 A4 3.101% 03/10/46		01/01/2023	Paydown		2,902,361	2,902,361	3,025,711	2,902,361						2,902,361				7,500	03/10/2046	1.A
..12636M-AG-3	CSAIL 2016-C6 C CSAIL 2016-C6 XA 2.024% 01/15/49		03/01/2023	Paydown				4,994	3,673		(3,673)		(3,673)						225	01/15/2049	1.A FE
..126378-CC-0	CSMC 2007-1 4A1 CSMC 2007-1 PP 0.000% 02/25/37		02/03/2023	Paydown			481,599														
..126379-AB-2	CSMC 2007-4 1A2 CSMC 2007-4 1A2 5.245% 06/25/37		03/25/2023	Paydown		43	43								43					06/25/2037	6. *
..12638E-AJ-3	CSMC 2006-CF2 X CSMC 2006-CF2 X 0.000% 05/25/36		02/03/2023	Paydown			9,455,570													05/25/2036	6. *
..12638P-BV-0	CSMC 2007-3 4A12 CSMC 2007-3 4A6 5.095% 04/25/37		03/25/2023	Paydown		227	227	129			98		98		227				2	04/25/2037	1.A FM
..12638P-BV-0	CSMC 2007-3 4A12 CSMC 2007-3 4A6 5.095% 04/25/37		02/25/2023	Paydown		224	224	127			97		97		224				1	04/25/2037	1.A Z
..12639L-AC-1	CSMCN 2007-3A R2 CSMCN 2007-3A R2 0.000% 04/25/37		02/25/2023	Paydown			604,615													04/25/2037	6. *
..12639M-AT-2	CSMC 2010-15R 2B1 CSMC 2010-15R 2B1 0.010% 05/26/36		02/03/2023	Paydown			114													05/26/2036	6. *
..12639P-AB-4	CSMC 2007-6 A2 CSMC 2007-6 A2 6.421% 10/25/37		03/01/2023	Paydown		2,215	95,511	44			2,171		2,171		2,215				340	10/25/2037	6. *
..126405-AM-1	CSMC 2020-RPL4 AIOS CSMC 2020-RPL4 AIOS 0.300% 01/25/60		03/01/2023	Paydown				9,189			(9,189)		(9,189)						266	01/25/2060	1.A Z
..126405-AN-9	CSMC 2020-RPL4 AIOS CSMC 2020-RPL4 XS 1.587% 01/25/60		03/01/2023	Paydown				34,601			(34,601)		(34,601)						1,384	01/25/2060	1.A Z
..126405-AQ-2	CSMC 2020-RPL4 AIOS CSMC 2020-RPL4 SA 0.000% 01/25/60		03/01/2023	Paydown				4,436			(4,436)		(4,436)						4	01/25/2060	1.A Z
..12641T-CC-8	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2009-5R 3A2 3.199% 06/25/36		03/01/2023	Paydown		4,003	7,815	5,763	5,879		(1,876)		(1,876)		4,003				42	06/25/2036	5.A FM
..12642H-AR-2	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2009-9R 2A2 4.099% 03/26/36		03/01/2023	Paydown		24,285	24,618	22,402	23,724		560		560		24,285				134	03/26/2036	1.A FM
..12642L-BS-0	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2009-13R 2A2 6.000% 01/26/37		03/01/2023	Paydown		63,517	63,517	44,806	44,806		18,711		18,711		63,517				661	01/26/2037	1.A FM
..12645B-AC-5	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2010-17R 1A2 3.847% 06/26/36		03/01/2023	Paydown		43,864	43,864	42,302	43,738		126		126		43,864				266	06/26/2036	1.A FM
..12645L-BG-3	CREDIT SUISSE MORTGAGE TRUST C CSMC 2011-5R 4A2 3.586% 11/27/35		03/01/2023	Paydown		19,268	19,272	18,430	18,430		838		838		19,268				105	11/27/2035	5.B FM
..12645L-BP-3	CREDIT SUISSE MORTGAGE TRUST C CSMC 2011-5R 5A2 3.924% 02/27/47		03/01/2023	Paydown		62,776	62,776	54,733	57,764		5,012		5,012		62,776				226	02/27/2047	3.C FM
..12645Q-AC-2	CSMC 2011-6R 3A11 CSMC 2011-6R 1A2 3.917% 03/25/36		03/01/2023	Paydown			4,173	3,475	3,475		(3,475)		(3,475)						46	03/25/2036	1.A FM
..12645V-AC-1	CREDIT SUISSE MORTGAGE TRUST C CSMC 2011-12R 1A2 2.165% 10/27/37		03/01/2023	Paydown		69,749	69,749	51,802	51,802		17,948		17,948		69,749				327	10/27/2037	1.A FM
..12646A-AY-8	CREDIT SUISSE MORTGAGE CAPITAL CSMC 2011-13R 2A2 3.596% 07/27/36		03/01/2023	Paydown		153,555	174,412	145,847	145,847		7,708		7,708		153,555				652	07/27/2036	1.A FM
..12646D-AJ-5	CSMC 2012-4R 7A1X CSMC 2012-4R 2A2 3.979% 07/27/37		03/01/2023	Paydown		15,959	49,638	39,581	42,750		(26,791)		(26,791)		15,959				373	07/27/2037	1.A FM
..12646D-AU-0	CSMC 2012-4R 7A1X CSMC 2012-4R 4A2 4.086% 08/27/37		03/01/2023	Paydown		48,522	48,522	41,495	42,766		5,756		5,756		48,522				352	08/27/2037	1.A FM
..12646J-AW-3	CSMC 2012-7R 2A2 CSMC 2012-7R 2A2 4.376% 06/26/36		03/01/2023	Paydown		5,795	5,795	5,097	5,097		698		698		5,795				60	06/26/2036	1.E FM
..12646J-AW-3	CSMC 2012-7R 2A2 CSMC 2012-7R 2A2 4.376% 06/26/36		02/01/2023	Paydown		8,006	8,006	7,042	7,042		964		964		8,006				41	06/26/2036	1.F FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12646N-AL-8	CSMC 2012-7R 2A2 CSMC 2012-10R 2A2 2.165% 10/26/37		03/01/2023	Paydown		14,772	14,772	10,769	10,769		4,003		4,003		14,772				69	10/26/2037	1.A FM
12648P-CN-5	CSMC 2014-6R 9A1 CSMC 2014-6R 9A1 2.750% 12/27/35		03/01/2023	Paydown		17,998	17,998	16,648			1,350		1,350		17,998				(164)	12/27/2035	1.A FM
12649K-AR-8	CSMC 2015-WIN1 AIOS CSMC 2015-WIN1 AX5 0.500% 12/25/44		02/03/2023	Paydown				21			(21)		(21)							12/25/2044	1.A Z
12649K-AZ-0	CSMC 2015-WIN1 AIOS CSMC 2015-WIN1 AIOS 0.232% 12/25/44		02/03/2023	Paydown				150			(150)		(150)							12/25/2044	1.A Z
12649N-AA-9	CSMC 2015-1 AIOS CSMC 2015-1 AX5 0.406% 01/25/45		02/03/2023	Paydown				4			(4)		(4)							01/25/2045	1.A Z
12649N-AX-9	CSMC 2015-1 AIOS CSMC 2015-1 AIOS 0.232% 01/25/45		02/03/2023	Paydown				7			(7)		(7)							01/25/2045	1.A Z
12649Q-CA-0	CSMC 2015-2R 8AC CSMC 2015-2R 8AC 0.000% 04/27/30		03/01/2023	Paydown				38,179			(38,179)		(38,179)							04/27/2030	6. *
12649W-AN-1	CSMC 2015-3R 3A2 CSMC 2015-3R 3A2 1.955% 03/29/37		03/01/2023	Paydown		85,051	110,413	16,562			68,489		68,489		85,051				(54)	03/29/2037	1.A Z
12649X-BG-3	CSMC 2015-3 AIOS CSMC 2015-3 AIOS 0.232% 03/25/45		02/03/2023	Paydown				6			(6)		(6)							03/25/2045	1.A Z
12650U-AL-5	CSMLT 2015-3 AIOS CSMLT 2015-3 2AX2 0.000% 10/25/30		02/03/2023	Paydown				5			(5)		(5)							10/25/2030	1.A Z
12651R-AJ-6	CSMC 2017-FHA1 X CSMC 2017-FHA1 X 0.000% 04/25/47		02/03/2023	Paydown			335,095													04/25/2047	6. *
12651Y-AA-0	CSMC 2017-RPL3 AIOS CSMC 2017-RPL3 A1 4.000% 08/01/57		03/01/2023	Paydown		537	537	467			70		70		537				2	08/01/2057	1.A FE
12653T-CB-5	CSMC 2018-J1 AIOS CSMC 2018-J1 AIOS 0.010% 02/25/48		03/01/2023	Paydown			2,478,003												9	02/25/2048	6. *
12657P-AC-9	CSMC 2021-2R 1A2 CSMC 2021-2R 1A2 0.000% 07/25/47		03/02/2023	Paydown			109,827	17,847			(17,847)		(17,847)							07/25/2047	1.A Z
12657X-AJ-7	CSMC 2021-JR1 PT2 CSMC 2021-JR1 SA 0.000% 09/27/66		02/03/2023	Paydown			18,308													09/27/2066	6. *
12657X-AP-3	CSMC 2021-JR1 PT2 CSMC 2021-JR1 PT2 0.000% 07/26/60		03/01/2023	Paydown		20,788	20,788	6,860			13,928		13,928		20,788					07/26/2060	6. *
12658Q-AA-0	CSMCM 2021-RP11 CERT CSMCM 2021-RP11 CERT 3.778% 10/27/61		02/03/2023	Paydown			2,108	1,637			(1,637)		(1,637)						7	10/27/2061	6. *
12660B-AM-3	CSMC 2022-ATH1 A1A CSMC 2022-ATH1 A1A 2.870% 01/25/67		03/01/2023	Paydown		2,586	2,586	2,275			310		310		2,586				6	01/25/2067	1.A FE
12660K-AC-5	CSMC 2021-RPL1 AIOS CSMC 2021-RPL1 A1 1.668% 09/27/60		03/01/2023	Paydown		835	835	693			142		142		835				1	09/27/2060	1.A Z
12661N-AK-0	CSMC 2022-NQM3 AIOS CSMC 2022-NQM3 AIOS 0.002% 03/25/67		03/01/2023	Paydown				167			(167)		(167)						6	03/25/2067	1.A Z
12661N-AL-8	CSMC 2022-NQM3 AIOS CSMC 2022-NQM3 XS 0.000% 03/25/67		03/01/2023	Paydown				9,404			(9,404)		(9,404)						28	03/25/2067	1.A Z
12661X-BM-3	CSMC 2021-INV1 AX4 CSMC 2021-INV1 AX4 0.400% 07/25/56		03/01/2023	Paydown				1,378			(1,378)		(1,378)						14	07/25/2056	1.A Z
12661X-BU-5	CSMC 2021-INV1 AX4 CSMC 2021-INV1 AIOS 0.040% 07/25/56		03/01/2023	Paydown				1,664			(1,664)		(1,664)						23	07/25/2056	1.A Z
12662E-AA-1	CSMC 2021-NQM2 A1 CSMC 2021-NQM2 A1 1.179% 02/25/66		03/01/2023	Paydown		2,504	2,504	2,003			501		501		2,504				2	02/25/2066	1.A FE
12662E-AA-1	CSMC 2021-NQM2 A1 CSMC 2021-NQM2 A1 1.179% 02/25/66		02/03/2023	Paydown		959	959	767			192		192		959					02/25/2066	6. *
12662J-AA-0	CSMCM 2022-RPL1 CERT CSMCM 2022-RPL1 CERT 4.231% 04/25/61		02/03/2023	Paydown			1,875	1,657			(1,657)		(1,657)						7	04/25/2061	6. *

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12662T-AC-4	CSMC 2022-7R 1A2 CSMC 2022-7R 1A2 0.000% 10/25/66		03/28/2023	Paydown		603,457	942,888	117,861			485,596		485,596		603,457					10/25/2066	1.A Z
..12664V-AK-9	CSMC 2022-NQM2 AIOS CSMC 2022-NQM2 AIOS 0.005% 02/25/67		03/01/2023	Paydown				399			(399)		(399)						17	02/25/2067	1.A Z
..12664V-AL-7	CSMC 2022-NQM2 AIOS CSMC 2022-NQM2 XS 0.000% 02/25/67		03/01/2023	Paydown				9,341			(9,341)		(9,341)						64	02/25/2067	1.A Z
..126650-AQ-3	CVS PASS-THROUGH P/T CERTS 5.789% 01/10/26		03/10/2023	Redemption 100.0000		140,554	140,554	140,116			438		438		140,554				678	01/10/2026	2.B FE
..126650-BY-5	CVS PASS-THROUGH P/T CERTS 5.926% 01/10/34		03/10/2023	Redemption 100.0000		21,273	21,273	24,765	23,369		(2,096)		(2,096)		21,273				210	01/10/2034	2.B FE
..126650-DS-6	CVS HEALTH CORP Senior Unsecured 5.000% 02/20/26		02/13/2023	Bank of America		5,988,120	6,000,000	5,979,600							5,979,600		8,520	8,520		02/20/2026	2.B FE
..12666C-AF-0	CWL 2006-23 M1 CWL 2006-23 M1 5.095% 05/25/37		02/27/2023	Paydown			(5,554)	(4,166)			4,166		4,166							05/25/2037	1.A Z
..12666C-AF-0	CWL 2006-23 M1 CWL 2006-23 M1 5.095% 05/25/37		03/27/2023	Paydown			(154)	(115)			115		115							05/25/2037	6. FE
..126670-JY-5	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HYB9 3A2A 6.982% 02/20/36		01/01/2023	Paydown		2,538	2,770	2,514	2,669		(131)		(131)		2,538				8	02/20/2036	2.A FM
..126670-JY-5	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HYB9 3A2A 6.982% 02/20/36		03/01/2023	Paydown		2,895	6,714	6,092	6,468		(3,573)		(3,573)		2,895				47	02/20/2036	2.B FM
..126670-TG-3	COUNTRYWIDE ASSET-BACKED CERTI CWL 2006-1 AF5 4.556% 07/25/36		03/01/2023	Paydown		291,116	291,116	258,365	268,563		22,553		22,553		291,116				2,035	07/25/2036	1.A FM
..126671-6K-7	COUNTRYWIDE ASSET-BACKED CERTI CWL 2004-5 M1 5.700% 08/25/34		03/27/2023	Paydown		6,441	6,441	6,148	6,376		66		66		6,441				55	08/25/2034	1.A FM
..126671-YC-4	CWL 2007-SD1 A1 CWL 2003-BC2 M1 5.895% 03/25/33		03/27/2023	Paydown		55,760	55,760	53,347	55,673		(9)		(9)		55,760				264	03/25/2033	1.A FM
..126671-YC-4	CWL 2007-SD1 A1 CWL 2003-BC2 M1 5.895% 03/25/33		02/27/2023	Paydown		3,234	3,234	2,458			776		776		3,234				17	03/25/2033	1.A FM
..126671-Z3-3	COUNTRYWIDE ASSET-BACKED CERTI CWL 2004-1 M2 5.670% 03/25/34		03/27/2023	Paydown		10,311	10,311	9,608	10,213		98		98		10,311				95	03/25/2034	1.A FM
..126673-4C-3	CWL 2005-IM2 M1 CWL 2005-IM1 M2 5.595% 11/25/35		02/27/2023	Paydown			(632)	(373)			373		373							11/25/2035	1.A Z
..126673-DQ-2	CWL 2004-7 MF1 CWL 2004-7 MF1 4.216% 12/25/34		03/01/2023	Paydown		71,217	71,217	70,934	70,974		244		244		71,217				478	12/25/2034	1.A FM
..126673-KS-0	CWHEL 2004-O 2A CWHEL 2004-O 2A 4.964% 02/15/34		03/15/2023	Paydown		1,051	1,051	746			305		305		1,051				8	02/15/2034	1.A FM
..126673-KS-0	CWHEL 2004-O 2A CWHEL 2004-O 2A 4.964% 02/15/34		02/15/2023	Paydown		1,465	1,465	1,040			425		425		1,465				6	02/15/2034	6. *
..126673-XV-9	CWL 2005-AB1 M4 CWL 2005-AB1 M4 5.745% 08/25/35		03/27/2023	Paydown			(4)	(2)			2		2							08/25/2035	1.A FM
..126673-XV-9	CWL 2005-AB1 M4 CWL 2005-AB1 M4 5.745% 08/25/35		02/27/2023	Paydown			(922)	(452)			452		452							08/25/2035	1.A Z
..12667A-AE-6	CWL 2006-12 M1 CWL 2006-12 M1 5.295% 12/25/36		03/27/2023	Paydown			(140)	(91)			91		91							12/25/2036	6. FM
..12667A-AE-6	CWL 2006-12 M1 CWL 2006-12 M1 5.295% 12/25/36		02/27/2023	Paydown			(23,613)	(15,349)			15,349		15,349							12/25/2036	6. *
..12667F-4Q-5	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A5 5.295% 03/01/38		03/25/2023	Paydown		15,946	15,991	10,474			5,472		5,472		15,946				134	03/01/2038	1.A FM
..12667F-4Q-5	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A5 5.295% 03/01/38		02/25/2023	Paydown		9,785	9,785	6,409			3,376		3,376		9,785				40	03/01/2038	1.A Z
..12667F-4T-9	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A8 5.295% 03/01/38		03/25/2023	Paydown		12,821	12,821	8,462			4,359		4,359		12,821				107	03/01/2038	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12667F-4T-9	CWALT 2005-7CB 2A8 CWALT 2005-7CB 2A8 5.295% 03/01/38		02/25/2023	Paydown		7,867	7,867	5,192			2,675		2,675		7,867				32	03/01/2038	1.A Z
..12667F-5F-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-6CB 1A4 5.500% 04/25/35		03/01/2023	Paydown		74,936	75,343	71,059	69,652		5,285		5,285		74,936				739	04/25/2035	2.A FM
..12667F-5H-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-6CB 1A6 5.500% 04/25/35		03/01/2023	Paydown		200	197	191	180		20		20		200				2	04/25/2035	1.A FM
..12667F-5H-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-6CB 1A6 5.500% 04/25/35		03/01/2023	Paydown		4,844	4,823	4,729	4,435		409		409		4,844				67	04/25/2035	1.B FM
..12667F-5H-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-6CB 1A6 5.500% 04/25/35		02/01/2023	Paydown		3,332	3,321	3,256	3,053		279		279		3,332				31	04/25/2035	1.C FM
..12667F-5H-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-6CB 1A6 5.500% 04/25/35		01/01/2023	Paydown		3,240	3,140	3,079	2,887		353		353		3,240				15	04/25/2035	1.D FM
..12667F-5W-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-J2 1A1 5.245% 04/25/35		03/25/2023	Paydown		76,249	76,249	63,727	61,519		14,730		14,730		76,249				589	04/25/2035	1.A FM
..12667F-FA-8	CWALT 2004-J2 4A1 CWALT 2004-J2 B1 5.785% 04/25/34		03/01/2023	Paydown			127	41			(41)		(41)						1	04/25/2034	1.A FM
..12667F-NW-1	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004-17CB 1A1 3.978% 09/25/34		03/01/2023	Paydown		55,397	55,397	48,152	48,145		7,252		7,252		55,397				377	09/25/2034	1.A FM
..12667F-WV-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2004-27CB A2 5.500% 12/25/34		03/01/2023	Paydown		53,571	53,803	48,015	47,524		6,047		6,047		53,571				519	12/25/2034	1.A FM
..12667F-X5-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-3CB 1A7 5.500% 03/25/35		03/01/2023	Paydown		205,489	234,588	212,183	212,171		(6,682)		(6,682)		205,489				2,022	03/25/2035	1.A FM
..12667G-3L-5	CWALT 2005-44 1A1 CWALT 2005-44 1A1 5.505% 10/25/35		03/27/2023	Paydown		40,890	40,890	30,334	28,946		11,945		11,945		40,890				269	10/25/2035	1.A FM
..12667G-3L-5	CWALT 2005-44 1A1 CWALT 2005-44 1A1 5.505% 10/25/35		03/27/2023	Paydown		1,869	1,869	1,359			510		510		1,869				6	10/25/2035	1.A FM
..12667G-5S-8	CWALT 2005-43 B4 CWALT 2005-43 1A1 3.546% 10/25/35		03/01/2023	Paydown		73,099	277,070	244,753	246,013		(172,914)		(172,914)		73,099				2,358	10/25/2035	1.A FM
..12667G-7G-2	CWALT 2005-46CB A1 CWALT 2005-46CB A13 4.800% 10/25/35		02/25/2023	Paydown				18			(18)		(18)							10/25/2035	1.A Z
..12667G-7H-0	CWALT 2005-46CB A1 CWALT 2005-46CB A14 5.500% 10/25/35		03/01/2023	Paydown		12,415	12,733	10,941	10,208		2,206		2,206		12,415				110	10/25/2035	1.A FM
..12667G-AH-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-13CB A8 5.500% 05/25/35		03/01/2023	Paydown		5,900	5,826	5,338	5,248		652		652		5,900				49	05/25/2035	1.A FM
..12667G-DA-8	CWALT 2005-J3 M CWALT 2005-J3 1A1 5.395% 05/25/35		03/25/2023	Paydown		557,922	600,465	451,880	450,749		107,172		107,172		557,922				2,579	05/25/2035	1.A FM
..12667G-EP-4	CWALT 2005-9CB 1A5 CWALT 2005-9CB 1A5 5.345% 05/25/35		03/25/2023	Paydown		19,909	19,960	15,968			3,942		3,942		19,909				168	05/25/2035	1.A FM
..12667G-EP-4	CWALT 2005-9CB 1A5 CWALT 2005-9CB 1A5 5.345% 05/25/35		02/25/2023	Paydown		13,937	13,937	11,149			2,787		2,787		13,937				58	05/25/2035	1.A Z
..12667G-MA-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-22T1 A5 5.500% 06/25/35		03/01/2023	Paydown		81,323	81,305	54,377	53,453		27,870		27,870		81,323				406	06/25/2035	1.A FM
..12667G-RV-7	CWALT 2005-17 2A3 CWALT 2005-17 1A1 5.365% 07/25/35		03/27/2023	Paydown		43,945	43,945	39,800	40,790		3,155		3,155		43,945				274	07/25/2035	1.A FM
..12667G-T8-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-J9 1A6 5.500% 08/25/35		03/01/2023	Paydown		63,330	63,401	43,362	40,332		22,998		22,998		63,330				738	08/25/2035	1.A FM
..12667G-TS-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-26CB A6 5.500% 07/25/35		03/01/2023	Paydown		15,220	15,202	13,391	12,195		3,024		3,024		15,220				115	07/25/2035	1.A FM
..12667G-VF-7	CWALT 2005-J6 1A5 CWALT 2005-J6 1A5 5.345% 07/25/35		03/25/2023	Paydown		741	741	563			178		178		741				6	07/25/2035	1.A FM
..12667G-VF-7	CWALT 2005-J6 1A5 CWALT 2005-J6 1A5 5.345% 07/25/35		02/25/2023	Paydown		816	816	620			196		196		816				3	07/25/2035	1.A Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12667G-X5-7	CWALT 2005-34CB B3 CWALT 2005-34CB 1A10 5.345% 09/25/35		03/25/2023	Paydown		44,530	44,533	27,499	22,800		21,730		21,730		44,530				315	09/25/2035	1.A FM
..12667G-XA-6	CWALT 2005-28CB 2A1 CWALT 2005-28CB 2A1 5.245% 08/25/35		03/25/2023	Paydown			1,664	832			(832)		(832)						14	08/25/2035	1.A FM
..12667G-XA-6	CWALT 2005-28CB 2A1 CWALT 2005-28CB 2A1 5.245% 08/25/35		02/25/2023	Paydown		15,542	15,911	7,956			7,587		7,587		15,542				65	08/25/2035	1.A Z
..12667G-XK-4	CWALT 2005-30CB 1A1 CWALT 2005-30CB 1A1 5.500% 08/25/35		03/25/2023	Paydown		35,873	35,720	22,504			13,369		13,369		35,873				318	08/25/2035	1.A FM
..12667G-XK-4	CWALT 2005-30CB 1A1 CWALT 2005-30CB 1A1 5.500% 08/25/35		02/25/2023	Paydown		40,284	54,970	34,631			5,653		5,653		40,284				241	08/25/2035	1.A Z
..12667G-YX-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-31 1A1 5.405% 08/25/35		03/27/2023	Paydown		101,602	101,602	83,130	87,822		13,780		13,780		101,602				478	08/25/2035	1.A FM
..12667L-AF-9	CWL 2006-21 M1 CWL 2006-21 M1 5.075% 05/25/37		03/27/2023	Paydown			366,336	124,554			(124,554)		(124,554)						2,508	05/25/2037	1.A FM
..12668A-4B-8	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-IM1 A1 5.445% 01/25/36		03/27/2023	Paydown		2,316	2,316	1,938	2,093		223		223		2,316				28	01/25/2036	1.A FM
..12668A-5X-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-82 A1 5.385% 02/25/36		03/27/2023	Paydown		38,994	38,994	30,460	30,230		8,763		8,763		38,994				359	02/25/2036	1.A FM
..12668A-5X-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-82 A1 5.385% 02/25/36		03/27/2023	Paydown		53,046	53,046	42,975			10,070		10,070		53,046				195	02/25/2036	1.A FM
..12668A-C4-5	CWALT 2005-J13 2A5 CWALT 2005-J13 2A1 5.500% 11/25/35		03/25/2023	Paydown		19,883	27,765	16,798			3,085		3,085		19,883				243	11/25/2035	1.A FM
..12668A-C4-5	CWALT 2005-J13 2A5 CWALT 2005-J13 2A1 5.500% 11/25/35		02/25/2023	Paydown		38,507	38,507	23,297			15,210		15,210		38,507				167	11/25/2035	1.A Z
..12668A-CG-8	CWALT 2005-51 1A1 CWALT 2005-51 1A1 5.401% 11/20/35		03/20/2023	Paydown		51,106	51,106	48,086	48,192		2,914		2,914		51,106				407	11/20/2035	1.A FM
..12668A-CP-8	CWALT 2005-51 1A1 CWALT 2005-51 2A1 5.361% 11/20/35		03/20/2023	Paydown		95,213	95,213	71,569	77,119		18,094		18,094		95,213				813	11/20/2035	1.A FM
..12668A-FM-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-48T1 A6 5.500% 11/25/35		02/01/2023	Paydown			1,427	1,069	932		(932)		(932)						13	11/25/2035	1.A FM
..12668A-FW-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-52CB 1A1 5.245% 11/25/35		03/25/2023	Paydown		31,322	29,653	20,787	17,996		13,326		13,326		31,322				333	11/25/2035	1.A FM
..12668A-GN-9	CWALT 2005-56 2X2 CWALT 2005-56 1A1 6.305% 11/25/35		03/27/2023	Paydown		15,972	15,972	14,175	14,177		1,795		1,795		15,972				112	11/25/2035	1.A FM
..12668A-GT-6	CWALT 2005-56 2X2 CWALT 2005-56 2A2 4.833% 11/25/35		02/01/2023	Paydown		10,563	10,574	8,670	10,451		112		112		10,563				52	11/25/2035	3.C FM
..12668A-GT-6	CWALT 2005-56 2X2 CWALT 2005-56 2A2 4.833% 11/25/35		03/01/2023	Paydown		2,079	2,072	1,699	2,048		31		31		2,079				18	11/25/2035	4.A FM
..12668A-HG-3	CWALT 2005-56 2X2 CWALT 2005-56 5A3 5.625% 11/25/35		03/27/2023	Paydown		4,718	4,918	702			4,016		4,016		4,718				298	11/25/2035	1.A Z
..12668A-KP-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-53T2 2A1 6.000% 11/25/35		03/01/2023	Paydown		30,781	30,860	22,207	20,182		10,599		10,599		30,781				238	11/25/2035	1.A FM
..12668A-PB-5	CWALT 2005-54CB 1A2 CWALT 2005-54CB 1A9 5.500% 11/25/35		03/01/2023	Paydown		54,383	41,130	35,081	32,779		21,604		21,604		54,383				352	11/25/2035	1.A FM
..12668A-QH-1	CWALT 2005-51 1A1 CWALT 2005-51 4A1 5.401% 11/20/35		03/20/2023	Paydown		1,401	1,401	1,127	1,151		250		250		1,401				18	11/20/2035	1.A FM
..12668A-RH-0	CWALT 2005-59 1A2C CWALT 2005-59 1A2C 5.772% 11/20/35		03/20/2023	Paydown		103	799	208			(105)		(105)		103				5	11/20/2035	1.A FM
..12668A-RH-0	CWALT 2005-59 1A2C CWALT 2005-59 1A2C 5.772% 11/20/35		02/22/2023	Paydown		24	33	9			15		15		24					11/20/2035	1.A Z
..12668A-TT-2	CWALT 2005-62 2X2 CWALT 2005-62 2A1 4.138% 12/25/35		03/01/2023	Paydown		5,494	5,494	5,124	5,174		320		320		5,494				16	12/25/2035	2.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12668A-V6-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-73CB 2A4 5.750% 01/25/36		03/01/2023	Paydown		85,181	85,411	61,338	51,193		33,988		33,988		85,181				667	01/25/2036	1.A FM
12668A-XB-6	CWALT 2005-63 B4 CWALT 2005-63 1A1 3.690% 12/25/35		03/01/2023	Paydown		3,690	7,886	6,507	7,054		(3,364)		(3,364)		3,690				45	12/25/2035	1.A FM
12668A-ZP-3	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-64CB 1A4 5.500% 12/25/35		03/01/2023	Paydown		169,515	198,091	179,994	180,636		(11,121)		(11,121)		169,515				1,711	12/25/2035	1.A FM
12668A-ZX-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-64CB 1A12 5.500% 12/25/35		03/25/2023	Paydown		69,698	81,447	66,482	66,120		3,578		3,578		69,698				672	12/25/2035	1.A FM
12668B-BN-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-81A1 5.405% 02/25/37		03/27/2023	Paydown		288,286	288,286	232,649	239,528		48,758		48,758		288,286				2,068	02/25/2037	1.A FM
12668B-CL-5	CWALT 2005-77T1 1A3 CWALT 2005-77T1 2A2 6.000% 02/25/36		02/01/2023	Paydown			(7,543)	(5,379)	(4,699)		4,699		4,699						6	02/25/2036	1.A FM
12668B-EK-5	CWALT 2005-85CB 2A5 CWALT 2005-85CB 2A5 5.945% 02/25/36		03/25/2023	Paydown		46,974	45,979	34,896	18,279		12,247		12,247		46,974				452	02/25/2036	1.A FM
12668B-EK-5	CWALT 2005-85CB 2A5 CWALT 2005-85CB 2A5 5.945% 02/25/36		02/25/2023	Paydown		17,282	14,013	9,529			7,753		7,753		17,282				81	02/25/2036	1.A FM
12668B-FD-0	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-86CB A4 5.500% 02/25/36		03/01/2023	Paydown		13,864	14,500	10,974	9,484		4,380		4,380		13,864				119	02/25/2036	1.A FM
12668B-GD-9	CWALT 2005-80CB B1 CWALT 2005-80CB 2A1 6.000% 02/25/36		03/01/2023	Paydown		11,180	11,180	10,567			613		613		11,180				56	02/25/2036	1.G FM
12668B-KF-9	CWALT 2006-J1 B5 CWALT 2006-J1 1A9 5.500% 02/25/36		03/01/2023	Paydown		6,745	9,610	8,366	7,877		(1,133)		(1,133)		6,745				96	02/25/2036	3.B FM
12668B-KH-5	CWALT 2006-J1 B5 CWALT 2006-J1 1A11 5.500% 02/25/36		03/01/2023	Paydown		30,768	43,839	34,253	34,253		(3,485)		(3,485)		30,768				440	02/25/2036	1.A FM
12668B-PM-9	CWALT 2006-4CB 1A3 CWALT 2006-4CB 1A1 6.000% 04/25/36		03/01/2023	Paydown		863	673	408	400		463		463		863				15	04/25/2036	2.A FM
12668B-PR-8	CWALT 2006-4CB 1A3 CWALT 2006-4CB 1A5 6.000% 04/25/36		03/01/2023	Paydown		1,740	1,402	850	823		917		917		1,740				29	04/25/2036	1.A FM
12668B-PS-6	CWALT 2006-4CB 1A3 CWALT 2006-4CB 1A6 6.000% 04/25/36		03/01/2023	Paydown		15,032	11,804	7,160	6,934		8,098		8,098		15,032				257	04/25/2036	1.A FM
12668B-QA-4	CWALT 2006-4CB 1A3 CWALT 2006-4CB 2A6 5.500% 04/25/36		03/01/2023	Paydown		1,242	1,242	1,206	1,163		79		79		1,242				11	04/25/2036	4.B FM
12668B-RX-3	CWALT 2006-6CB B1 CWALT 2006-6CB 1A2 5.245% 05/25/36		03/25/2023	Paydown		42,256	45,153	30,650	31,543		10,714		10,714		42,256				376	05/25/2036	1.A FM
12668B-TG-8	CWALT 2006-J2 B5 CWALT 2006-J2 A4 5.545% 04/25/36		03/25/2023	Paydown		17,553	17,553	8,013	5,433		12,120		12,120		17,553				80	04/25/2036	1.A FM
12668B-TK-9	CWALT 2006-J2 B5 CWALT 2006-J2 A7 6.000% 04/25/36		03/01/2023	Paydown		29,278	29,278	23,278	17,309		11,970		11,970		29,278				157	04/25/2036	1.A FM
12668B-UA-9	CWALT 2006-6CB B1 CWALT 2006-6CB 1A10 5.500% 05/25/36		03/01/2023	Paydown		17,814	19,889	19,815	19,805		(1,991)		(1,991)		17,814				236	05/25/2036	4.B FM
12668B-UA-9	CWALT 2006-6CB B1 CWALT 2006-6CB 1A10 5.500% 05/25/36		01/01/2023	Paydown		10,503	10,369	10,331	10,326		177		177		10,503				48	05/25/2036	4.C FM
126694-BQ-0	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HYB64A1B 3.790% 10/20/35		03/01/2023	Paydown		20,487	20,487	18,265	19,261		1,225		1,225		20,487				178	10/20/2035	1.A FM
126694-D2-1	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2006-HYB2 2A1B 3.778% 04/20/36		03/01/2023	Paydown		246	9,348	7,725	7,774		(7,528)		(7,528)		246				35	04/20/2036	1.A FM
126694-EP-9	CWHL 2005-18 A7 CWHL 2005-18 A7 19.525% 10/25/35		03/25/2023	Paydown		485	485	339			145		145		485				11	10/25/2035	1.A FM
126694-EP-9	CWHL 2005-18 A7 CWHL 2005-18 A7 19.525% 10/25/35		02/25/2023	Paydown		34	34	24			10		10		34					10/25/2035	1.A Z
126694-G9-3	CWHL 2006-J2 B5 CWHL 2006-J2 1A1 6.000% 04/25/36		03/01/2023	Paydown		4,033	4,033	2,738	2,663		1,371		1,371		4,033				40	04/25/2036	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..126694-KV-9	CWHL 2005-24 B3 CWHL 2005-24 A29 5.000% 11/25/35		03/01/2023	Paydown		1,935	1,936	1,638	1,290		645		645		1,935				17	11/25/2035	3.B FM
..126694-KV-9	CWHL 2005-24 B3 CWHL 2005-24 A29 5.000% 11/25/35		01/01/2023	Paydown		143	145	123	97		46		46		143				1	11/25/2035	3.C FM
..126694-M7-0	CWHL 2006-0A5 1A2 CWHL 2006-0A5 1A2 5.445% 04/25/46		03/27/2023	Paydown		348	348	26			322		322		348				2	04/25/2046	1.A FM
..126694-M7-0	CWHL 2006-0A5 1A2 CWHL 2006-0A5 1A2 5.445% 04/25/46		02/27/2023	Paydown		841	(184)	(14)			855		855		841				3	04/25/2046	1.A Z
..126694-N5-3	CWHL 2006-0A5 1A2 CWHL 2006-0A5 3A2 5.445% 04/25/46		03/27/2023	Paydown		675	675	176			500		500		675				4	04/25/2046	1.A FM
..126694-N5-3	CWHL 2006-0A5 1A2 CWHL 2006-0A5 3A2 5.445% 04/25/46		02/27/2023	Paydown		632	632	164			468		468		632				2	04/25/2046	1.A Z
..126694-TQ-1	CWHL 2005-30 A1 CWHL 2005-30 A1 5.495% 01/25/36		03/25/2023	Paydown		2,019	2,019	999			1,020		1,020		2,019				18	01/25/2036	1.A FM
..126694-TQ-1	CWHL 2005-30 A1 CWHL 2005-30 A1 5.495% 01/25/36		02/25/2023	Paydown		2,092	2,092	1,036			1,057		1,057		2,092				9	01/25/2036	1.A Z
..126694-TU-2	CWHL 2005-30 A1 CWHL 2005-30 A5 5.500% 01/25/36		03/01/2023	Paydown		2,559	2,559	2,389	1,869		690		690		2,559				24	01/25/2036	1.A FM
..126694-VM-7	CWHL 2005-HY10 5A2 CWHL 2005-HY10 3A1A 3.779% 02/20/36		03/01/2023	Paydown		38,348	38,349	32,987	36,453		1,895		1,895		38,348				268	02/20/2036	1.A FM
..126694-WE-4	CWHL 2006-HYB1 1A1 CWHL 2006-HYB1 1A1 3.709% 03/20/36		03/01/2023	Paydown		38,909	55,640	44,901	45,795		(6,885)		(6,885)		38,909				8	03/20/2036	1.A FM
..126694-WP-9	CWHL 2006-HYB1 1A1 CWHL 2006-HYB1 3A1 3.645% 03/20/36		03/01/2023	Paydown		1,433	1,433	1,175			258		258		1,433				4	03/20/2036	1.A FM
..126694-WP-9	CWHL 2006-HYB1 1A1 CWHL 2006-HYB1 3A1 3.645% 03/20/36		02/03/2023	Paydown		1,378	1,378	1,130			248		248		1,378					03/20/2036	1.A FM
..126694-X7-8	CWHL 2006-9 B4 CWHL 2006-9 A14 5.500% 05/25/36		03/01/2023	Paydown		1,511	1,511	1,135	929		582		582		1,511				26	05/25/2036	4.C FM
..12669D-2Y-3	COUNTRYWIDE HOME LOANS CWHL_03 CWHL 2003-HYB2 1A1 3.464% 07/19/33		03/01/2023	Paydown		1,055	1,055	1,056	1,057		(2)		(2)		1,055				5	07/19/2033	1.A FM
..12669D-6A-1	COUNTRYWIDE HOME LOANS CWHL_03 CWHL 2003-J3 1A3 4.000% 05/25/33		03/01/2023	Paydown		1,867	1,867	1,849	1,853		14		14		1,867				12	05/25/2033	1.A FM
..12669D-BV-9	CWHL 2002-19 M CWHL 2002-19 M 6.250% 11/25/32		03/01/2023	Paydown			1,495	73			(73)		(73)						1	11/25/2032	1.A Z
..12669D-D5-4	CWHL 2003-HYB1 M CWHL 2003-HYB1 M 4.337% 05/19/33		03/01/2023	Paydown		10,278	10,278	7,195			3,083		3,083		10,278				40	05/19/2033	1.A FM
..12669D-D5-4	CWHL 2003-HYB1 M CWHL 2003-HYB1 M 4.337% 05/19/33		02/03/2023	Paydown		489	489	342			147		147		489					05/19/2033	1.A Z
..12669F-2G-7	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-20 1A1 5.645% 10/25/34		03/27/2023	Paydown		95,903	95,903	84,667	85,503		10,400		10,400		95,903				885	10/25/2034	1.A FM
..12669F-D5-9	CWHL 2004-10 M CWHL 2004-10 M 5.000% 07/25/34		03/01/2023	Paydown		2,530	3,016	1,056			1,474		1,474		2,530				13	07/25/2034	1.A FM
..12669F-M6-7	CWHL 2004-12 9A1 CWHL 2004-12 7A1 3.686% 08/25/34		03/01/2023	Paydown		23,886	23,886	21,849			2,037		2,037		23,886				73	08/25/2034	1.A FM
..12669F-QD-8	CWHL 2004-3 M CWHL 2004-3 M 5.750% 04/25/34		03/01/2023	Paydown		1,527	1,527	901			626		626		1,527				7	04/25/2034	1.A FM
..12669F-UG-6	CWHL 2004-9 B1 CWHL 2004-9 B1 5.250% 06/25/34		02/03/2023	Paydown			16,562	2			(2)		(2)							06/25/2034	1.A Z
..12669F-W8-2	CWHL 2004-16 2A1 CWHL 2004-16 1A1 5.645% 09/25/34		03/25/2023	Paydown		46,322	46,322	43,072	43,162		3,160		3,160		46,322				542	09/25/2034	1.A FM
..12669F-XP-3	CWHL 2004-7 2B5 CWHL 2004-7 5A1 5.545% 05/25/34		03/25/2023	Paydown		25,310	25,310	20,675	24,254		1,056		1,056		25,310				215	05/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12669F-XP-3	CWHL 2004-7 2B5 CWHL 2004-7 5A1 5.545% 05/25/34		03/25/2023	Paydown		795	795	700	793		2		2		795				10	05/25/2034	1.D FM
..12669G-AA-9	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-23 A 3.897% 11/25/34		03/01/2023	Paydown		12,547	12,385	9,819	12,242		304		304		12,547				102	11/25/2034	4.C FM
..12669G-AA-9	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-23 A 3.897% 11/25/34		03/01/2023	Paydown		2,908	2,870	2,374	2,943		(35)		(35)		2,908				24	11/25/2034	5.A FM
..12669G-BA-8	COUNTRYWIDE HOME LOANS CWHL_04 CWHL 2004-HYB6 A2 3.991% 11/20/34		02/01/2023	Paydown		6,781	6,781	5,950	6,107		674		674		6,781				26	11/20/2034	1.A FM
..12669G-EC-1	CWHL 2004-J8 M CWHL 2004-J8 M 5.602% 12/25/34		03/01/2023	Paydown			11,629	2,907			(2,907)		(2,907)						4	12/25/2034	1.A FM
..12669G-EC-1	CWHL 2004-J8 M CWHL 2004-J8 M 5.602% 12/25/34		02/03/2023	Paydown		1,236	2,770	693			543		543		1,236				1	12/25/2034	1.A Z
..12669G-KC-4	CWHL 2004-25 2X CWHL 2004-25 1A5 5.545% 02/25/35		03/27/2023	Paydown		114,766	114,766	100,318	105,279		9,486		9,486		114,766				862	02/25/2035	1.A FM
..12669G-LL-3	CWHL 2005-HYB1 1B3 CWHL 2005-HYB1 2A1 5.525% 03/25/35		03/27/2023	Paydown		10,264	10,264	7,731	8,847		1,418		1,418		10,264				76	03/25/2035	1.A FM
..12669G-M2-4	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-HYB4 2A1 3.532% 08/20/35		03/01/2023	Paydown		99,234	99,234	84,435	90,550		8,684		8,684		99,234				564	08/20/2035	1.A FM
..12669G-PT-2	CWHL 2005-2 MX CWHL 2005-2 2A3 5.525% 03/25/35		03/27/2023	Paydown		36,030	36,082	34,329	35,180		849		849		36,030				291	03/25/2035	2.C FM
..12669G-RQ-6	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-1 2A1 5.425% 03/25/35		03/27/2023	Paydown		56,948	91,183	76,169	76,006		(19,058)		(19,058)		56,948				693	03/25/2035	1.A FM
..12669G-SN-2	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-1 2A3 5.485% 03/25/35		03/27/2023	Paydown		57,581	92,197	77,048	76,851		(19,270)		(19,270)		57,581				360	03/25/2035	1.A FM
..12669G-TS-0	COUNTRYWIDE HOME LOANS CWHL_05 CWHL 2005-3 1A4 5.565% 04/25/35		03/27/2023	Paydown		20,122	20,122	16,859	16,905		3,217		3,217		20,122				133	04/25/2035	1.A FM
..12669U-BF-6	CWHL 2003-R1 1M CWHL 2003-R1 1M 5.750% 02/25/43		02/27/2023	Paydown			147													02/25/2043	1.D Z
..12669U-CB-4	COUNTRYWIDE HOME LOAN MORTGAGE CWHL 2004-R2 1AF1 5.082% 11/25/34		03/01/2023	Paydown		16,621	16,561	14,489	15,318		1,303		1,303		16,621				68	11/25/2034	1.A FM
..12670F-AF-7	CWL 2007-9 M1 CWL 2007-9 M1 5.105% 06/25/47		03/27/2023	Paydown			(800)	(125)			125		125						3	06/25/2047	1.A FM
..12670F-AF-7	CWL 2007-9 M1 CWL 2007-9 M1 5.105% 06/25/47		02/27/2023	Paydown			(3,767)	(586)			586		586							06/25/2047	1.A Z
..12696@-AA-0	CTL PT TR 2016 (HUMC/SHU) P/T CERTS 4.065% 12/15/41		03/15/2023	Redemption 100.0000		121,774	121,774	125,427	124,469		(2,695)		(2,695)		121,774				826	12/15/2041	2.A
..12702*-AA-4	CVS LSE-BCKD PT PP TR SER 2017 P/T CERTS 3.901% 10/10/39		03/10/2023	Redemption 100.0000		25,886	25,886	25,886	25,886						25,886				168	10/10/2039	2.B
..12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44		03/15/2023	Redemption 100.0000		76,077	76,077	76,077	76,077						76,077				620	01/15/2044	2.B
..12708*-AA-8	CTL PHILADELPHIA LEASE FIN TRU P/T CERTS 4.008% 12/28/26		03/06/2023	Various		252,758	252,758	252,758	252,758						252,758				2,533	12/28/2026	1.F
..12730*-AA-0	CTL PT TRUST (KUM & GO - DES M P/T CERTS 4.650% 09/15/45		03/15/2023	Redemption 100.0000		192,563	192,563	192,563	192,563						192,563				1,359	09/15/2045	3.A
..12735#-AA-1	CGA CAP CR LSB TR GLOBAL PAYME P/T CERTS 20-CTL-7 3.967% 09/30/41		01/15/2023	Redemption 100.0000		18,503	18,503	18,503	18,503						18,503				61	09/30/2041	2.C YE
..12735#-AA-1	CGA CAP CR LSB TR GLOBAL PAYME P/T CERTS 20-CTL-7 3.967% 09/30/41		03/15/2023	Redemption 100.0000		37,194	37,194	37,194	37,194						37,194				308	09/30/2041	2.C
..12743*-AA-5	CGA CAP CREDIT LSB PT TR 21-CT P/T CERTS A-1 3.115% 04/10/46		03/10/2023	Redemption 100.0000		49,245	49,245	49,245	49,245						49,245				256	04/10/2046	2.B

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12764*-AA-9	CTL 2022-25 TR (HY-VEE) P/T CERTS 5.980% 10/15/47		03/15/2023	Redemption 100.0000		15,134	15,134	15,134	15,134						15,134				151	10/15/2047	2.B Z
..14173#-AA-6	CARESOURCE MANAGEMENT GROUP CO P/T CERT 4.670% 03/15/44		03/15/2023	Redemption 100.0000		153,061	153,061	153,061	153,060						153,061				1,193	03/15/2044	1.E
..144531-AE-0	CARR 2004-NC1 M6 CARR 2004-NC1 M1 5.745% 05/25/34		03/27/2023	Paydown		24,415	24,415	21,668	23,711		704		704		24,415				157	05/25/2034	1.A FM
..14855J-AB-1	CASTLELAKE AIRCRAFT SECURITIZA CLAST 2016-1 A 4.450% 08/15/41		03/15/2023	Paydown		487,058	487,058	486,915	487,962		(905)		(905)		487,058				(4,298)	08/15/2041	1.G FE
..14855J-AC-9	CASTLELAKE AIRCRAFT SECURITIZA CLAST 2016-1 B 6.150% 08/15/41		03/15/2023	Paydown		356,774	356,774	356,530	358,247		(1,473)		(1,473)		356,774				3,957	08/15/2041	2.C FE
..14855M-AA-6	CLAST 2019-1A B CLAST 2019-1A A 3.967% 04/15/39		03/15/2023	Paydown		10,299	10,299	10,299	10,312		(13)		(13)		10,299				61	04/15/2039	2.B FE
..14856C-AA-7	CLAST 2018-1 A CLAST 2018-1 A 4.125% 06/15/43		03/15/2023	Paydown		322,502	322,502	322,502	322,502						322,502				1,547	06/15/2043	2.A FE
..14856J-AA-2	CLAST 2017-1R A CLAST 2017-1R A 2.741% 08/15/41		03/15/2023	Paydown		1,027,475	1,027,475	1,027,466	1,027,468		7		7		1,027,475				6,218	08/15/2041	2.C FE
..149837-AA-4	CBAC 2006-1A A CBAC 2006-1A A 5.345% 06/25/38		03/27/2023	Paydown		3,416	3,416	1,708			1,708		1,708		3,416				17	06/25/2038	5.A FE
..149837-AA-4	CBAC 2006-1A A CBAC 2006-1A A 5.345% 06/25/38		02/27/2023	Paydown		3,436	3,436	1,718			1,718		1,718		3,436				17	06/25/2038	6. *
..15189Y-AH-9	CENTERPOINT ENERGY RESOURCES C Senior Unsecured 5.400% 03/01/33		02/22/2023	Citigroup		8,050,960	8,000,000	7,998,000							7,998,000		52,960	52,960	1,200	03/01/2033	1.G FE
..15189Y-AH-9	CENTERPOINT ENERGY RESOURCES C Senior Unsecured 5.400% 03/01/33		03/13/2023	Various		12,166,080	12,000,000	11,997,000			19		19		11,997,019		169,061	169,061	34,800	03/01/2033	1.G FE
..15674#-AB-5	Cerberus Onshore Levered Iv LI CERB IV LEVERED 7.192% 07/16/30		01/17/2023	Paydown		1,151,873	1,151,873	1,152,815	1,152,556		(684)		(684)		1,151,873				19,072	07/16/2030	1.C FE
..15674#-AC-3	Cerberus Onshore Levered Iv LI CERB IV LEVERED 7.192% 07/16/30		01/17/2023	Paydown		169,659	169,659	169,885	169,833		(174)		(174)		169,659				2,809	07/16/2030	1.C FE
..15725#-AA-6	CGA CAP CREDIT LSB BP CORP NA P/T CERTS 16-CTL-18 3.440% 12/10/31		03/10/2023	Redemption 100.0000		8,606	8,606	8,606	8,606						8,606				49	12/10/2031	1.G
..161546-DC-7	CHASE FUNDING MORTGAGE LOAN AS CFAB 2002-3 2M1 5.700% 08/25/32		03/27/2023	Paydown		42,744	42,744	41,626	41,605		1,140		1,140		42,744				419	08/25/2032	1.A FM
..161546-EQ-5	CHASE FUNDING MORTGAGE LOAN AS CFAB 2003-2 1A5 5.158% 01/25/33		02/01/2023	Paydown		5,563	5,563	5,711	5,693		(130)		(130)		5,563				35	01/25/2033	1.A FM
..161546-EX-0	CHASE FUNDING MORTGAGE LOAN AS CFAB 2003-2 2M1 5.670% 11/25/32		03/27/2023	Paydown		2,261	2,261	2,032	2,130		131		131		2,261				30	11/25/2032	1.A FM
..161546-JH-0	CFAB 2004-2 1A5 CFAB 2004-2 1A5 6.200% 02/26/35		03/01/2023	Paydown		54,057	54,057	53,798	53,793		264		264		54,057				411	02/26/2035	1.A FM
..16162X-AB-3	CHASE MORTGAGE FINANCE CORPORA CHASE 2006-S3 1A2 6.000% 11/25/36		03/01/2023	Paydown			465	286	216		(216)		(216)						5	11/25/2036	1.A FM
..161630-BL-1	CHASE 2007-A1 11A5 CHASE 2007-A1 11A5 3.790% 03/25/37		03/01/2023	Paydown		31,118	31,142	26,231	26,103		5,014		5,014		31,118				183	03/25/2037	1.A FM
..161630-CF-3	CHASE 2007-A1 11A5 CHASE 2007-A1 13A1 3.849% 03/25/37		03/01/2023	Paydown		620	621	617	621		(1)		(1)		620				3	03/25/2037	1.A FM
..161630-CH-9	CHASE 2007-A1 11A5 CHASE 2007-A1 13M2 3.849% 03/25/37		03/01/2023	Paydown		27,366	27,373	22,937	22,822		4,543		4,543		27,366				151	03/25/2037	1.A FM
..16163H-AH-4	CHASE MORTGAGE FINANCE CORPORA CHASE 2007-S3 1A8 5.750% 05/25/37		03/01/2023	Paydown		6,547	13,765	7,212	6,982		(435)		(435)		6,547				230	05/25/2037	1.A FM
..16165L-AF-7	CFLX 2006-1 M2 CFLX 2006-1 A4 6.300% 06/25/36		03/01/2023	Paydown		666,293	605,171	596,724	603,924		62,369		62,369		666,293				5,012	06/25/2036	3.A FM
..16165T-AH-6	CFLX 2005-1 2A3 CFLX 2005-1 2A3 6.000% 02/25/35		03/01/2023	Paydown			756	556			(556)		(556)						4	02/25/2035	1.A FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..16165T-AY-9	CFLX 2005-2 B3 CFLX 2005-2 1A2 6.500% 06/25/35		03/01/2023	Paydown		652	427	397	357		295		295		652				13	06/25/2035	4.B FM
..16165T-AZ-6	CFLX 2005-2 B3 CFLX 2005-2 2A1 6.000% 06/25/35		03/01/2023	Paydown		26,289	18,921	13,221	13,221		13,068		13,068		26,289				396	06/25/2035	5.A FM
..16165T-AZ-6	CFLX 2005-2 B3 CFLX 2005-2 2A1 6.000% 06/25/35		01/01/2023	Paydown		28,475	28,475	19,896	19,896		8,578		8,578		28,475				142	06/25/2035	5.B FM
..16165Y-AC-6	CHASEFLEX TRUST CFLX_07-M1 CFLX 2007-M1 1A3 5.525% 08/25/37		01/25/2023	Paydown		6,802	5,686	4,754	4,742		2,060		2,060		6,802				20	08/25/2037	1.E FM
..16165Y-AC-6	CHASEFLEX TRUST CFLX_07-M1 CFLX 2007-M1 1A3 5.525% 08/25/37		03/27/2023	Paydown		7,481	7,481	6,255	6,238		1,243		1,243		7,481				58	08/25/2037	1.F FM
..16165Y-AT-9	CHASEFLEX TRUST CFLX_07-M1 CFLX 2007-M1 2F4 4.134% 08/25/37		03/01/2023	Paydown		9,260	9,146	8,515	7,634		1,625		1,625		9,260				67	08/25/2037	1.A FM
..16372#-AA-0	CHEMCIAL BANK TOWER PT TRUST P/T CERTS 4.589% 06/10/44		03/10/2023	Redemption 100.0000		41,542	41,542	41,542	41,542						41,542				318	06/10/2044	2.A
..16678R-CC-9	CCMFC 2004-4A A1 CCMFC 2004-4A A1 5.075% 10/25/35		02/25/2023	Paydown		231	231	173			58		58		231				1	10/25/2035	1.A Z
..16678R-CC-9	CCMFC 2004-4A A1 CCMFC 2004-4A A1 5.075% 10/25/35		03/27/2023	Paydown		22	22	17			6		6		22					10/25/2035	1.B Z
..16678R-CL-9	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004-BA A1 5.660% 10/25/35		03/27/2023	Paydown		14,447	14,447	12,969	13,272		1,175		1,175		14,447				121	10/25/2035	1.A FM
..16678R-CV-7	CCMFC 2005-1A NIO CCMFC 2005-1A B1 5.215% 01/25/36		03/27/2023	Paydown		409	409	145			263		263		409				2	01/25/2036	1.A FM
..16678R-CV-7	CCMFC 2005-1A NIO CCMFC 2005-1A B1 5.215% 01/25/36		02/27/2023	Paydown		393	395	140			253		253		393				2	01/25/2036	1.A Z
..16678R-DM-6	CCMFC 2005-2A NIO CCMFC 2005-2A B1 5.215% 05/25/36		03/27/2023	Paydown		1,369	1,473	457			912		912		1,369				12	05/25/2036	1.A FM
..16678R-DM-6	CCMFC 2005-2A NIO CCMFC 2005-2A B1 5.215% 05/25/36		02/27/2023	Paydown		1,482	14,426	4,472			(2,990)		(2,990)		1,482				79	05/25/2036	1.A Z
..16678R-DV-6	CCMFC 2005-3A B1 CCMFC 2005-3A B1 5.225% 07/25/36		03/27/2023	Paydown		1,465	1,478	338			1,127		1,127		1,465				11	07/25/2036	1.A FM
..16678R-DV-6	CCMFC 2005-3A B1 CCMFC 2005-3A B1 5.225% 07/25/36		02/27/2023	Paydown			(11,205)	(2,563)			2,563		2,563							07/25/2036	1.A Z
..16678R-ED-5	CCMFC 2005-BA NIO CCMFC 2005-BA B1 5.245% 06/25/36		03/27/2023	Paydown		8,586	8,597	5,932			2,654		2,654		8,586				48	06/25/2036	1.A FM
..16678R-ED-5	CCMFC 2005-BA NIO CCMFC 2005-BA B1 5.245% 06/25/36		02/25/2023	Paydown		1,871	1,871	1,291			580		580		1,871				5	06/25/2036	1.A Z
..16678R-FC-6	CCMFC 2006-1A B1 CCMFC 2006-1A A2 5.045% 12/25/46		03/27/2023	Paydown		54,822	60,601	40,381	37,295		17,528		17,528		54,822				258	12/25/2046	1.A FM
..16678W-AB-2	CCMFC 2006-2A B1 CCMFC 2006-2A A2 5.025% 04/25/47		03/27/2023	Paydown		3,312	3,597	3,178	3,206		106		106		3,312				18	04/25/2047	1.A FM
. 16678Y-AA-0	CCMFC 2006-3A B1 CCMFC 2006-3A A1 4.975% 08/25/47		03/27/2023	Paydown		40,041	48,134	40,550	52,230		(12,190)		(12,190)		40,041				172	08/25/2047	1.A FM
..171265-A@-0	CHUGACH ELECTRIC ASSOCIATION I 1ST MTG 2011 SER A 4.750% 03/15/41		03/15/2023	Redemption 100.0000		1,333,333	1,333,333	1,333,333	1,333,333						1,333,333				31,667	03/15/2041	1.G
..172973-4L-0	CITICORP MORTGAGE SECURITIES I CMSI 2005-8 B1 5.354% 11/25/35		03/01/2023	Paydown			3,097	225			(225)		(225)						1	11/25/2035	6. FM
..172973-4L-0	CITICORP MORTGAGE SECURITIES I CMSI 2005-8 B1 5.354% 11/25/35		02/03/2023	Paydown			3,474	252			(252)		(252)							11/25/2035	6. *
..17307G-3F-3	CMLTI 2006-AR1 3A2 CMLTI 2006-AR1 3A1 4.105% 03/25/36		03/01/2023	Paydown		1,750	1,833	1,757	1,762		(11)		(11)		1,750				11	03/25/2036	1.A FM
..17307G-6L-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006-AR2 1A2 4.052% 03/25/36		03/01/2023	Paydown		20,301	20,801	17,732	18,885		1,416		1,416		20,301				173	03/25/2036	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..17307G-PF-9	CMLTI 2005-5 21A5 CMLTI 2005-WF1 A5 5.010% 11/25/34		03/01/2023	Paydown		160	160	161	160						160				1	11/25/2034	1.A FM
..17307G-VM-7	CMLTI 2005-5 21A5 CMLTI 2005-WF2 AF6B 6.050% 08/25/35		03/01/2023	Paydown		132,900	132,900	127,920	119,769		13,131		13,131		132,900				1,824	08/25/2035	1.A FM
..17307G-Y5-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005-12 1A3 5.500% 08/25/35		03/01/2023	Paydown			5,099	3,745	4,008		(4,008)		(4,008)						141	08/25/2035	1.A FM
..17309T-AH-9	CMLTI 2009-12 5A2 CMLTI 2009-12 4A2 5.500% 11/25/35		03/01/2023	Paydown		310	577	462			(152)		(152)		310				3	11/25/2035	1.
..17309B-AB-3	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006-WF2 A2C 6.352% 05/25/36		03/01/2023	Paydown		20,109	20,109	8,059	8,023		12,086		12,086		20,109				57	05/25/2036	1.A FM
..17309F-AD-0	CMLTI 2006-AR5 1B2 CMLTI 2006-AR5 1A2A 3.933% 07/25/36		03/01/2023	Paydown		11,152	11,401	8,659	7,261		3,891		3,891		11,152				75	07/25/2036	1.A FM
..17309K-AK-3	CITIMORTGAGE ALTERNATIVE LOAN CMALT 2006-A3 1A10 6.000% 07/25/36		01/01/2023	Paydown		4,521	5,915	5,348	5,348		(826)		(826)		4,521				30	07/25/2036	1.G FM
..17309K-AK-3	CITIMORTGAGE ALTERNATIVE LOAN CMALT 2006-A3 1A10 6.000% 07/25/36		03/01/2023	Paydown		12,873	19,339	17,482	17,483		(4,610)		(4,610)		12,873				198	07/25/2036	2.A FM
..17309R-AG-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2006-AR6 2A1 4.985% 09/25/36		03/27/2023	Paydown		27,265	27,265	24,803	25,630		1,635		1,635		27,265				132	09/25/2036	1.A FM
..17310R-AM-1	CMLTI 2006-AR9 2A CMLTI 2006-AR9 2A 4.099% 11/25/36		03/01/2023	Paydown		4,863	4,863	3,404			1,459		1,459		4,863				12	11/25/2036	1.A FM
..17310U-AB-8	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007-AR1 A2 5.165% 01/25/37		03/27/2023	Paydown		92,797	92,797	72,585	75,153		17,644		17,644		92,797				307	01/25/2037	1.A FM
..17311L-AB-7	CMLTI 2007-AR5 1A2A CMLTI 2007-AR5 1A2A 4.132% 04/25/37		03/01/2023	Paydown		26,962	27,395	24,811	25,206		1,756		1,756		26,962				174	04/25/2037	1.A FM
..17311W-AA-5	CMLTI 2007-AR4 2B1 CMLTI 2007-AR4 1A1A 4.011% 03/25/37		03/01/2023	Paydown		5,802	5,802	5,634	5,773		29		29		5,802				51	03/25/2037	1.F FM
..17312V-AW-8	CMLTI 2007-6 2A5 CMLTI 2007-6 2A5 1.805% 05/25/37		03/25/2023	Paydown				10,926			(10,926)		(10,926)						899	05/25/2037	1.A Z
..17313F-AR-3	CMLTI 2007-AR8 1B1 CMLTI 2007-AR8 2A1A 3.978% 07/25/37		03/01/2023	Paydown		17,394	18,800	17,136	17,225		169		169		17,394				116	07/25/2037	1.A FM
..17313N-AS-4	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2007-9 3A1 6.500% 06/25/37		03/01/2023	Paydown		86,370	100,056	86,439	86,974		(605)		(605)		86,370				1,461	06/25/2037	1.A FM
..17313R-AA-4	CMLTI 2007-11 1A1B CMLTI 2007-11 1A1 6.000% 05/25/36		03/01/2023	Paydown		7,296	11,624	10,609	10,423		(3,127)		(3,127)		7,296				108	05/25/2036	1.A FM
..17314R-AF-2	CMLTI 2008-AR4 2A2 CMLTI 2008-AR4 2A2 4.034% 11/25/38		01/01/2023	Paydown		120,214	120,305	115,794	117,372		2,842		2,842		120,214				325	11/25/2038	1.F FM
..17314R-AF-2	CMLTI 2008-AR4 2A2 CMLTI 2008-AR4 2A2 4.034% 11/25/38		03/01/2023	Paydown		49,390	49,526	47,669	48,319		1,071		1,071		49,390				340	11/25/2038	1.G FM
..17314U-AJ-7	CMLTI 2005-5 21A5 CMLTI 2009-1 2A2 3.928% 06/25/37		03/01/2023	Paydown		53,836	48,850	35,548	34,238		19,598		19,598		53,836				390	06/25/2037	1.A FM
..17314U-AJ-7	CMLTI 2005-5 21A5 CMLTI 2009-1 2A2 3.928% 06/25/37		01/01/2023	Paydown		4,259	1,826	1,328	1,280		2,980		2,980		4,259				14	06/25/2037	1.D FM
..17315G-AF-5	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2009-5 3A2 5.500% 06/25/36		03/01/2023	Paydown		45,828	47,539	43,173	78,998		(33,170)		(33,170)		45,828				432	06/25/2036	6. FM
..17315J-BB-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2009-6 13A2 4.925% 01/25/37		03/27/2023	Paydown		47,722	47,722	30,393	28,627		19,095		19,095		47,722				289	01/25/2037	1.A FM
..17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2010-6 4A2 5.750% 12/25/36		03/01/2023	Paydown		21,261	22,643	21,240	21,240		21		21		21,261				307	12/25/2036	4.B FM
..17319B-AB-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-6 1A2 4.132% 04/25/37		03/01/2023	Paydown		33,325	33,860	26,876	30,343		2,981		2,981		33,325				215	04/25/2037	1.A FM
..17319N-AF-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2012-7 3A2 3.787% 04/25/37		03/01/2023	Paydown		43,653	42,620	34,202	37,148		6,505		6,505		43,653				273	04/25/2037	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..17320D-AG-3	CGCMT 2013-GC11 AS CGCMT 2013-GC11 A4 3.093% 04/10/46		01/01/2023	Paydown		12,485,782	12,485,782	12,859,619	12,485,782						12,485,782				32,182	04/10/2046	1.A
..17320D-AQ-1	CGCMT 2013-GC11 AS CGCMT 2013-GC11 B 3.732% 04/10/46		03/01/2023	Paydown		918,497	918,497	913,414	913,833		4,664		4,664		918,497				8,570	04/10/2046	1.A
..17321H-AB-4	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2013-6 1A2 4.122% 11/25/35		03/25/2023	Paydown		55,641	55,641	52,058	54,612		1,029		1,029		55,641				364	11/25/2035	1.A FM
..17322J-AD-5	CMLTI 2014-2 1A2 CMLTI 2014-2 2A2 4.662% 04/25/36		01/01/2023	Paydown		29,069	30,232	28,298	29,481		(412)		(412)		29,069				76	04/25/2036	1.F FM
..17322J-AD-5	CMLTI 2014-2 1A2 CMLTI 2014-2 2A2 4.662% 04/25/36		03/01/2023	Paydown		38,442	66,219	61,984	64,574		(26,132)		(26,132)		38,442				340	04/25/2036	1.G FM
..17323F-AD-2	CMLTI 2014-10 2A2 CMLTI 2014-10 2A2 5.102% 07/25/37		03/27/2023	Paydown		7,937	7,937	7,699			238		238		7,937				55	07/25/2037	1.A FM
..17323F-AD-2	CMLTI 2014-10 2A2 CMLTI 2014-10 2A2 5.102% 07/25/37		02/27/2023	Paydown		5,343	5,343	5,183			160		160		5,343				20	07/25/2037	1.A Z
..17323L-AC-1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2015-3 1A2 5.115% 03/25/36		03/27/2023	Paydown		240,231	240,231	236,970	236,958		3,273		3,273		240,231				1,495	03/25/2036	1.A FM
..17323X-AL-5	CMLTI 2015-5 4A2 CMLTI 2015-5 4A2 3.834% 04/20/35		03/01/2023	Paydown		95,990	95,990	93,860	95,838		152		152		95,990				604	04/20/2035	1.A FM
..20048E-AE-1	COMM MORTGAGE TRUST COMM_13-LC COMM 2013-LC6 D 4.152% 01/10/46		03/01/2023	Paydown		816,339	816,339	797,739	799,483		16,856		16,856		816,339				4,204	01/10/2046	1.A
..210385-AC-4	EXELON GENERATIO Senior Unsecured 5.800% 03/01/33		03/15/2023	Citigroup		24,520,680	24,000,000	23,994,240			51		51		23,994,291		526,389	526,389	85,711	03/01/2033	2.B FE
..212168-AA-6	CONTINENTAL WIND LLC SR SECD NTS 6.000% 02/28/33		02/28/2023	Redemption 100.0000		120,596	120,596	140,817	137,419		(16,823)		(16,823)		120,596				3,618	02/28/2033	2.B FE
..223611-A#-1	COWBOYS STADIUM LP SR SECD NTS 3.950% 03/31/34		03/31/2023	Redemption 100.0000		1,008,823	1,008,823	1,069,917	1,065,993		(57,170)		(57,170)		1,008,823				19,924	03/31/2034	2.A PL
..223611-A@-3	COWBOYS STADIUM LP SECURED 3.460% 03/31/34		03/31/2023	Redemption 100.0000		1,020,244	1,020,244	1,052,738	1,050,645		(30,401)		(30,401)		1,020,244				17,650	03/31/2034	2.A PL
..22540A-BU-1	CSFB 2002-AR33 5X CSFB 1997-1R 1B1 7.459% 09/30/24		02/03/2023	Paydown		13	13				13		13		13					09/30/2024	6. *
..22540V-2L-5	CSFB 2002-AR33 5X CSFB 2002-HE16 M1 6.165% 10/25/32		03/27/2023	Paydown		12,124	12,124	11,882			242		242		12,124				46	10/25/2032	1.
..22541N-4X-4	CSFB 2002-AR33 5X CSFB 2003-AR12 3A1 5.565% 04/25/33		02/25/2023	Paydown		4,228	4,228	3,793	3,962		265		265		4,228				25	04/25/2033	1.A FM
..22541N-4X-4	CSFB 2002-AR33 5X CSFB 2003-AR12 3A1 5.565% 04/25/33		03/25/2023	Paydown		1,691	1,691	1,517	1,585		106		106		1,691				22	04/25/2033	1.A FM
..22541N-NM-7	CSFB 2002-AR33 5X CSFB 2002-AR28 1A1 4.185% 11/25/32		03/01/2023	Paydown		2,675	2,675	2,641	2,738		(64)		(64)		2,675				15	11/25/2032	1.A FM
..22541N-W9-6	CSFB 2002-AR33 5X CSFB 2003-8 4PPA 5.750% 04/22/33		03/01/2023	Paydown		149	149	131			19		19		149				1	04/22/2033	1.A FM
..22541N-W9-6	CSFB 2002-AR33 5X CSFB 2003-8 4PPA 5.750% 04/22/33		02/03/2023	Paydown		149	149	130			19		19		149					04/22/2033	6. *
..22541N-YY-9	HEAT 2004-5 AIOS HEAT 2003-1 X 0.000% 06/25/33		02/25/2023	Paydown			32,390													06/25/2033	6. *
..22541Q-2J-0	CSFB 2003-AR30 6X CSFB 2003-AR30 CB1 3.969% 01/25/34		03/01/2023	Paydown		81,770	81,770	73,593	79,706		2,063		2,063		81,770				763	01/25/2034	1.A FM
..22541S-G2-8	CSFB 2002-AR33 5X CSFB 2004-AA1 M2 5.895% 02/25/35		03/27/2023	Paydown		4,587	4,587	4,128			459		459		4,587				40	02/25/2035	1.A FM
..22541S-G2-8	CSFB 2002-AR33 5X CSFB 2004-AA1 M2 5.895% 02/25/35		02/27/2023	Paydown		2,618	2,618	2,356			262		262		2,618				11	02/25/2035	1.A FM
..22541S-UQ-9	CSFB 2004-4 3A4 CSFB 2004-4 3A4 5.500% 08/25/34		03/01/2023	Paydown		25	25	19			6		6		25					08/25/2034	1.A FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..22541S-UQ-9	CSFB 2004-4 3A4 CSFB 2004-4 3A4 5.500% 08/25/34		02/03/2023	Paydown		25	25	19			6		6		25					08/25/2034	1.A Z
..22545K-AB-7	CSMCN 2007-3A R2 CSMCN 2007-1A R2 0.000% 02/25/37		02/25/2023	Paydown			1,107,946													02/25/2037	6. *
..22545U-AH-2	CSSLT 2006-1 X CSSLT 2006-1 X 0.000% 10/25/34		02/27/2023	Paydown			14,225													10/25/2034	6. *
..225470-EC-3	CSFB 2005-10 10A5 CSFB 2005-10 5A1 5.545% 11/25/35		03/25/2023	Paydown		11,615	15,909	11,799	10,730		885		885		11,615				156	11/25/2035	1.A FM
..225470-RU-9	CSFB 2002-AR33 5X CSFB 2005-12 3A1 7.000% 01/25/36		03/01/2023	Paydown			73,021	12,388	12,132		(12,132)		(12,132)						894	01/25/2036	1.A FM
..225470-XY-4	HEMT 2006-1 X1 HEMT 2006-1 X1 0.000% 05/25/36		02/03/2023	Paydown			1,180													05/25/2036	6. *
..2254W0-MF-9	ARMT 2005-12 5M2 ARMT 2005-12 2A1 3.915% 03/25/36		03/01/2023	Paydown		3,320	3,320	2,872	2,872		448		448		3,320				31	03/25/2036	3.C FM
..2254W0-MF-9	ARMT 2005-12 5M2 ARMT 2005-12 2A1 3.915% 03/25/36		02/01/2023	Paydown		5,495	5,495	4,753	4,753		742		742		5,495				24	03/25/2036	4.A FM
..22942K-BE-9	CSMC 2006-7 5A2 CSMC 2006-7 7A1 5.545% 08/25/36		03/25/2023	Paydown		4,864	4,872	3,869	3,819		1,045		1,045		4,864				40	08/25/2036	1.A FM
..22943Y-UC-1	CSMC 2012-7R 2A2 CSMC 2009-3R 28A2 4.086% 08/27/37		03/01/2023	Paydown		41,945	41,945	36,508	36,921		5,024		5,024		41,945				264	08/27/2037	1.A FM
..22945D-AL-7	CSAIL 2019-C15 C CSAIL 2019-C15 XA 1.196% 03/15/52		03/01/2023	Paydown				2,506	2,092		(2,092)		(2,092)						87	03/15/2052	1.A FE
..229648-AA-4	OCHSNER CLINIC FOUNDATION P/T CERTS 2014 5.090% 08/15/34		03/15/2023	Redemption 100.0000		111,587	111,587	111,587	111,587						111,587				941	08/15/2034	1.G
..22975#-AA-9	CTL PT TR 2016A (HOSPITAL SIST P/T CERTS 4.270% 09/25/42		03/25/2023	Redemption 100.0000		72,412	72,412	72,412	72,412						72,412				516	09/25/2042	1.E
..22976#-AA-8	DOW CHEMICAL COMPANY (THE) P/T CERTS 4.010% 10/15/36		03/15/2023	Redemption 100.0000		315,351	315,351	315,351	315,351						315,351				2,110	10/15/2036	2.B
..22979@-AA-7	CTL 2016-29 TR SPIRIT AERO P/T CERTS 4.694% 12/15/37		03/15/2023	Redemption 100.0000		85,731	85,731	85,731	85,731						85,731				672	12/15/2037	4.B
..22984*-AA-2	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1 4.290% 04/15/45		03/15/2023	Redemption 100.0000		9,365	9,365	9,365	9,365						9,365				67	04/15/2045	1.G
..22984*-AB-0	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2 4.460% 06/15/49		03/15/2023	Redemption 100.0000		78,376	78,376	78,376	78,376						78,376				583	06/15/2049	1.G
..23242G-AE-4	CWALT 2006-0A16 M9 CWALT 2006-0A16 A2 5.225% 10/25/46		03/27/2023	Paydown		33,878	33,878	31,639	31,660		2,219		2,219		33,878				306	10/25/2046	1.A FM
..23244F-AD-6	CWALT 2006-J7 2X2B CWALT 2006-J7 2X2A 0.065% 11/20/46		03/01/2023	Paydown				12,454			(12,454)		(12,454)						560	11/20/2046	6. Z
..23244F-AU-8	CWALT 2006-J7 2X2B CWALT 2006-J7 2X2B 0.000% 11/20/46		03/01/2023	Paydown				19,108			(19,108)		(19,108)							11/20/2046	6. Z
..23244F-AV-6	CWALT 2006-J7 2X2B CWALT 2006-J7 1A1 6.250% 11/25/36		03/01/2023	Paydown		17,267	17,325	8,932	8,932		8,335		8,335		17,267				302	11/25/2036	1.A FM
..233046-AF-8	DNKN 2017-1A A2II DNKN 2017-1A A2II 4.030% 11/20/47		02/20/2023	Paydown		59,304	59,304	59,010	59,075		228		228		59,304				597	11/20/2047	2.B FE
..233046-AL-5	DNKN 2017-1A A2II DNKN 2019-1A A23 4.352% 05/20/49		02/20/2023	Paydown		50,000	50,000	50,421	50,289		(289)		(289)		50,000				544	05/20/2049	2.B FE
..233046-AS-0	DNKN 2017-1A A2II DNKN 2021-1A A23 2.791% 11/20/51		02/20/2023	Paydown		81,250	81,250	81,250	81,250						81,250				567	11/20/2051	2.B FE
..23332U-AP-9	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2004-AR2 A1A 5.581% 11/19/44		03/20/2023	Paydown		71,943	71,943	60,741	61,896		10,047		10,047		71,943				492	11/19/2044	1.A FM
..23332U-BG-8	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2004-AR3 2A2A 5.501% 07/19/44		03/20/2023	Paydown		1,553	1,553	1,470	1,473		80		80		1,553				10	07/19/2044	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..23332J-DC-5	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2005-AR2 2A1A 5.181% 03/19/45		03/20/2023	Paydown		9,286	9,286	8,459	8,983		303		303		9,286				56	03/19/2045	1.A FM
..23332J-FW-9	DSLA MORTGAGE LOAN TRUST DSLA_ DSLA 2005-AR6 2A1B 5.501% 10/19/45		03/20/2023	Paydown		11,409	11,409	11,130	12,045		(636)		(636)		11,409				58	10/19/2045	1.A FM
..23332J-GM-0	DSLA 2006-AR1 M1 DSLA 2006-AR1 2A1A 4.080% 04/19/46		03/01/2023	Paydown		169,458	169,458	146,108	145,463		23,995		23,995		169,458				897	04/19/2046	1.A FM
..23338V-AS-5	DTE ELECTRIC COMPANY Secured 5.200% 04/01/33		02/27/2023	Various		5,012,488	5,000,000	4,989,600							4,989,600		22,888	22,888		04/01/2033	1.D Z
..23338V-AS-5	DTE ELECTRIC COMPANY Secured 5.200% 04/01/33		03/14/2023	Various		15,481,647	15,300,000	15,268,176							15,268,176		213,471	213,471	23,660	04/01/2033	1.D Z
..23389B-AA-9	DAIRYLAND POWER COOPERATIVE 1ST MTG SER 13A 3.420% 03/30/43		03/30/2023	Redemption 100.0000		191,667	191,667	191,667	191,667						191,667				1,639	03/30/2043	1.G
..24422E-WL-9	JOHN DEERE CAPITAL CORP Senior Unsecured 4.350% 09/15/32		02/01/2023	US Bancorp Investment		5,071,250	5,000,000	4,986,300	4,986,664		110		110		4,986,774		84,476	84,476	87,604	09/15/2032	1.F FE
..25150R-AH-8	DBALT 2006-AR6 A8 DBALT 2006-AR6 A8 5.365% 02/25/37		03/27/2023	Paydown		1,609	(1,092)	(7)							1,609				4	02/25/2037	6. *
..25150X-AB-8	DBALT 2007-0A5 A2 DBALT 2007-0A5 A2 5.145% 08/25/47		03/27/2023	Paydown		4,115	4,115	3,127			988		988		4,115				22	08/25/2047	1.A FM
..25150X-AB-8	DBALT 2007-0A5 A2 DBALT 2007-0A5 A2 5.145% 08/25/47		02/27/2023	Paydown		3,846	3,846	2,923			923		923		3,846				10	08/25/2047	1.A Z
..25151D-FB-4	DEUTSCHE ALT-A SECURITIES INC DBALT 2005-AR1 1A1 5.155% 08/25/35		03/27/2023	Paydown		42,709	42,718	35,856	36,355		6,353		6,353		42,709				376	08/25/2035	1.A FM
..25151D-LF-8	DBALT 2006-AR1 2A1 DBALT 2006-AR1 2A1 3.287% 02/25/36		03/01/2023	Paydown		1,220	1,220	900	900		320		320		1,220				7	02/25/2036	1.A FM
..25151A-AG-6	DEUTSCHE ALT-A SECURITIES INC DBALT 2006-AR3 A6 5.405% 08/25/36		03/27/2023	Paydown		496,488	492,849	393,629	431,689		64,799		64,799		496,488				3,140	08/25/2036	1.A FM
..25151R-AH-7	DBALT 2007-AR1 A6 DBALT 2007-AR1 A6 5.345% 01/25/47		02/27/2023	Paydown		624	624				624		624		624					01/25/2047	6. *
..25151U-AB-3	DBALT 2007-AR2 A6 DBALT 2007-AR2 A2 5.185% 03/25/37		03/27/2023	Paydown		2,483	(16,815)				2,483		2,483		2,483					03/25/2037	6. *
..25151U-AF-4	DBALT 2007-AR2 A6 DBALT 2007-AR2 A6 5.145% 03/25/37		03/27/2023	Paydown		530	(2,699)				530		530		530				11	03/25/2037	6. *
..251563-FE-7	DMSI 2004-4 1M3 DMSI 2004-4 7AR2 5.295% 06/25/34		03/25/2023	Paydown		2,525	2,525	2,288	2,391		133		133		2,525				13	06/25/2034	1.A FM
..25179M-AL-7	DEVON ENERGY Senior Unsecured 5.600% 07/15/41		02/02/2023	Barclays		2,013,680	2,000,000	1,904,060	1,904,096		337		337		1,904,434		109,246	109,246	62,533	07/15/2041	2.B FE
..25240B-AA-3	WALGREEN CO SECD NTS 5.910% 01/15/31		03/15/2023	Redemption 100.0000		29,309	29,309	29,309	29,309						29,309				289	01/15/2031	2.B
..25389J-AV-8	DIGITAL REALTY TRUST LP Senior Unsecured 5.550% 01/15/28		03/15/2023	ACRA RE II Surplus AAM		4,004,201	4,000,000	3,996,720	3,996,720		41		41		3,996,761		7,440	7,440	103,600	01/15/2028	2.B FE
..25755T-AH-3	DPABS 2017-1A A23 DPABS 2017-1A A23 4.118% 07/25/47		01/25/2023	Paydown		42,500	42,500	42,500	42,500						42,500				438	07/25/2047	2.A FE
..25755T-AL-4	DPABS 2017-1A A23 DPABS 2019-1A A2 3.668% 10/25/49		01/25/2023	Paydown		28,750	28,750	28,750	28,750						28,750				264	10/25/2049	2.A FE
..25755T-AP-5	DPABS 2017-1A A23 DPABS 2021-1A A2II 3.151% 04/25/51		01/25/2023	Paydown		80,000	80,000	78,802	78,937		1,063		1,063		80,000				630	04/25/2051	2.A FE
..26208L-AC-2	HONK 2018-1A A2 HONK 2018-1A A2 4.739% 04/20/48		01/20/2023	Paydown		71,250	71,250	71,250	71,250						71,250				844	04/20/2048	2.C FE
..26441C-BP-9	DUKE ENERGY COR Junior Subordinated 3.250% 01/15/82		02/09/2023	BARCLAYS CAPITAL INC.		2,445,000	3,000,000	3,000,000	3,000,000						3,000,000		(555,000)	(555,000)	56,333	01/15/2082	2.C FE
..26884L-AN-9	EQT CORP Senior Unsecured 3.625% 05/15/31		03/15/2023	ACRA RE II Surplus AAM		2,552,693	3,000,000	2,556,220	2,566,839		8,339		8,339		2,575,179		(22,486)	(22,486)	36,250	05/15/2031	2.C FE
..26884L-AQ-2	EQT CORP Senior Unsecured 5.700% 04/01/28		03/15/2023	ACRA RE II Surplus AAM		1,969,929	2,000,000	1,996,160	1,996,300		119		119		1,996,419		(26,490)	(26,490)	50,983	04/01/2028	2.C FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..281020-AX-5	EDISON INTL Junior Subordinated 8.125% 06/15/53		03/07/2023	Credit Suisse		3,649,500	3,600,000	3,600,000							3,600,000		49,500	49,500	2,437	06/15/2053	3.
..28416D-AC-4	ELARA HGV TIMESHARE ISSUER EHG EHGVT 2017-A C 3.310% 03/25/30		03/25/2023	Paydown		47,543	47,543	45,809			1,735		1,735		47,543				194	03/25/2030	2.B FE
..292554-A#-9	ENCORE CAPITAL GROUP INC. SR SECD NTS 5.625% 08/11/24		02/11/2023	Redemption 100.0000		250,000	250,000	250,000	250,000						250,000				3,516	08/11/2024	2.C FE
..29256P-AY-0	ENCORE CREDIT RECEIVABLES TRUS ECR 2005-4 M3 5.550% 01/25/36		03/27/2023	Paydown		168,868	168,868	146,168	100,812		3,819		3,819		168,868				1,003	01/25/2036	1.A FM
..29273V-AQ-3	ENERGY TRANSFER Senior Unsecured 5.750% 02/15/33		03/16/2023	Scotia Capital		4,012,320	4,000,000	3,995,640	3,995,640		175		175		3,995,815		16,505	16,505	61,333	02/15/2033	2.C FE
..29445F-AX-6	EQUIFIRST MORTGAGE LOAN TRUST EMLT 2004-1 M3 6.495% 01/25/34		03/27/2023	Paydown		96,819	96,819	90,284	96,741		79		79		96,819				753	01/25/2034	1.A FM
..294751-BX-9	EQABS 2003-1 M1 EQABS 2003-1 M1 4.860% 08/25/33		03/01/2023	Paydown		1,987	1,987	1,927	1,973		14		14		1,987				15	08/25/2033	1.A FM
..29669*-AA-9	ESSENTIA HEALTH SR SECD NTS QQQ 3.990% 02/15/35		02/15/2023	Various		1,232,440	1,232,440	1,232,440	1,232,440						1,232,440				24,587	02/15/2035	1.G
..29669*-AB-7	ESSENTIA HEALTH SR SECD NTS SER VVV 3.900% 02/15/40		02/15/2023	Redemption 100.0000		51,111	51,111	51,111	51,111						51,111				997	02/15/2040	1.G
..30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-B P/T CERTS 4.950% 01/05/44		03/05/2023	Redemption 100.0000		46,218	46,218	46,218	46,218						46,218				394	01/05/2044	3.B
..30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17- FLCON 2017-1 A 4.581% 02/15/42		03/15/2023	Paydown		123,041	123,041	123,029	123,030		11		11		123,041				864	02/15/2042	1.G FE
..314353-AA-1	FEDEX 2020-1 AA Secured 1.875% 08/20/35		02/20/2023	Various		80,209	80,209	79,999	80,020		189		189		80,209				752	08/20/2035	1.D FE
..31659T-DF-9	FMIC 2005-1 M9 FMIC 2005-1 M6 6.015% 03/25/35		03/27/2023	Paydown		8,526	8,526	5,584			2,941		2,941		8,526				12	03/25/2035	1.A FM
..31659T-DF-9	FMIC 2005-1 M9 FMIC 2005-1 M6 6.015% 03/25/35		02/27/2023	Paydown		9,666	9,666	6,331			3,335		3,335		9,666				9	03/25/2035	1.A Z
..31659X-AA-4	FMIC 2006-S1 A FMIC 2006-S1 A 5.285% 01/25/37		03/27/2023	Paydown		20,162	20,162	183			19,978		19,978		20,162					01/25/2037	1.A FM
..31659Y-AA-2	FMIC 2007-1 1A FMIC 2007-1 1A 5.103% 04/25/47		03/27/2023	Paydown		921,018	921,018	800,181	813,302		107,716		107,716		921,018				2,323	04/25/2047	1.A FM
..317384-AA-3	FASST 2022-S5 A1 FASST 2022-S5 3.000% 11/25/62		03/27/2023	Paydown		102,031	81,993	75,409	7,041		26,621		26,621		102,031				303	11/25/2062	1.A PL
..31874*-AA-6	FIRST AMERICAN TITLE INSURANCE P/T CERTS 5.260% 11/01/23		02/01/2023	Redemption 100.0000		45,734	45,734	45,948	45,742		(8)		(8)		45,734				301	11/01/2023	1.G YE
..31874*-AA-6	FIRST AMERICAN TITLE INSURANCE P/T CERTS 5.260% 11/01/23		03/01/2023	Redemption 100.0000		23,017	23,017	23,125	23,021		(4)		(4)		23,017				303	11/01/2023	1.G
..32027N-GD-7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004-FF1 M2 6.555% 11/25/34		03/27/2023	Paydown		20,027	20,027	19,068	18,988		1,039		1,039		20,027				209	11/25/2034	1.A FM
..32027N-JT-9	FIRST FRANKLIN MTG LOAN ASSET FFML 2004-FF5 A1 5.565% 08/25/34		03/27/2023	Paydown		139,533	139,533	128,583	134,234		5,300		5,300		139,533				760	08/25/2034	1.A FM
..32027N-NC-1	FFML 2004-FF11 M6 FFML 2004-FF11 M6 6.720% 01/25/35		03/27/2023	Paydown			(15)	(6)			6		6							01/25/2035	1.A FM
..32027N-NC-1	FFML 2004-FF11 M6 FFML 2004-FF11 M6 6.720% 01/25/35		02/27/2023	Paydown			(15)	(6)			6		6							01/25/2035	1.A Z
..32027N-NS-6	FIRST FRANKLIN MTG LOAN ASSET FFML 2004-FF8 M3 6.270% 10/25/34		03/27/2023	Paydown		59,036	59,036	58,160	58,385		650		650		59,036				467	10/25/2034	1.A FM
..32028P-AG-0	FFML 2006-FF11 M1 FFML 2006-FF11 M1 5.220% 08/25/36		03/27/2023	Paydown			(342)	(200)			200		200						1	08/25/2036	1.A FM
..32028P-AG-0	FFML 2006-FF11 M1 FFML 2006-FF11 M1 5.220% 08/25/36		02/27/2023	Paydown			(2,199)	(1,286)			1,286		1,286						(1)	08/25/2036	1.A Z

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..32051G-2V-6	FIRST HORIZON ALTERNATIVE MORT FHAMS 2006-FA2 1A1 5.345% 05/25/36		03/25/2023	Paydown		62,290	59,071	25,473	14,024		48,266		48,266		62,290				810	05/25/2036	1.A FM
..32051G-A8-8	FHAMS 2005-AA10 2A1 FHAMS 2005-AA10 2A1 4.403% 12/25/35		03/01/2023	Paydown		778	778	599			179		179		778				3	12/25/2035	1.A FM
..32051G-A8-8	FHAMS 2005-AA10 2A1 FHAMS 2005-AA10 2A1 4.403% 12/25/35		02/03/2023	Paydown		794	794	612			183		183		794					12/25/2035	1.A Z
..32051G-J5-5	FHASI 2005-7 B6 FHASI 2005-AR6 2A1B 4.034% 01/25/36		03/01/2023	Paydown		3,102	3,106	2,641	2,089		1,013		1,013		3,102				21	01/25/2036	1.A FM
..32051G-KH-7	FHAMS 2005-FA3 1APO FHAMS 2005-FA3 1APO 0.000% 05/25/35		02/03/2023	Paydown		284	284	88			196		196		284					05/25/2035	1.A Z
..32051G-KH-7	FHAMS 2005-FA3 1APO FHAMS 2005-FA3 1APO 0.000% 05/25/35		03/01/2023	Paydown		108	108	33			74		74		108					05/25/2035	1.
..32051G-L7-8	FIRST HORIZON ALTERNATIVE MORT FHAMS 2005-FA11 1A4A 5.750% 02/25/36		03/01/2023	Paydown			(28)	(14)			14		14							02/25/2036	1.A FM
..32051G-PW-9	FIRSTFIRST HORIZON ALTERNATIVE FHAMS 2005-AA6 1A1 4.800% 08/25/35		03/01/2023	Paydown		1,622	1,626	1,561	1,560		62		62		1,622				20	08/25/2035	1.B FM
..32051G-PW-9	FIRSTFIRST HORIZON ALTERNATIVE FHAMS 2005-AA6 1A1 4.800% 08/25/35		02/01/2023	Paydown		3,268	3,273	3,142	3,139		129		129		3,268				20	08/25/2035	1.C FM
..320520-AD-1	FIRST HORIZON MORTGAGE PASS TH FHASI 2007-2 1A4 5.750% 05/25/37		03/01/2023	Paydown			3,876	3,059	1,541		(1,541)		(1,541)						33	05/25/2037	1.A FM
..32052D-AC-5	FHAMS 2006-FA8 1A3 FHAMS 2006-FA8 1A3 5.345% 02/25/37		03/25/2023	Paydown		2,987	1,667	367			2,620		2,620		2,987				31	02/25/2037	1.A FM
..32052D-AC-5	FHAMS 2006-FA8 1A3 FHAMS 2006-FA8 1A3 5.345% 02/25/37		02/25/2023	Paydown		8,559	7,611	1,674			6,885		6,885		8,559				36	02/25/2037	1.A Z
..32052N-AC-3	FHAMS 2006-AA4 2A1 FHAMS 2006-AA4 2A1 4.709% 07/25/36		03/01/2023	Paydown			36	18			(18)		(18)							07/25/2036	1.A FM
..32052Q-AA-0	FHAMS 2006-AA5 A1 FHAMS 2006-AA5 A1 4.839% 09/25/36		03/01/2023	Paydown		2,400	2,400	1,344			1,056		1,056		2,400				10	09/25/2036	1.A FM
..32056J-AG-9	FIRST HORIZON MORTGAGE PASS-TH FHASI 2007-AR3 3A1 3.582% 11/25/37		03/01/2023	Paydown		427	443	196	178		249		249		427				3	11/25/2037	1.A FM
..337738-BD-9	FISERV INC Senior Unsecured 5.450% 03/02/28		03/16/2023	HSBC		9,047,340	9,000,000	8,988,300			103		103		8,988,403		58,937	58,937	24,525	03/02/2028	2.B Z
..337738-BE-7	FISERV INC Senior Unsecured 5.600% 03/02/33		03/14/2023	Citigroup		13,613,130	13,500,000	13,471,380			82		82		13,471,462		141,668	141,668	28,560	03/02/2033	2.B Z
..33830G-AA-9	FIVE CORNERS III Senior Unsecured 5.791% 02/15/33		03/21/2023	Various		10,103,304	10,000,000	10,000,000							10,000,000		103,304	103,304	7,689	02/15/2033	1.
..33830J-AA-3	FIVE GUYS FUNDING LLC GUYS_17- GUYS 2017-1A A2 4.600% 07/25/47		01/25/2023	Paydown		41,155	41,155	41,155	41,155						41,155				473	07/25/2047	2.C FE
..33835P-AA-4	FIVE CORNERS IV Senior Unsecured 5.997% 02/15/53		03/22/2023	Various		6,152,510	6,000,000	6,000,000							6,000,000		152,510	152,510	9,329	02/15/2053	1.
..33972P-AA-7	FLNG LIQUEFACTION 2 LLC SR SECD NTS 4.125% 03/31/38		03/31/2023	Redemption 100.0000		195,000	195,000	195,000	195,000						195,000				4,022	03/31/2038	2.B FE
..34107@-AA-7	Florida Pipeline Holdings LLC SR NT SER A 2.920% 08/15/38		02/15/2023	Redemption 100.0000		761,944	761,944	761,944	761,944						761,944				11,124	08/15/2038	2.B PL
..341081-GL-5	FLORIDA POWER & Secured 5.100% 04/01/33		03/13/2023	Citigroup		18,396,360	18,000,000	17,970,840							17,970,840		425,520	425,520	30,600	04/01/2033	1.D FE
..34417M-AB-3	FOCUS 2018-1 A2 FOCUS 2017-1A A2II 5.093% 04/30/47		01/30/2023	Paydown		110,000	110,000	110,000	110,000						110,000				1,401	04/30/2047	2.B FE
..34417Q-AA-6	FOCUS 2018-1 A2 FOCUS 2018-1 A2 5.184% 10/30/48		01/30/2023	Paydown		10,000	10,000	10,000	10,000						10,000				130	10/30/2048	2.B FE
..34524#-AA-0	FORD MOTOR CO P/T CERTS 4.720% 06/15/42		03/15/2023	Redemption 100.0000		100,371	100,371	101,337	101,283		(912)		(912)		100,371				791	06/15/2042	3.A

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..345397-B8-5	FORD MOTOR CREDIT COMPANY LLC Senior Unsecured 2.300% 02/10/25		01/10/2023	Barclays Redemption 100.0000		2,775,690	3,000,000	2,999,970	3,000,005						3,000,005		(224,315)	(224,315)	29,133	02/10/2025	3.A FE
..347990-AB-9	WALGREEN CO SECURED 5.850% 04/05/31		03/05/2023			35,372	35,372	35,372	35,372						35,372				345	04/05/2031	2.B Z
..35563P-AE-9	SEASONED CREDIT RISK TRANSFER SCRT 2016-1 M2 3.750% 09/25/55		03/01/2023	Paydown		142,380	142,380	102,768	122,994		19,386		19,386		142,380				885	09/25/2055	3.B FE
..35564K-HE-2	STACR 2021-DNA5 M2 STACR 2021-DNA5 M2 6.210% 01/25/34		03/27/2023	Paydown		431,405	431,405	421,159	422,686		8,719		8,719		431,405				5,341	01/25/2034	1.A
..35564W-AA-1	STACR 2019-FTR2 M1 STACR 2019-FTR2 M1 5.795% 11/25/48		02/27/2023	Paydown		2,497	2,497	2,347			150		150		2,497				12	11/25/2048	1.A Z
..35564W-AA-1	STACR 2019-FTR2 M1 STACR 2019-FTR2 M1 5.795% 11/25/48		03/27/2023	Paydown		2,527	2,527	2,375			152		152		2,527				24	11/25/2048	1.B Z
..35729P-EE-6	FREMONT HOME LOAN TRUST FHLT_0 FHLT 2004-2 M2 5.775% 07/25/34		03/27/2023	Paydown		5,862	5,862	5,452	5,659		203		203		5,862				45	07/25/2034	1.A FM
..35729P-HQ-6	FHLT 2005-A M5 FHLT 2005-A M5 5.895% 01/25/35		03/27/2023	Paydown			(601)	(218)			218		218							01/25/2035	1.A FM
..35729P-HQ-6	FHLT 2005-A M5 FHLT 2005-A M5 5.895% 01/25/35		02/27/2023	Paydown			(125)	(45)			45		45							01/25/2035	1.A Z
..35729T-AF-9	FHLT 2006-C M1 FHLT 2006-C M1 5.145% 10/25/36		02/27/2023	Paydown			(71,474)													10/25/2036	6. *
..35729V-AF-4	FHLT 2006-D M1 FHLT 2006-D M1 5.075% 11/25/36		02/27/2023	Paydown			(7,631)													11/25/2036	6. *
..35826*-AA-6	FRESNO CNTY CTL TRUST II P/T CERTS 4.190% 03/15/39		03/15/2023	Redemption 100.0000		219,785	219,785	219,785	219,785						219,785				(108,079)	03/15/2039	1.C
..36143L-2F-1	GA GLOBAL FUNDING TRUST Senior Secured 1.250% 12/08/23		01/13/2023	JANE STREET EXECUTION SERVICES		337,320	350,000	334,656	335,700		710		710		336,410		909	909	486	12/08/2023	1.F FE
..361528-AA-0	GBXL 2022-1 A GBXL 2022-1 A 2.870% 02/20/52		03/20/2023	Paydown		47,076	47,076	47,054	47,055		21		21		47,076				227	02/20/2052	1.F FE
..36167C-AA-4	GCAT 2019-RPL1 A1 GCAT 2019-RPL1 A1 2.650% 10/25/68		03/01/2023	Paydown		719	719	597			122		122		719				(2)	10/25/2068	1.A
..36168C-AA-3	GCAT 2020-3 A1 GCAT 2020-3 A1 2.981% 09/25/25		03/25/2023	Paydown		16,491	16,491	13,193			3,298		3,298		16,491				53	09/25/2025	1.A Z
..36168W-AA-9	GCAT 2022-NQM5 A1 GCAT 2022-NQM5 A1 5.710% 08/25/67		03/01/2023	Paydown		1,863,336	1,863,336	1,804,414	1,806,794		56,541		56,541		1,863,336				20,270	08/25/2067	1.A
..36185N-Q9-4	GMACM 2003-GH2 B GMACM 2003-GH2 B 5.500% 10/25/33		03/01/2023	Paydown			6,081	1,216			(1,216)		(1,216)						28	10/25/2033	1.A FM
..36190B-AB-5	GS MORTGAGE SECURITIES CORP GS GSMSC 2009-5R 1A2 3.620% 11/26/35		03/01/2023	Paydown		106,915	107,375	76,859	68,101		38,815		38,815		106,915				368	11/26/2035	1.A FM
..36190D-AB-1	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-2R 1A2 3.749% 02/26/36		03/01/2023	Paydown		161,998	161,998	143,369	157,919		4,079		4,079		161,998				1,161	02/26/2036	1.A FM
..36190D-AF-2	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-2R 3A2 4.113% 11/26/35		03/01/2023	Paydown		292,780	257,185	195,461	240,380		52,400		52,400		292,780				2,869	11/26/2035	1.A FM
..36190F-AE-0	GS MORTGAGE SECURITIES CORPORA GSMSC 2009-3R 2A2 4.111% 07/25/35		03/01/2023	Paydown		19,519	19,519	14,524	14,524		4,996		4,996		19,519				134	07/25/2035	1.A FM
..36197X-AK-0	GSMS 2013-GC12 AS GSMS 2013-GC12 A4 3.135% 06/10/46		03/01/2023	Paydown		7,503,809	7,503,809	7,728,757	7,506,238		(2,429)		(2,429)		7,503,809				41,257	06/10/2046	1.A
..36228F-2Y-1	GSR 2004-6F B1 GSR 2004-6F B1 6.104% 05/25/34		03/01/2023	Paydown		1,498	1,498	817			682		682		1,498				(2)	05/25/2034	1.A FM
..36228F-4K-9	GSAA HOME EQUITY TRUST GSAA_04 GSAA 2004-4 M2 6.795% 05/25/34		03/27/2023	Paydown		17,419	17,419	15,664	17,816		(397)		(397)		17,419				98	05/25/2034	1.A FM
..3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-15 AF3A 5.882% 09/25/36		03/01/2023	Paydown		19,927	19,927	12,654	7,161		12,766		12,766		19,927				53	09/25/2036	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..3622EA-AC-4	GSAA 2007-3 M6 GSAA 2007-3 2A1A 5.070% 03/25/47		03/27/2023	Paydown		138,114	138,114	82,666	57,576		80,538		80,538		138,114				594	03/25/2047	1.A FM
..3622EC-AB-2	GSAA HOME EQUITY TRUST GSAA_07 GSAA 2007-5 2A1A 5.085% 04/25/47		03/27/2023	Paydown		121,706	121,706	103,161	110,693		11,013		11,013		121,706				258	04/25/2047	1.A FM
..3622EQ-AA-3	GSAA HOME EQUITY TRUST GSAA_07 GSAA 2007-1 1A1 5.005% 02/25/37		03/27/2023	Paydown		43,734	43,734	23,112	13,339		30,396		30,396		43,734				136	02/25/2037	1.A FM
..3622MW-AF-0	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-3F 2A5 5.750% 05/25/37		03/01/2023	Paydown		24,678	25,542	24,029	47,236		(22,558)		(22,558)		24,678				334	05/25/2037	6. FM
..3622MW-AS-2	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-3F 3A6 6.000% 05/25/37		03/01/2023	Paydown		1,339	3,187	2,844	2,513		(1,175)		(1,175)		1,339				32	05/25/2037	3.B FM
..362334-CM-4	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-2F 1A1 5.000% 02/25/36		03/01/2023	Paydown		7,905	11,884	11,465	11,465		(3,560)		(3,560)		7,905				118	02/25/2036	3.A FM
..362334-CQ-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-2F 2A4 5.750% 02/25/36		03/01/2023	Paydown		3,412	6,291	6,021	6,109		(2,697)		(2,697)		3,412				70	02/25/2036	4.A FM
..362334-MF-8	GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-6 AF4 6.621% 03/25/36		03/01/2023	Paydown		47,423	47,423	27,374	14,330		33,094		33,094		47,423				99	03/25/2036	1.A FM
..362334-MG-6	GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-6 AF5 6.741% 03/25/36		03/01/2023	Paydown		3,961	3,961	2,067	1,275		2,686		2,686		3,961				8	03/25/2036	1.A FM
..362334-MH-4	GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-6 AF6 6.504% 03/25/36		03/01/2023	Paydown		79,975	79,975	40,858	33,307		46,668		46,668		79,975				167	03/25/2036	1.A FM
..362334-NB-6	GSAA 2007-3 M6 GSAA 2006-7 AF2 5.995% 03/25/46		03/01/2023	Paydown		18,642	18,642	13,571	8,437		10,204		10,204		18,642				72	03/25/2046	1.A FM
..362341-3C-1	GSMPS MORTGAGE LOAN TRUST GSMP GSMPS 2006-RP1 1AF1 5.195% 01/25/36		03/25/2023	Paydown		36,766	36,850	30,465			6,302		6,302		36,766				136	01/25/2036	1.
..362341-4A-4	GSR 2006-AR1 2A1 GSR 2006-AR1 2A1 3.895% 01/25/36		03/01/2023	Paydown		26,608	25,242	23,412	24,357		2,251		2,251		26,608				182	01/25/2036	1.A FM
..362341-4A-4	GSR 2006-AR1 2A1 GSR 2006-AR1 2A1 3.895% 01/25/36		02/01/2023	Paydown		1,008	957	946	981		28		28		1,008				5	01/25/2036	2.C FM
..362341-4A-4	GSR 2006-AR1 2A1 GSR 2006-AR1 2A1 3.895% 01/25/36		03/01/2023	Paydown		569	539	533	552		17		17		569				6	01/25/2036	3.A FM
..362341-4D-8	GSR 2006-AR1 2A1 GSR 2006-AR1 2A4 3.895% 01/25/36		03/01/2023	Paydown		7,185	6,873	6,222	6,710		474		474		7,185				49	01/25/2036	1.A FM
..362341-8H-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-1F 6A3 7.500% 02/25/36		02/01/2023	Paydown			525	368	164		(164)		(164)						2	02/25/2036	1.A FM
..362341-8H-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-1F 6A3 7.500% 02/25/36		03/01/2023	Paydown			262	183	82		(82)		(82)						2	02/25/2036	3.A FM
..362341-DS-5	GSR 2005-6F B3 GSR 2005-6F 2A1 5.145% 07/25/35		03/25/2023	Paydown		2,174	2,174	1,909	1,904		270		270		2,174				17	07/25/2035	1.A FM
..362341-DZ-9	GSR 2005-6F B3 GSR 2005-6F 3A6 5.175% 07/25/35		03/25/2023	Paydown		3,056	3,056	2,655	2,678		379		379		3,056				26	07/25/2035	1.A FM
..362341-LL-1	GSMPS MORTGAGE LOAN TRUST GSMP GSMPS 2005-RP3 1AF 5.195% 09/25/35		03/25/2023	Paydown		23,128	22,976	20,036	20,364		2,763		2,763		23,128				164	09/25/2035	1.A FM
..362341-Q4-4	GSR 2005-9F 1B5 GSR 2005-9F 1A2 5.345% 12/25/35		03/25/2023	Paydown		2,425	3,226	2,629	2,565		(140)		(140)		2,425				27	12/25/2035	1.A FM
..362341-WE-5	GSR MORTGAGE LOAN TRUST GSR 20 GSR 2005-8F 4A1 6.000% 11/25/35		01/01/2023	Paydown		11,545	10,867	9,043	5,721		5,824		5,824		11,545				164	11/25/2035	3.B FM
..362341-WZ-8	GSR 2005-AR7 2A1 GSR 2005-AR7 2A1 4.033% 11/25/35		03/01/2023	Paydown		1,720	1,720	1,505	1,539		181		181		1,720				10	11/25/2035	1.A FM
..362341-ZU-6	GSAA 2005-14 2A2 GSAA 2005-14 2A2 5.345% 12/25/35		03/27/2023	Paydown		11,089	11,089	6,583			4,506		4,506		11,089				23	12/25/2035	1.
..362351-AA-6	GSAA 2006-20 1A1 GSAA 2006-20 1A1 4.985% 12/25/46		03/27/2023	Paydown		4,030	4,030	1,326			2,704		2,704		4,030				4	12/25/2046	1.

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..362351-AC-2	GSAA 2006-20 1A1 GSAA 2006-20 2A1A 4.945% 12/25/46		03/27/2023	Paydown		44,556	44,556	30,671	25,280		19,276		19,276		44,556				71	12/25/2046	1.A FM
..36242D-4T-7	GSR 2005-AR3 2B6 GSR 2005-AR3 3A1 4.778% 05/25/35		03/01/2023	Paydown		11,055	11,055	8,914	7,938		3,117		3,117		11,055				65	05/25/2035	1.A FM
..36242D-7Y-3	GSR 2005-5F B2 GSR 2005-5F B2 5.760% 06/25/35		02/03/2023	Paydown			29,116													06/25/2035	6. *
..36242D-AY-9	GSAMP TRUST GSAMP_04-SD1 GSAMP 2004-SD1 M2 7.245% 06/25/34		03/27/2023	Paydown		122,898	122,898	102,672	108,380		14,518		14,518		122,898				402	06/25/2034	1.A FM
..36242D-FH-1	GSR 2004-10F B2 GSR 2004-10F B2 6.042% 09/25/34		03/01/2023	Paydown			132,235	1,157			(1,157)		(1,157)						404	09/25/2034	1.A Z
..36242D-JK-0	GSAA 2004-9 B1 9.345% 09/25/34		03/01/2023	Adjustment		712														09/25/2034	1.
..36242D-KR-3	GSR MORTGAGE LOAN TRUST GSR_04 GSR 2004-12 1A1 5.185% 12/25/34		03/25/2023	Paydown		7,800	7,800	7,189	7,388		412		412		7,800				64	12/25/2034	1.A FM
..36242D-PB-3	GSR 2004-14 2B5 GSR 2004-14 1A1 5.175% 12/25/34		03/25/2023	Paydown		4,149	4,149	3,703	3,864		286		286		4,149				33	12/25/2034	1.A FM
..36242D-T5-2	GSMPS MORTGAGE LOAN TRUST GSMP GSMPS 2005-RP2 1AF 5.195% 03/25/35		03/25/2023	Paydown		29,139	29,139	26,569	26,597		2,542		2,542		29,139				219	03/25/2035	1.A FM
..36242D-XG-3	GSMPS MORTGAGE LOAN TRUST GSMP GSMPS 2005-RP1 1AF 5.195% 01/25/35		03/25/2023	Paydown		449,705	449,705	391,226	388,659		61,047		61,047		449,705				3,137	01/25/2035	1.A FM
..36242D-XG-3	GSMPS MORTGAGE LOAN TRUST GSMP GSMPS 2005-RP1 1AF 5.195% 01/25/35		03/25/2023	Paydown		7,294	7,294	6,243			1,051		1,051		7,294				27	01/25/2035	1.
..36242D-Y3-1	GSR 2005-4F B3 GSR 2005-4F 6A1 6.500% 02/25/35		03/01/2023	Paydown		233	233	232	232		2		2		233				3	02/25/2035	1.A FM
..36244S-AC-2	GSAA HOME EQUITY TRUST GSAA_06 GSAA 2006-13 AF3 6.040% 07/25/36		03/01/2023	Paydown		7,451	7,451	4,808	2,342		5,109		5,109		7,451				27	07/25/2036	1.A FM
..36245R-AA-7	GSAA 2007-6 1A2 GSAA 2007-6 1A1 5.085% 05/25/47		03/27/2023	Paydown		15,897	15,897	10,288	10,288		5,608		5,608		15,897				33	05/25/2047	1.A FM
..36245R-AB-5	GSAA 2007-6 1A2 GSAA 2007-6 1A2 5.285% 05/25/47		03/27/2023	Paydown		9,137	9,137	5,985	5,985		3,151		3,151		9,137				19	05/25/2047	1.A FM
..36249@-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS 4.560% 05/15/38		03/15/2023	Redemption 100.0000		166,161	166,161	166,161	166,161						166,161				1,264	05/15/2038	1.B
..36250B-AH-9	GSMBS 2014-EB1A 2A4 GSMBS 2014-EB1A 2A4 3.488% 07/25/44		03/01/2023	Paydown		671	671	477			195		195		671				2	07/25/2044	1.A FE
..36251E-AH-2	GSMSC RESECURITIZATION TRUST G GSMSC 2015-1R 2B 3.911% 01/26/36		03/01/2023	Paydown		30,789	31,071	27,024	27,024		3,765		3,765		30,789				169	01/26/2036	5.B FM
..36251E-AH-2	GSMSC RESECURITIZATION TRUST G GSMSC 2015-1R 2B 3.911% 01/26/36		03/01/2023	Paydown		30,789	31,071	28,386	28,386		2,403		2,403		30,789				169	01/26/2036	5.C FM
..362528-AA-9	GS MORTGAGE SECURITIES CORP GS GSMSC 2008-1R A1 3.322% 08/27/37		03/01/2023	Paydown		27,058	120,835	87,218	87,218		(60,159)		(60,159)		27,058				491	08/27/2037	1.A FM
..362528-AA-5	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.047% 06/15/34		03/15/2023	Redemption 100.0000		(97,221)	(97,221)	(97,221)	(97,221)						(97,221)				299	06/15/2034	1.D
..36253P-AE-2	GSMS 2017-GS6 A3 GSMS 2017-GS6 XA 1.157% 05/10/50		03/01/2023	Paydown				5,247	4,184		(4,184)		(4,184)						178	05/10/2050	1.A FE
..362611-AB-1	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 1A1 5.000% 09/25/36		03/01/2023	Paydown		3,931	3,931	15,231	10,804	93,751	(100,624)		(6,873)		3,931				33	09/25/2036	6. FM
..362611-AF-2	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 3A3 6.250% 09/25/36		03/01/2023	Paydown		2,425	3,661	3,365	3,771		(1,346)		(1,346)		2,425				37	09/25/2036	4.C FM
..362611-AP-0	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A4 6.500% 09/25/36		03/01/2023	Paydown		669	508	372			(372)		(372)						7	09/25/2036	1.E FM
..362611-AP-0	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A4 6.500% 09/25/36		02/01/2023	Paydown		642	488	357			(357)		(357)						4	09/25/2036	2.B FM
..362611-AP-0	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A4 6.500% 09/25/36		01/01/2023	Paydown		666	506	371			(371)		(371)						3	09/25/2036	3.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36		03/01/2023	Paydown			2,416	1,857	1,317		(1,317)		(1,317)						22	09/25/2036	3.A FM
..362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36		03/01/2023	Paydown			5,225	4,006	2,851		(2,851)		(2,851)						27	09/25/2036	3.B FM
..362611-BR-5	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-8F 4A17 6.000% 09/25/36		02/01/2023	Paydown			969	724	535		(535)		(535)						5	09/25/2036	3.C FM
..362636-AW-2	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-2F 3A6 6.000% 03/25/37		03/01/2023	Paydown			30,996	34,114	24,636	23,023		7,972		7,972		30,996				419	03/25/2037	4.B FM
..36297N-AA-3	GSAMP 2006-S3 A1 GSAMP 2006-S3 A1 6.585% 05/25/36		03/01/2023	Paydown			3,341	3,341	100			3,241		3,241		3,341				1	05/25/2036	1.A FM
..36298N-AC-8	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-7F 1A1 5.000% 08/25/36		03/01/2023	Paydown			2,053	2,142	1,768	1,379		675		675		2,053				18	08/25/2036	1.A FM
..36298N-BX-1	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-7F 5A2 7.100% 08/25/36		02/25/2023	Paydown					170			(170)		(170)						18	08/25/2036	1.A Z
..36298N-BX-1	GSR MORTGAGE LOAN TRUST GSR_06 GSR 2006-7F 5A2 7.100% 08/25/36		03/25/2023	Paydown					169			(169)		(169)						36	08/25/2036	6. Z
..367910-AW-6	GEWMC 2005-2 M1 GEWMC 2005-2 M1 5.505% 12/25/35		03/27/2023	Paydown			(9,438)	(6,087)				6,087		6,087						26	12/25/2035	1.A FM
..367910-AW-6	GEWMC 2005-2 M1 GEWMC 2005-2 M1 5.505% 12/25/35		02/27/2023	Paydown			(577)	(372)				372		372						(1)	12/25/2035	1.A Z
..36804P-AF-3	GATX FINANCIAL CORP 2005-1 PAS P/T CERTS 5.697% 01/02/25		01/02/2023	Redemption 100.0000			45,022	45,022	44,903	45,007		15		15		45,022				754	01/02/2025	2.B FE
..37145Q-AC-4	UNITED WATERWORK MTN SER 1998 6.970% 02/03/23		02/03/2023	Maturity			2,000,000	2,000,000	2,183,300	2,001,620		(1,620)		(1,620)		2,000,000				58,858	02/03/2023	1.D Z
..38011A-AD-6	GMACM 2006-HE2 A4 GMACM 2006-HE2 A4 6.471% 05/25/36		03/01/2023	Paydown			23,773	23,773	19,494			4,279		4,279		23,773				104	05/25/2036	1.A FM
..38011A-AD-6	GMACM 2006-HE2 A4 GMACM 2006-HE2 A4 6.471% 05/25/36		02/03/2023	Paydown			47,303	47,303	38,788			8,514		8,514		47,303				17	05/25/2036	1.A Z
..38012T-AB-8	GMACM 2006-HE3 A2 GMACM 2006-HE3 A2 5.750% 10/25/36		03/01/2023	Paydown			6,331	4,876	4,754			1,577		1,577		6,331				30	10/25/2036	2.C FM
..38141G-RD-8	GOLDMAN SACHS GROUP INC/THE Senior Unsecured 3.625% 01/22/23		01/22/2023	Various			6,227,000	6,227,000	6,395,267	6,229,904		(2,904)		(2,904)		6,227,000				112,864	01/22/2023	2.A FE
..39538W-BU-1	GPMF 2005-AR4 3A1 GPMF 2005-AR4 2A1 5.392% 10/25/45		03/27/2023	Paydown			37,070	71,570	17,624			19,446		19,446		37,070				698	10/25/2045	1.A FM
..39538W-BY-3	GPMF 2005-AR4 3A1 GPMF 2005-AR4 4A1A 5.465% 10/25/45		03/27/2023	Paydown			1,372	1,372	1,111	1,210		162		162		1,372				12	10/25/2045	1.A FM
..39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 5.405% 11/25/45		03/27/2023	Paydown			25,693	25,693	16,499	17,497		8,196		8,196		25,693				112	11/25/2045	1.A FM
..39538W-EE-4	GPMF 2005-AR5 2A1 GPMF 2005-AR5 2A1 5.405% 11/25/45		03/27/2023	Paydown			1,163	1,163	833			329		329		1,163				2	11/25/2045	1.
..39538W-GF-9	GPMF 2006-AR2 2A1 GPMF 2006-AR2 G3A1 4.985% 03/25/36		03/27/2023	Paydown			48,620	48,620	46,957	45,955		2,665		2,665		48,620				352	03/25/2036	1.A FM
..39538W-HC-5	GPMF 2006-AR3 3A1 GPMF 2006-AR3 3A1 5.305% 04/25/36		03/27/2023	Paydown			2,524	2,524	2,335			189		189		2,524				13	04/25/2036	1.A Z
..39951#-AA-1	GROUND LEASE TRUST A - 2018A P/T CERTS 4.580% 02/15/51		03/15/2023	Redemption 100.0000			24,918	24,918	24,918	24,918						24,918				190	02/15/2051	2.A PL
..40867#-AD-6	HAMPAC LLC (YUBA CNTY CA) SECD NTS 4.250% 08/10/42		03/10/2023	Redemption 100.0000			38,374	38,374	38,374	38,374						38,374				272	08/10/2042	1.D
..41161M-AC-4	HVMLT 2006-5 1A1A HVMLT 2006-5 2A1A 5.121% 07/19/46		03/20/2023	Paydown			101,693	101,624	57,498	38,957		48,271		48,271		101,693				703	07/19/2046	1.A FM
..41161M-AE-0	HVMLT 2006-5 1A1A HVMLT 2006-5 2A1C 5.301% 07/19/46		03/20/2023	Paydown			631	(5,279)	(13)			644		644		631					07/19/2046	1.A Z

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..41161P-A5-2	HVMLT 2005-16 2A1B HVMLT 2005-16 1A1A 5.261% 01/19/36		03/20/2023	Paydown		15,282	14,156	5,124	3,369		11,913		11,913		15,282				60	01/19/2036	1.A FM
..41161P-BV-4	HVMLT 2006-5 1A1A HVMLT 2003-2 1A 5.501% 10/19/33		03/19/2023	Paydown		6,653	6,653	6,417	6,529		123		123		6,653				60	10/19/2033	1.A FM
..41161P-GZ-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2004-8 2A1 4.527% 11/19/34		01/01/2023	Paydown		6,887	13,527	12,682	12,973		(6,086)		(6,086)		6,887				43	11/19/2034	2.C FM
..41161P-GZ-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2004-8 2A1 4.527% 11/19/34		03/01/2023	Paydown		16,639	16,572	15,536	15,893		746		746		16,639				163	11/19/2034	3.A FM
..41161P-HC-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2004-8 2A4A 5.561% 11/19/34		03/20/2023	Paydown		50,848	50,848	43,410	45,559		5,289		5,289		50,848				521	11/19/2034	1.A FM
..41161P-HJ-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2004-9 4A1A 5.711% 12/19/34		03/20/2023	Paydown		22,282	22,282	19,121	19,019		3,264		3,264		22,282				183	12/19/2034	1.A FM
..41161P-JG-9	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2004-9 4A3 5.751% 12/19/34		03/20/2023	Paydown		219,440	219,440	167,285	179,264		40,176		40,176		219,440				1,802	12/19/2034	1.A FM
..41161P-K4-4	HVMLT 2006-2 B2 HVMLT 2006-2 2A1A 4.133% 02/25/36		03/01/2023	Paydown		13,823	13,823	12,841	12,848		976		976		13,823				117	02/25/2036	1.E FM
..41161P-K4-4	HVMLT 2006-2 B2 HVMLT 2006-2 2A1A 4.133% 02/25/36		01/01/2023	Paydown		7,135	7,135	6,628	6,631		504		504		7,135				24	02/25/2036	1.F FM
..41161P-KA-0	HVMLT 2004-11 3A1A HVMLT 2004-11 2A2A 5.401% 01/19/35		03/20/2023	Paydown		35,934	35,934	29,596	28,407		7,527		7,527		35,934				152	01/19/2035	1.A FM
..41161P-KD-4	HVMLT 2004-11 3A1A HVMLT 2004-11 3A1A 5.461% 01/19/35		03/20/2023	Paydown		3,688	3,688	3,310	3,312		376		376		3,688				40	01/19/2035	1.F FM
..41161P-KD-4	HVMLT 2004-11 3A1A HVMLT 2004-11 3A1A 5.461% 01/19/35		02/21/2023	Paydown		6,336	6,336	5,688	5,691		645		645		6,336				33	01/19/2035	1.G FM
..41161P-KH-5	HVMLT 2004-11 3A1A HVMLT 2004-11 3A3 5.521% 01/19/35		03/20/2023	Paydown		3,690	3,690	2,430	2,996		694		694		3,690				27	01/19/2035	1.A FM
..41161P-KH-5	HVMLT 2004-11 3A1A HVMLT 2004-11 3A3 5.521% 01/19/35		03/20/2023	Paydown		460	460	387	421		39		39		460				3	01/19/2035	3.A FM
..41161P-KH-5	HVMLT 2004-11 3A1A HVMLT 2004-11 3A3 5.521% 01/19/35		03/20/2023	Paydown		1,201	1,201	1,072	1,124		76		76		1,201				9	01/19/2035	3.B FM
..41161P-L5-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006-4 2A1B 5.241% 05/19/46		02/21/2023	Paydown		21	21						21		21					05/19/2046	6. *
..41161P-LD-3	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-1 2A1A 5.301% 03/19/35		03/20/2023	Paydown		606	606	540			67		67		606				4	03/19/2035	1.A FM
..41161P-LD-3	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-1 2A1A 5.301% 03/19/35		02/21/2023	Paydown		746	746	664			82		82		746				2	03/19/2035	1.
..41161P-LQ-4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-2 1A 5.281% 05/19/35		03/20/2023	Paydown		16,926	16,926	7,660	6,307		10,619		10,619		16,926				165	05/19/2035	1.A FM
..41161P-MF-7	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-3 1A 5.281% 06/19/35		03/20/2023	Paydown		200,644	197,795	123,827	108,729		91,916		91,916		200,644				1,619	06/19/2035	1.A FM
..41161P-NN-9	HVMLT 2005-5 2A1B HVMLT 2005-5 1A1A 5.381% 07/19/45		03/20/2023	Paydown		17,703	17,703	13,838	12,908		4,795		4,795		17,703				104	07/19/2045	1.A FM
..41161P-QU-0	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-8 1A2A 5.421% 09/19/35		03/20/2023	Paydown		40,917	40,917	31,155	30,374		10,543		10,543		40,917				221	09/19/2035	1.A FM
..41161P-TN-3	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-10 2A1A 5.381% 11/19/35		03/20/2023	Paydown		823,512	823,512	726,808	681,952		141,560		141,560		823,512				2,769	11/19/2035	4.A FM
..41161P-VJ-9	HVMLT 2005-12 2A12 HVMLT 2005-12 2A11 5.465% 10/19/35		03/01/2023	Paydown		3,824	3,824	2,275			1,549		1,549		3,824				17	10/19/2035	1.A FM
..41161P-VJ-9	HVMLT 2005-12 2A12 HVMLT 2005-12 2A11 5.465% 10/19/35		03/01/2023	Paydown		9,403	9,403	7,861	7,652		1,751		1,751		9,403				71	10/19/2035	3.B FM
..41161P-VJ-9	HVMLT 2005-12 2A12 HVMLT 2005-12 2A11 5.465% 10/19/35		01/01/2023	Paydown		41,578	41,578	34,761	33,836		7,743		7,743		41,578				129	10/19/2035	3.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..41161P-VJ-9	HVMLT 2005-12 2A12 HVMLT 2005-12 2A11 5.465% 10/19/35		03/01/2023	Paydown		11,955	11,955	10,370	9,925		2,030		2,030		11,955				47	10/19/2035	4.A FM
..41161P-VK-6	HVMLT 2005-12 2A12 HVMLT 2005-12 2A12 6.261% 10/19/35		03/20/2023	Paydown		39,649	39,649	33,002	30,435		9,214		9,214		39,649				157	10/19/2035	1.A FM
..41161P-VK-6	HVMLT 2005-12 2A12 HVMLT 2005-12 2A12 6.261% 10/19/35		03/20/2023	Paydown		2,956	2,956	2,349	2,316		639		639		2,956				28	10/19/2035	1.F FM
..41161P-VK-6	HVMLT 2005-12 2A12 HVMLT 2005-12 2A12 6.261% 10/19/35		02/21/2023	Paydown		4,357	4,357	3,463	3,415		942		942		4,357				28	10/19/2035	1.G FM
..41161P-VK-6	HVMLT 2005-12 2A12 HVMLT 2005-12 2A12 6.261% 10/19/35		01/19/2023	Paydown		32,336	32,336	25,704	25,344		6,993		6,993		32,336				101	10/19/2035	2.A FM
..41161P-WC-3	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-13 2A12 6.301% 02/19/36		01/19/2023	Paydown		26,525	26,525	17,686	16,454		10,071		10,071		26,525				100	02/19/2036	4.B FM
..41161P-XN-8	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-15 3A12 5.301% 10/20/45		03/20/2023	Paydown		21,876	21,876	15,530	14,909		6,968		6,968		21,876				140	10/20/2045	1.A FM
..41161P-YX-5	HVMLT 2005-16 2A1B HVMLT 2005-16 2A1B 5.421% 01/19/36		02/21/2023	Paydown		482	482	416			66		66		482					01/19/2036	1.A Z
..41161U-AC-6	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006-6 2A1A 3.858% 08/19/36		03/01/2023	Paydown		12,795	12,795	8,965	8,141		4,654		4,654		12,795				111	08/19/2036	3.C FM
..41161X-AC-0	HVMLT 2006-9 B2 HVMLT 2006-9 2A1A 5.181% 11/19/36		03/20/2023	Paydown		191,216	207,822	169,888	175,548		15,668		15,668		191,216				939	11/19/2036	1.A FM
..41162B-AA-1	HVMLT 2006-SB1 A1B HVMLT 2006-SB1 A1A 3.988% 12/19/36		03/01/2023	Paydown		44,978	58,361	46,611	46,520		(1,543)		(1,543)		44,978				261	12/19/2036	1.A FM
..41162C-AC-5	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2006-10 2A1A 4.941% 11/19/36		03/20/2023	Paydown		152,104	152,104	116,524	124,827		27,277		27,277		152,104				584	11/19/2036	1.A FM
..41162D-AD-1	HVMLT 2006-12 B1 HVMLT 2006-12 2A13 5.241% 12/19/36		03/20/2023	Paydown		9,178	8,559	7,340	8,874		305		305		9,178				52	12/19/2036	3.C FM
..41162D-AF-6	HVMLT 2006-12 B1 HVMLT 2006-12 2A2A 5.141% 01/19/38		03/20/2023	Paydown		193,978	193,978	173,362	181,149		12,829		12,829		193,978				1,050	01/19/2038	1.A FM
..41164L-AB-5	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2007-2 2A1A 5.165% 05/25/38		03/27/2023	Paydown		318,924	318,918	241,350	251,291		67,633		67,633		318,924				1,221	05/25/2038	1.A FM
..41164M-AP-2	HVMLT 2007-1 2AC2 HVMLT 2007-1 2AC2 5.181% 03/19/37		03/20/2023	Paydown		530	530	456			74		74		530				3	03/19/2037	6. FM
..41164M-AP-2	HVMLT 2007-1 2AC2 HVMLT 2007-1 2AC2 5.181% 03/19/37		02/21/2023	Paydown		542	542	466			76		76		542				2	03/19/2037	6. *
..41164U-AB-5	HVMLT 2007-3 2A1C HVMLT 2007-3 2A1A 5.161% 05/19/47		02/21/2023	Paydown		12,202	12,202	11,750	11,774		428		428		12,202				49	05/19/2047	1.A FM
..41164U-AD-1	HVMLT 2007-3 2A1C HVMLT 2007-3 2A1C 5.341% 05/19/47		02/21/2023	Paydown		216	216				216		216		216				1	05/19/2047	6. *
..41165A-AD-4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2007-5 A1C 5.041% 09/19/37		03/20/2023	Paydown		510	498	86			424		424		510				3	09/19/2037	1.A FM
..41165A-AD-4	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2007-5 A1C 5.041% 09/19/37		02/21/2023	Paydown		3,009	(949)	(164)			3,173		3,173		3,009				6	09/19/2037	1.A Z
..411707-AF-9	HARDEE S FUNDING HNGRY_18-1A HNGRY 2018-1A A23 5.710% 06/20/48		03/20/2023	Paydown		62,500	62,500	62,581	62,669		(169)		(169)		62,500				892	06/20/2048	2.B FE
..437076-CS-9	HOME DEPOT INC Senior Unsecured 4.500% 09/15/32		01/31/2023	Various		14,095,270	14,000,000	13,983,340	13,983,677		101		101		13,983,778		111,492	111,492	231,875	09/15/2032	1.F FE
..437084-AM-8	HEAT 2004-5 AIOS HEAT 2003-7 AIOS 0.000% 03/25/34		02/25/2023	Paydown																03/25/2034	6. *
..437084-AV-8	HEAT 2004-1 AIOS HEAT 2004-1 M1 5.790% 06/25/34		03/27/2023	Paydown		25,563	25,563	23,216	24,586		977		977		25,563				220	06/25/2034	1.A FM
..437084-DX-1	HEAT 2004-5 AIOS HEAT 2004-5 M2 5.790% 11/25/34		03/27/2023	Paydown		50,822	50,822	48,450	50,642		181		181		50,822				614	11/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..437084-LS-3	HEAT 2005-4 M7 HEAT 2005-4 M7 6.525% 10/25/35		02/27/2023	Paydown			(6,041)	(4,350)			4,350		4,350							10/25/2035	1.A Z
..437084-UU-8	HEAT 2006-3 M3 HEAT 2006-3 M3 5.490% 07/25/36		02/27/2023	Paydown			(127)	(67)			67		67						(1)	07/25/2036	6. *
..437084-UU-8	HEAT 2006-3 M3 HEAT 2006-3 M3 5.490% 07/25/36		03/27/2023	Paydown			(210)	(111)			111		111							07/25/2036	6. *
..43709N-AD-5	HEAT 2006-7 AIOS HEAT 2006-7 2A3 5.145% 01/25/37		02/27/2023	Paydown		104,570	104,570	79,595	80,502		24,069		24,069		104,570				452	01/25/2037	1.A FM
..43709X-AD-3	INABS 2006-E M9 INABS 2006-E 2A2 4.965% 04/25/37		03/27/2023	Paydown		18,244	18,244	11,193	10,920		7,323		7,323		18,244				65	04/25/2037	1.A FM
..43709X-AE-1	INABS 2006-E M9 INABS 2006-E 2A3 5.015% 04/25/37		03/27/2023	Paydown		92,384	92,384	56,237	54,891		37,493		37,493		92,384				328	04/25/2037	1.A FM
..43709Y-AR-0	HEMT 2006-6 X2 HEMT 2006-6 X1 0.000% 03/25/37		02/03/2023	Paydown			20,793													03/25/2037	6. *
..43710A-BE-7	HEMT 2007-1 X2 HEMT 2007-1 X1 0.000% 05/25/37		02/03/2023	Paydown			67,269													05/25/2037	6. *
..43710T-AU-1	HEAT 2007-3 AIOS HEAT 2007-3 AIOS 0.000% 08/25/37		02/03/2023	Paydown			390,433													08/25/2037	6. *
..43739E-AB-3	HMBT 2004-1 1M2 HMBT 2004-1 2A 5.705% 08/25/29		03/25/2023	Paydown		29,712	29,712	28,652	28,690		1,022		1,022		29,712				311	08/25/2029	1.A FM
..43789Y-AB-8	HOF 2020-BPL1 A2 HOF 2020-BPL1 A2 5.438% 08/25/25		03/25/2023	Paydown		38,338	38,338	29,137			9,201		9,201		38,338				227	08/25/2025	1.A Z
..44107#-AA-4	SOUTH BROWARD HOSP DIST FLA SR SECD NTS 5.610% 06/15/25		03/15/2023	Redemption 100.0000		175,082	175,082	175,082	175,082						175,082				1,640	06/15/2025	1.D
..44107#-AB-2	SOUTH BROWARD HOSP DIST FLA SR SECD NTS SER 2008 6.000% 06/15/25		03/15/2023	Redemption 100.0000		51,774	51,774	51,774	51,774						51,774				519	06/15/2025	1.D
..44328B-AB-4	HASC 2006-HE2 1A HASC 2006-HE2 1A 5.105% 12/25/36		03/27/2023	Paydown		586	586	217			369		369		586				2	12/25/2036	1.A FM
..44328B-AB-4	HASC 2006-HE2 1A HASC 2006-HE2 1A 5.105% 12/25/36		02/27/2023	Paydown		3,607	3,607	1,335			2,272		2,272		3,607				5	12/25/2036	1.A Z
..45254N-KY-2	IMM 2004-9 1A1 IMM 2004-9 1A2 5.725% 01/25/35		03/27/2023	Paydown		17,892	17,892	14,768	14,793		3,100		3,100		17,892				118	01/25/2035	1.A FM
..45254N-NK-9	IMM 2005-2 2A2 IMM 2005-2 2A2 5.645% 04/25/35		03/27/2023	Paydown		2,020	2,020	1,757			263		263		2,020				18	04/25/2035	1.A FM
..45254N-NK-9	IMM 2005-2 2A2 IMM 2005-2 2A2 5.645% 04/25/35		02/27/2023	Paydown		1,834	1,834	1,596			238		238		1,834				9	04/25/2035	1.A Z
..45254N-PL-5	IMM 2005-4 1M5 IMM 2005-4 1M5 5.525% 05/25/35		03/27/2023	Paydown		1,390	1,390				1,390		1,390		1,390				9	05/25/2035	6. *
..45254N-PQ-4	IMM 2005-4 1M5 IMM 2005-4 1B1 6.145% 05/25/35		03/27/2023	Paydown		1,487	1,487				1,487		1,487		1,487				10	05/25/2035	6. *
..45254N-PV-3	IMM 2005-5 M3 IMM 2005-5 A2 5.065% 08/25/35		03/27/2023	Paydown		30,795	30,795	26,078	27,046		3,749		3,749		30,795				330	08/25/2035	1.A FM
..45254N-QA-8	IMM 2005-5 M3 IMM 2005-5 M3 5.425% 08/25/35		03/27/2023	Paydown		1,509	(1,732)				1,509		1,509		1,509				20	08/25/2035	6. *
..45254N-RW-9	IMPAC CMB TRUST IMM_05-8 IMM 2005-8 2M2 5.970% 02/25/36		03/27/2023	Paydown		17,628	17,628	15,666	16,513		1,115		1,115		17,628				206	02/25/2036	1.A FM
..45254T-QW-7	IMPAC SECURED ASSETS CORP IMSA IMSA 2004-4 M5 6.495% 02/25/35		03/27/2023	Paydown			(212)	(206)	(208)		208		208						2	02/25/2035	2.C FM
..45254T-SN-5	IMSA 2005-2 A1M IMSA 2005-2 A1M 5.625% 03/25/36		02/25/2023	Paydown		171	171				171		171		171				1	03/25/2036	1.A Z
..45254T-SS-4	IMSA 2005-2 A1M IMSA 2005-2 A2D 5.705% 03/25/36		03/27/2023	Paydown		26,465	46,997	34,082	32,106		(5,641)		(5,641)		26,465				313	03/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45254T-TZ-7	IMPAC SECURED ASSETS CORP IMSA IMSA 2006-1 2M2 5.775% 05/25/36		03/27/2023	Paydown		1,719	1,719	1,461	1,584		135		135		1,719				15	05/25/2036	1.A FM
45254T-UD-4	IMPAC SECURED ASSETS CORP IMSA IMSA 2006-1 1A12 6.750% 05/25/36		03/01/2023	Paydown		9	9	4			5		5		9				957	05/25/2036	1.A Z
452559-AD-9	IMSA 2007-1 AM IMSA 2007-1 AM 5.285% 03/25/37		02/25/2023	Paydown		149	149				149		149		149					03/25/2037	6. *
45660L-4E-6	RAST 2005-A15 1A3 RAST 2005-A15 3A1 5.750% 02/25/36		03/01/2023	Paydown		13,143	12,207	11,128	11,128		2,015		2,015		13,143				98	02/25/2036	4.C FM
45660L-4G-1	RAST 2005-A15 1A3 RAST 2005-A15 5A1 5.750% 02/25/36		03/01/2023	Paydown			(9,215)	(3,133)			3,133		3,133							02/25/2036	1.A FM
45660L-6K-0	RESIDENTIAL ASSET SECURITIZATI RAST 2006-A1 1A3 6.000% 04/25/36		03/01/2023	Paydown		2,373	2,373	1,374	1,334		1,039		1,039		2,373				43	04/25/2036	3.C FM
45660L-6K-0	RESIDENTIAL ASSET SECURITIZATI RAST 2006-A1 1A3 6.000% 04/25/36		01/01/2023	Paydown		5,834	(24)	(14)	(13)		5,848		5,848		5,834				48	04/25/2036	4.A FM
45660L-BW-8	RESIDENTIAL ASSET SECURITIZAT RAST 2004-A10 A2 5.500% 02/25/35		03/01/2023	Paydown		10,665	10,665	9,881			783		783		10,665				49	02/25/2035	1.A FM
45660L-CN-7	INDX 2005-AR2 B5 INDX 2005-AR2 2A2A 5.525% 02/25/35		03/27/2023	Paydown		5,622	5,622	4,948	4,948		674		674		5,622				43	02/25/2035	1.A FM
45660L-EJ-4	INDX 2005-AR4 2A2 INDX 2005-AR4 2A2 5.525% 03/25/35		03/27/2023	Paydown		34	34	29			5		5		34					03/25/2035	1.A Z
45660L-F8-7	INDX 2005-AR23 2B3 INDX 2005-AR23 5A1 3.673% 11/25/35		03/01/2023	Paydown		60,844	60,844	50,413	48,970		11,874		11,874		60,844				331	11/25/2035	4.B FM
45660L-GQ-6	INDYMAC INDX MORTGAGE LOAN TRU INDX 2005-AR5 1A1 3.423% 05/25/35		03/01/2023	Paydown		8,975	5,321	4,346	4,983		3,992		3,992		8,975				26	05/25/2035	1.A FM
45660L-RU-5	INDYMAC INDEX MORTGAGE LOAN TR INDX 2005-AR14 1A1A 5.405% 07/25/35		03/27/2023	Paydown		90,166	90,166	69,778	66,643		23,523		23,523		90,166				666	07/25/2035	1.A FM
45660L-RZ-4	INDYMAC INDEX MORTGAGE LOAN TR INDX 2005-AR14 2A1C 5.625% 07/25/35		03/27/2023	Paydown		1,015	(5,371)				1,019		1,019		1,019				14	07/25/2035	6. *
45660L-WE-5	INDX 2005-AR18 2A1A INDX 2005-AR18 2A1B 6.405% 10/25/36		02/27/2023	Paydown		17,450	17,450	12,046	10,131		7,318		7,318		17,450				106	10/25/2036	1.A FM
45660L-WF-2	INDX 2005-AR18 2A1A INDX 2005-AR18 2A2C 6.065% 10/25/36		02/27/2023	Paydown		136	125	57			79		79		136				1	10/25/2036	1.A FM
45660L-WG-0	INDX 2005-AR18 2A1A INDX 2005-AR18 2A3A 5.725% 10/25/36		02/25/2023	Paydown		29	(185)				29		29		29					10/25/2036	6. *
45660L-Y3-7	INDX 2005-AR29 A2 INDX 2005-AR29 A2 3.484% 01/25/36		03/01/2023	Paydown		1,381	1,381				1,381		1,381		1,381				2	01/25/2036	6. *
45660L-YE-3	INDX 2005-AR21 3A3 INDX 2005-AR21 3A3 3.687% 10/25/35		03/01/2023	Paydown		950	950	760			190		190		950				3	10/25/2035	6. FM
45660L-YE-3	INDX 2005-AR21 3A3 INDX 2005-AR21 3A3 3.687% 10/25/35		02/03/2023	Paydown		22,356	22,356	17,885			4,471		4,471		22,356				4	10/25/2035	6. *
45660N-2J-3	INDX 2004-AR8 2A2A INDX 2004-AR8 2A2A 5.645% 11/25/34		03/27/2023	Paydown		11,470	11,470	10,273	10,610		860		860		11,470				64	11/25/2034	1.A FM
45660N-5H-4	INDYMAC HOME EQUITY LOAN ASSET INDX 2004-AR12 A1 5.625% 12/25/34		03/27/2023	Paydown		355	355	256			99		99		355				2	12/25/2034	1.A FM
45660N-5H-4	INDYMAC HOME EQUITY LOAN ASSET INDX 2004-AR12 A1 5.625% 12/25/34		03/27/2023	Paydown		67,407	65,990	53,872	57,131		10,277		10,277		67,407				203	12/25/2034	3.C FM
45660N-5H-4	INDYMAC HOME EQUITY LOAN ASSET INDX 2004-AR12 A1 5.625% 12/25/34		02/27/2023	Paydown		326	326	235			91		91		326				1	12/25/2034	3.C FM
45660N-6S-9	INDX 2004-AR11 B6 INDX 2004-AR11 2A 3.833% 12/25/34		03/01/2023	Paydown		13,259	13,259	12,096	12,569		690		690		13,259				86	12/25/2034	1.A FM
45660N-S2-2	INDX 2004-AR5 2A1B INDX 2004-AR5 1A1 5.665% 08/25/34		03/27/2023	Paydown		9,851	9,851	6,957	6,585		3,266		3,266		9,851				83	08/25/2034	4.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45660N-S4-8	INDX 2004-AR5 2A1B INDX 2004-AR5 2A1B 5.645% 08/25/34		03/27/2023	Paydown		107	107	82			26		26		107				1	08/25/2034	1.A FM
..45660N-S4-8	INDX 2004-AR5 2A1B INDX 2004-AR5 2A1B 5.645% 08/25/34		02/27/2023	Paydown		138	138	105			33		33		138					08/25/2034	1.A Z
..45660N-T9-6	INDX 2004-AR7 B5 INDX 2004-AR7 A2 5.705% 09/25/34		03/25/2023	Paydown		17,300	17,300	15,587	15,586		1,713		1,713		17,300				110	09/25/2034	1.A FM
..45661E-AA-2	INDYMAC INDX MORTGAGE LOAN TRU INDX 2006-AR2 1A1A 5.285% 04/25/46		03/27/2023	Paydown		143,131	143,131	122,907	126,227		16,903		16,903		143,131				1,026	04/25/2046	1.A FM
..45661E-CM-4	INDX 2006-AR5 2A1 INDX 2006-AR5 2A1 3.353% 05/25/36		03/01/2023	Paydown		16,592	16,592	15,385	15,493		1,099		1,099		16,592				126	05/25/2036	1.A FM
..45661E-DB-7	INDX 2006-AR7 3A2 INDX 2006-AR7 3A2 3.339% 05/25/36		02/03/2023	Paydown		225	225				225		225		225					05/25/2036	6. *
..45661E-GC-2	INDYMAC INDX MORTGAGE LOAN TRU INDX 2006-AR9 1A1 3.309% 06/25/36		03/01/2023	Paydown		10,376	10,376	7,155	7,134		3,242		3,242		10,376				55	06/25/2036	5.B FM
..45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU INDX 2006-AR9 3A2 5.195% 06/25/36		03/25/2023	Paydown		5,778	5,778	5,427	5,430		348		348		5,778				48	06/25/2036	1.A FM
..45662F-AB-6	INDA 2006-AR3 1A2 INDA 2006-AR3 1A2 3.693% 12/25/36		02/27/2023	Paydown		1,040	1,040				1,040		1,040		1,040					12/25/2036	6. *
..456672-AD-6	IMSC 2007-AR1 2A2 IMSC 2007-AR1 2A2 3.653% 06/25/37		03/01/2023	Paydown		222	(3,389)				222		222		222					06/25/2037	6. *
..456674-AD-2	INDA 2007-AR4 2A2 INDA 2007-AR4 2A2 3.477% 08/25/37		03/01/2023	Paydown		3,542	3,542	177			3,365		3,365		3,542				5	08/25/2037	6. *
..45667Q-AB-7	INDX 2006-AR31 A2 INDX 2006-AR31 A2 3.445% 11/25/36		03/01/2023	Paydown		106	114	6			101		101		106					11/25/2036	1.A Z
..45667S-AM-9	INDX 2006-AR35 2A1B INDX 2006-AR35 2A1B 5.305% 01/25/37		03/27/2023	Paydown		93	93				93		93		93				36	01/25/2037	6. *
..45667W-AA-6	INDYMAC INDX MORTGAGE LOAN TRU INDX 2006-FLX1 A1 5.265% 11/25/36		03/27/2023	Paydown		36,956	36,956	31,465	33,786		3,169		3,169		36,956				287	11/25/2036	1.A FM
..45668I-AE-5	INDYMAC INDX MORTGAGE LOAN TRU INDX 2007-AR13 4A1 3.067% 07/25/37		03/01/2023	Paydown		549	(1,302)	(895)	(895)		1,444		1,444		549				13	07/25/2037	1.A FM
..45668L-AA-9	INDX 2006-AR37 1B6 INDX 2006-AR37 1A1 3.885% 02/25/37		03/01/2023	Paydown		27,385	27,385	26,739	26,452		933		933		27,385				237	02/25/2037	3.A FM
..45668L-AA-9	INDX 2006-AR37 1B6 INDX 2006-AR37 1A1 3.885% 02/25/37		01/01/2023	Paydown		9,861	9,861	9,628	9,525		336		336		9,861				38	02/25/2037	3.B FM
..45668N-AQ-0	INDX 2006-AR41 P2 INDX 2006-AR41 C 0.000% 02/25/37		02/03/2023	Paydown			40,579,954													02/25/2037	6. *
..45669Y-AT-9	INDX 2007-AR9 3A2 INDX 2007-AR9 3A2 3.262% 04/25/37		03/01/2023	Paydown		1,363	1,363				1,363		1,363		1,363				2	04/25/2037	6. *
..45670E-AA-1	INDYMAC IMSC MORTGAGE LOAN TRU IMSC 2007-AR2 A1 4.995% 03/25/47		03/27/2023	Paydown		14,412	13,135	8,635	8,889		5,523		5,523		14,412				113	03/25/2047	1.A FM
..45670N-AA-1	INDYMAC INDA MORTGAGE LOAN TRU INDA 2007-AR7 1A1 3.063% 11/25/37		03/01/2023	Paydown		60,738	60,738	50,785	50,072		10,667		10,667		60,738				174	11/25/2037	1.A FM
..45670R-AC-8	INDYMAC INDA MORTGAGE LOAN TRU INDA 2007-AR6 2A1 3.745% 10/25/37		03/01/2023	Paydown		526,892	526,892	468,611	482,369		44,523		44,523		526,892				1,904	10/25/2037	1.A FM
..458140-CD-0	INTEL CORP Senior Unsecured 4.875% 02/10/26		02/07/2023	Cantor Fitzgerald		3,008,370	3,000,000	3,000,000							3,000,000		8,370	8,370		02/10/2026	1.F FE
..458140-CD-0	INTEL CORP Senior Unsecured 4.875% 02/10/26		03/10/2023	JANE STREET EXECUTION SERVICES		2,982,000	3,000,000	3,000,000							3,000,000		(18,000)	(18,000)	13,812	02/10/2026	1.F FE
..458140-CH-1	INTEL CORP Senior Unsecured 5.625% 02/10/43		02/07/2023	Jefferies & Co (PFI)		2,017,260	2,000,000	1,998,800							1,998,800		18,460	18,460		02/10/2043	1.F FE
..458140-CJ-7	INTEL CORP Senior Unsecured 5.700% 02/10/53		02/07/2023	Deutsche Bank		2,526,656	2,500,000	2,498,925							2,498,925		27,731	27,731		02/10/2053	1.F FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..458140-CK-4	INTEL CORP Senior Unsecured 5.900% 02/10/63		02/07/2023	Jefferies & Co (PFI)		2,020,300	2,000,000	1,999,080							1,999,080		21,220	21,220		02/10/2063	1.F FE
..45866F-AN-4	INTERCONTINENTAL EXCHANGE INC Senior Unsecured 1.850% 09/15/32		02/02/2023	Wells Fargo		1,597,000	2,000,000	1,617,300	1,634,625		2,973		2,973		1,637,598		(40,598)	(40,598)	14,492	09/15/2032	1.G FE
..45886*-AA-2	UNITED STATES OF AMERICA P/T CERTS SER A 4.549% 09/15/42		03/15/2023	Redemption 100.0000		94,175	94,175	94,504	94,500		(325)		(325)		94,175				715	09/15/2042	1.E
..46033#-AA-8	INTERNATIONAL SPEEDWAY CORPORA P/T CERTS SER 08 6.250% 10/01/34		01/01/2023	Redemption 100.0000		69,135	69,135	69,135	69,135						69,135				360	10/01/2034	2.B YE
..46033#-AA-8	INTERNATIONAL SPEEDWAY CORPORA P/T CERTS SER 08 6.250% 10/01/34		03/01/2023	Redemption 100.0000		139,353	139,353	139,353	139,353						139,353				1,815	10/01/2034	3.A
..46433@-AA-6	ISKANDAR VENTURES LLC SECD REV NTS SER 20-1 3.410% 06/15/39		03/15/2023	Redemption 100.0000		190,763	190,763	190,763	190,763						190,763				1,084	06/15/2039	1.E PL
..46590T-AG-0	JPMDB COMMERCIAL MORTGAGE SECU JPMDB 2017-C5 XA 1.037% 03/15/50		03/01/2023	Paydown				9,283	7,226		(7,226)		(7,226)						341	03/15/2050	1.B FE
..46590U-AA-0	J.G. WENTWORTH XLII LLC HENDR_ HENDR 2018-2A A 3.960% 10/15/75		03/15/2023	Paydown		77,453	77,453	77,413	77,413		41		41		77,453				498	10/15/2075	1.A FE
..46616Y-AC-8	321 HENDERSON RECEIVABLES LLC HENDR 2012-2A B 6.770% 10/17/61		03/15/2023	Paydown		69,462	69,462	75,915	75,844		(6,382)		(6,382)		69,462				836	10/17/2061	2.A FE
..46620J-AA-9	321 HENDERSON RECEIVABLES LLC HENDR 2017-1A A 3.990% 08/16/60		03/15/2023	Paydown		45,990	45,990	45,954	45,954		35		35		45,990				292	08/16/2060	1.A FE
..46620V-AA-2	J.G. WENTWORTH XXXIX LLC HENDR HENDR 2017-2A A 3.530% 09/15/72		03/15/2023	Paydown		166,371	166,371	166,296	166,296		75		75		166,371				1,005	09/15/2072	1.A FE
..46621R-AA-0	HENDR 2017-3A B HENDR 2017-3A A 3.800% 02/15/67		03/15/2023	Paydown		134,541	134,541	134,258	134,288		254		254		134,541				957	02/15/2067	1.A FE
..466247-F5-7	JPMMT 2006-A1 3A4 JPMMT 2006-A1 3A2 3.915% 02/25/36		03/01/2023	Paydown		14,954	14,954	12,904	10,958		3,995		3,995		14,954				72	02/25/2036	1.A FM
..466247-J7-9	JPMMT 2006-A2 2A4 JPMMT 2006-A2 2A4 3.992% 04/25/36		03/01/2023	Paydown		7,110	7,110	6,225			885		885		7,110				23	04/25/2036	1.A FM
..466247-K2-8	JPMMT 2006-A2 2A4 JPMMT 2006-A2 3A2 4.164% 04/25/36		03/01/2023	Paydown		4,749	4,749	4,380	4,458		291		291		4,749				28	04/25/2036	3.B FM
..466247-YH-0	JPMMT 2005-A8 1A2 JPMMT 2005-A8 1A1 3.911% 11/25/35		03/01/2023	Paydown		5,619	5,619	4,437	4,447		1,172		1,172		5,619				36	11/25/2035	1.A FM
..46625H-JH-4	JPMORGAN CHASE Senior Unsecured 3.200% 01/25/23		01/25/2023	Various		12,235,000	12,235,000	12,232,965	12,234,984		16		16		12,235,000				195,760	01/25/2023	1.F FE
..46626L-JT-8	JP MORGAN MORTGAGE ACQUISITION JPMAC 2006-NC1 M3 5.385% 04/25/36		03/27/2023	Paydown			(3,288)													04/25/2036	6. *
..466278-AB-4	JPALT 2007-A2 11A2 JPALT 2007-A2 11A2 5.505% 06/25/37		02/27/2023	Paydown			(225)													06/25/2037	6. *
..466278-BR-8	JPALT 2007-A2 11A2 JPALT 2007-A2 4A1 4.236% 05/25/37		03/01/2023	Paydown		51,787	51,787	43,724	43,960		7,827		7,827		51,787				186	05/25/2037	1.A FM
..46627M-AP-2	JPALT 2008-R4 2A1 JPALT 2005-S1 2A4 5.500% 12/25/35		03/01/2023	Paydown		1,379	1,379	1,291	1,181		198		198		1,379				15	12/25/2035	3.C FM
..46627M-AS-6	JPALT 2008-R4 2A1 JPALT 2005-S1 2A7 5.500% 12/25/35		03/01/2023	Paydown		3,555	3,555	3,328	3,044		511		511		3,555				40	12/25/2035	3.C FM
..46627M-CS-4	JPALT 2008-R4 2A1 JPALT 2006-A1 1A1 5.305% 03/25/36		03/27/2023	Paydown		18,605	18,605	17,643	17,336		1,268		1,268		18,605				67	03/25/2036	1.A FM
..46627M-CU-9	JPALT 2008-R4 2A1 JPALT 2006-A1 2A1 4.090% 03/25/36		03/01/2023	Paydown		48,704	48,704	45,883	45,959		2,745		2,745		48,704				429	03/25/2036	1.A FM
..46627M-CZ-8	JPALT 2008-R4 2A1 JPALT 2006-A1 3A2 3.977% 03/25/36		03/01/2023	Paydown		4,639	4,639	1,392			3,247		3,247		4,639				16	03/25/2036	1.A FM
..46627M-CZ-8	JPALT 2008-R4 2A1 JPALT 2006-A1 3A2 3.977% 03/25/36		02/03/2023	Paydown		11,227	11,227	3,368			7,859		7,859		11,227				2	03/25/2036	1.A Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46627M-DY-0	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 1A2 5.500% 03/25/36		03/01/2023	Paydown		8,263	8,263	5,916	5,720		2,544		2,544		8,263				77	03/25/2036	4.C FM
..46627M-ER-4	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 1A19 6.500% 03/25/36		03/01/2023	Paydown		12,153	12,153	9,863	7,377		4,777		4,777		12,153				131	03/25/2036	1.A FM
..46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 3A3 6.030% 03/25/36		01/01/2023	Paydown		3,796	3,868	3,505	3,858		(63)		(63)		3,796				16	03/25/2036	1.D FM
..46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 3A3 6.030% 03/25/36		02/01/2023	Paydown		5,690	5,761	5,221	5,747		(57)		(57)		5,690				46	03/25/2036	1.E FM
..46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 3A3 6.030% 03/25/36		03/01/2023	Paydown		4,697	4,768	4,321	4,756		(58)		(58)		4,697				57	03/25/2036	1.G FM
..46627M-FV-4	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 3A4 6.180% 03/25/36		03/01/2023	Paydown			1,331	1,152	1,152		(1,152)		(1,152)						11	03/25/2036	1.A FM
..466287-AR-0	JPALT 2007-A1 1A1B JPALT 2007-A1 3A1 3.854% 03/25/37		03/01/2023	Paydown		12,475	12,475	11,083	14,617		(2,143)		(2,143)		12,475				70	03/25/2037	1.A FM
..46628B-BC-3	JPMMT 2006-A6 3A1 JPMMT 2006-A6 3A1 3.851% 10/25/36		03/01/2023	Paydown		4,881	4,881	3,026			1,855		1,855		4,881				16	10/25/2036	1.A FM
..46628B-CC-2	JPMMT 2006-A6 3A1 JPMMT 2006-A6 4A1 4.167% 10/25/36		01/01/2023	Paydown		21,367	21,367	18,631	18,501		2,867		2,867		21,367				65	10/25/2036	3.A FM
..46628B-CC-2	JPMMT 2006-A6 3A1 JPMMT 2006-A6 4A1 4.167% 10/25/36		03/01/2023	Paydown		4,944	4,944	4,310	4,280		663		663		4,944				41	10/25/2036	3.B FM
..46628G-AL-3	JPALT 2008-R4 2A1 JPALT 2006-A2 3A1 3.440% 05/25/36		03/01/2023	Paydown		1,764	1,764	1,416	1,178		587		587		1,764				10	05/25/2036	1.A FM
..46628G-AL-3	JPALT 2008-R4 2A1 JPALT 2006-A2 3A1 3.440% 05/25/36		03/01/2023	Paydown		211	211	176	146		65		65		211				1	05/25/2036	2.C FM
..46628G-AL-3	JPALT 2008-R4 2A1 JPALT 2006-A2 3A1 3.440% 05/25/36		01/01/2023	Paydown		20	20	17	14		6		6		20					05/25/2036	3.A FM
..46628G-AL-3	JPALT 2008-R4 2A1 JPALT 2006-A2 3A1 3.440% 05/25/36		03/01/2023	Paydown		11,912	11,912	9,354	8,557		3,356		3,356		11,912				68	05/25/2036	3.C FM
..46628G-AL-3	JPALT 2008-R4 2A1 JPALT 2006-A2 3A1 3.440% 05/25/36		01/01/2023	Paydown		1,153	1,153	905	828		325		325		1,153				3	05/25/2036	4.A FM
..46628K-AE-0	JPMMT 2006-A3 4A2 JPMMT 2006-A3 2A3 3.780% 05/25/36		03/01/2023	Paydown		8,264	8,264	7,171	7,171		1,093		1,093		8,264				39	05/25/2036	1.A FM
..46628K-AH-3	JPMMT 2006-A3 4A2 JPMMT 2006-A3 3A2 3.846% 05/25/36		03/01/2023	Paydown		77,771	67,163	60,152	60,338		17,433		17,433		77,771				398	05/25/2036	1.A FM
..46628K-AH-3	JPMMT 2006-A3 4A2 JPMMT 2006-A3 3A2 3.846% 05/25/36		03/01/2023	Paydown		15,420	13,317	12,556	12,589		2,832		2,832		15,420				79	05/25/2036	3.A FM
..46628K-AJ-9	JPMMT 2006-A3 4A2 JPMMT 2006-A3 3A3 3.846% 05/25/36		03/01/2023	Paydown		70,345	60,749	50,337	50,337		20,008		20,008		70,345				360	05/25/2036	1.A FM
..46628L-AF-5	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2006-A4 2A1 3.679% 06/25/36		03/22/2023	Paydown		4,390	4,390	3,292			1,097		1,097		4,390				13	06/25/2036	1.
..46629C-AA-5	JPMMT 2006-A5 5A1 JPMMT 2006-A5 1A1 3.914% 08/25/36		03/01/2023	Paydown		1,958	1,953	1,188	1,154		805		805		1,958				16	08/25/2036	1.A FM
..46629C-AE-7	JPMMT 2006-A5 5A1 JPMMT 2006-A5 2A4 4.109% 08/25/36		03/01/2023	Paydown		13,637	13,626	10,806	10,844		2,793		2,793		13,637				109	08/25/2036	1.A FM
..46629C-AR-8	JPMMT 2006-A5 5A1 JPMMT 2006-A5 5A1 3.915% 08/25/36		03/01/2023	Paydown		49,620	94,980	84,817	84,817		(35,197)		(35,197)		49,620				507	08/25/2036	3.A FM
..46629D-AH-8	JPMMT 2006-A7 4A1 JPMMT 2006-A7 2A1R 3.866% 01/25/37		03/01/2023	Paydown		118,340	136,280	132,833	132,833		(14,493)		(14,493)		118,340				865	01/25/2037	4.A FM
..46629D-AR-6	JPMMT 2006-A7 4A1 JPMMT 2006-A7 2A4 3.866% 01/25/37		03/01/2023	Paydown		172,592	198,756	171,632	171,632		960		960		172,592				1,262	01/25/2037	1.A FM
..46629D-AR-6	JPMMT 2006-A7 4A1 JPMMT 2006-A7 2A4 3.866% 01/25/37		03/01/2023	Paydown		110,996	127,822	124,602	124,602		(13,606)		(13,606)		110,996				811	01/25/2037	4.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46629D-BJ-3	JPMMT 2006-A7 4A1 JPMMT 2006-A7 3A3M 3.881% 01/25/37		03/01/2023	Paydown		61,744	61,747	52,778	53,274		8,470		8,470		61,744				357	01/25/2037	1.A FM
46629E-AG-8	JPALT 2008-R4 2A1 JPALT 2006-A4 A7 3.538% 09/25/36		03/01/2023	Paydown		25,220	35,402	29,510	29,510		(4,291)		(4,291)		25,220				150	09/25/2036	1.A FM
46629Q-AE-6	JPMAC 2006-CH2 MV7 JPMAC 2006-CH2 AF4 5.763% 10/25/36		03/01/2023	Paydown		69,168	69,168	44,357	43,670		25,498		25,498		69,168				380	10/25/2036	1.A FM
466309-AC-5	JPALT 2008-R4 2A1 JPALT 2008-R4 2A1 5.345% 06/27/37		03/25/2023	Paydown		10,010	10,010	7,433			2,577		2,577		10,010				43	06/27/2037	1.
46630G-AT-2	JPMMT 2007-A1 B3 JPMMT 2007-A1 5A3 3.998% 07/25/35		03/01/2023	Paydown		3,949	3,949	3,687	3,894		54		54		3,949				26	07/25/2035	1.A FM
46630G-BB-0	JPMMT 2007-A1 B3 JPMMT 2007-A1 7A1 3.896% 07/25/35		03/01/2023	Paydown		8,771	8,771	7,777	7,925		846		846		8,771				51	07/25/2035	1.A FM
46630G-BD-6	JPMMT 2007-A1 B3 JPMMT 2007-A1 7A3 3.896% 07/25/35		03/01/2023	Paydown		8,236	8,236	7,303	7,442		794		794		8,236				48	07/25/2035	1.A FM
46630K-AC-0	JPMAC 2007-HE1 AF3 JPMAC 2007-HE1 AF3 6.174% 05/25/35		03/01/2023	Paydown		4,427	4,427	3,054			1,374		1,374		4,427				12	05/25/2035	1.A FM
46630K-AF-3	JPMAC 2007-HE1 AF3 JPMAC 2007-HE1 AF6 4.248% 03/25/47		03/01/2023	Paydown		12,381	12,381	9,317	7,889		4,492		4,492		12,381				37	03/25/2047	1.A FM
46630L-AG-9	JPMAC 2007-CH1 MF2 JPMAC 2007-CH1 AF6 4.593% 11/25/36		03/01/2023	Paydown		2,775	2,775	2,768	2,767		9		9		2,775				19	11/25/2036	1.A FM
46630M-AG-7	JPMAC 2007-CH2 AF6 JPMAC 2007-CH2 AF6 4.441% 01/25/37		03/01/2023	Paydown		617	617	298			319		319		617				1	01/25/2037	1.A FM
46630M-AG-7	JPMAC 2007-CH2 AF6 JPMAC 2007-CH2 AF6 4.441% 01/25/37		02/03/2023	Paydown		2,033	2,033	983			1,049		1,049		2,033				1	01/25/2037	1.A Z
46630P-AG-0	JPMMT 2007-A2 4A3 JPMMT 2007-A2 2A3 4.151% 04/25/37		03/01/2023	Paydown		44,335	44,335	34,160	34,051		10,284		10,284		44,335				210	04/25/2037	1.A FM
46630P-BB-0	JPMMT 2007-A2 4A3 JPMMT 2007-A2 4A2 3.868% 04/25/37		03/01/2023	Paydown		7,201	7,201	6,278	5,794		1,407		1,407		7,201				65	04/25/2037	1.A FM
46630U-AC-8	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2007-A3 2A1 4.157% 05/25/37		03/01/2023	Paydown		2,971	2,971	2,483	2,518		453		453		2,971				16	05/25/2037	1.A FM
46630W-AD-2	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2007-S2 1A4 5.445% 06/25/37		02/25/2023	Paydown			(35)	(7)			7		7							06/25/2037	1.A Z
46631J-AA-6	JPMMT 2007-A4 3A1 JPMMT 2007-A4 1A1 3.968% 06/25/37		02/01/2023	Paydown		39,958	39,958	37,498	37,498		2,459		2,459		39,958				236	06/25/2037	3.A FM
46631J-AA-6	JPMMT 2007-A4 3A1 JPMMT 2007-A4 1A1 3.968% 06/25/37		03/01/2023	Paydown		4,956	4,956	4,651	4,651		305		305		4,956				47	06/25/2037	3.B FM
46632B-AE-4	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2007-A5 2A1 2.165% 10/25/37		03/01/2023	Paydown		17,437	17,437	13,426	13,426		4,011		4,011		17,437				82	10/25/2037	1.A FM
46634D-CC-0	JP MORGAN REREMIC JPMRR_10-1 JPMRR 2010-1 5A11 6.000% 03/26/38		03/01/2023	Paydown			8	4	3		(3)		(3)							03/26/2038	4.B FM
46634D-CC-0	JP MORGAN REREMIC JPMRR_10-1 JPMRR 2010-1 5A11 6.000% 03/26/38		02/01/2023	Paydown			17	8	7		(7)		(7)							03/26/2038	4.C FM
46634D-CP-1	JP MORGAN REREMIC JPMRR_10-1 JPMRR 2010-1 6A9 6.173% 09/26/35		03/01/2023	Paydown		45,705	45,707	40,029	42,338		3,367		3,367		45,705				318	09/26/2035	1.A FM
46634F-AJ-2	JP MORGAN REREMIC JPMRR_10-2 JPMRR 2010-2 1A9 4.000% 06/26/37		02/01/2023	Paydown		734	734	521	250		483		483		734				2	06/26/2037	1.A FM
46634J-CR-4	JPMRR 2010-4 6A4 JPMRR 2010-4 6A4 3.817% 10/26/36		02/01/2023	Paydown		16,037	23,197	20,464	23,282		(7,245)		(7,245)		16,037				91	10/26/2036	2.C FM
46634J-CR-4	JPMRR 2010-4 6A4 JPMRR 2010-4 6A4 3.817% 10/26/36		03/01/2023	Paydown		19,166	19,061	16,816	19,131		34		34		19,166				183	10/26/2036	3.A FM
46635F-AD-4	JP MORGAN REREMIC JPMRR_10-8 JPMRR 2010-8 1A4 3.834% 06/26/45		03/01/2023	Paydown		336,390	336,390	322,724	335,474		915		915		336,390				1,962	06/26/2045	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..466365-AC-7	JACK 2019-1A A23 JACK 2019-1A A23 4.970% 08/25/49		02/25/2023	Paydown		32,500	32,500	32,664	32,633		(133)		(133)		32,500				404	08/25/2049	2.B FE
..46636K-BL-3	JP MORGAN REREMIC JPMRR_11-2 JPMRR 2011-2 3A11 4.637% 03/26/36		03/01/2023	Paydown		15,763	22,313	18,428	18,815		(3,052)		(3,052)		15,763				173	03/26/2036	1.A FM
..46637D-AB-1	JP MORGAN REREMIC JPMRR_12-1 JPMRR 2012-1 1A2 3.309% 06/26/35		03/01/2023	Paydown		49,577	49,577	45,214	45,715		3,862		3,862		49,577				241	06/26/2035	1.A FM
..46637D-AD-7	JP MORGAN REREMIC JPMRR_12-1 JPMRR 2012-1 2A2 3.690% 05/26/47		03/01/2023	Paydown		64,987	65,137	56,195	57,648		7,338		7,338		64,987				265	05/26/2047	1.A FM
..46637J-BD-3	JP MORGAN REREMIC JPMRR_12-2 JPMRR 2012-2 3A8 3.816% 10/26/36		03/01/2023	Paydown		122,048	154,552	150,312	150,312		(28,265)		(28,265)		122,048				961	10/26/2036	1.A FM
..46637J-BZ-4	JP MORGAN REREMIC JPMRR_12-2 JPMRR 2012-2 5A8 3.981% 11/21/35		03/01/2023	Paydown		74,251	75,436	58,264	72,302		1,949		1,949		74,251				503	11/21/2035	1.A FM
..46637J-CH-3	JP MORGAN REREMIC JPMRR_12-2 JPMRR 2012-2 6A6 4.971% 06/21/36		03/20/2023	Paydown		347,616	347,616	278,202	341,574		6,043		6,043		347,616				2,512	06/21/2036	1.A FM
..46639J-AE-0	JPMCC 2013-C10 C JPMCC 2013-C10 A5 3.143% 12/15/47		01/01/2023	Paydown		1,275,784	1,275,784	1,314,054	1,275,784						1,275,784				3,341	12/15/2047	1.A
..46639Y-AQ-0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013-LC11 A5 2.960% 04/15/46		03/01/2023	Paydown		8,096,705	8,096,705	8,339,541	8,096,705						8,096,705				51,507	04/15/2046	1.A
..46641T-CA-0	JP MORGAN REREMIC JPMRR_14-1 JPMRR 2014-1 9A9 4.464% 12/26/35		03/25/2023	Paydown		105,438	105,438	79,980	78,364		27,073		27,073		105,438				863	12/26/2035	1.A FM
..46644A-BH-4	JPMBB 2015-C27 XA JPMBB 2015-C27 XA 1.278% 02/15/48		03/01/2023	Paydown				23,581	15,151		(15,151)		(15,151)						1,445	02/15/2048	1.A FE
..46647P-DK-9	JPMORGAN CHASE Subordinated 5.717% 09/14/33		01/17/2023	TRUIST SECURITIES, INC.		2,056,900	2,000,000	2,000,000	2,000,000						2,000,000		56,900	56,900	39,701	09/14/2033	1.G FE
..46651T-AA-9	HENDR 2018-1A A HENDR 2018-1A A 3.740% 10/17/72		03/15/2023	Paydown		293,263	293,263	293,028	293,064		199		199		293,263				2,040	10/17/2072	1.A FE
..46651T-AB-7	HENDR 2018-1A A HENDR 2018-1A B 4.700% 10/15/74		03/15/2023	Paydown		19,411	19,411	19,411	19,411						19,411				170	10/15/2074	2.B FE
..46657*-AA-7	UNITED HEALTHCARE SERVICES INC CERTS 6.720% 03/16/27		01/01/2023	Call 101.8119		7,544,177	7,409,919	7,409,919	7,409,919						7,409,919				278,110	03/16/2027	1.F
..46658#-AA-2	JLL CTL PT TR (CITY OF DALLAS) P/T CERTS 4.433% 12/15/45		03/15/2023	Redemption 100.0000		169,230	169,230	173,673	172,972		(3,742)		(3,742)		169,230				1,252	12/15/2045	1.E
..46670*-AA-0	JGWPT XXVIII LLC J.G. Wentworth XLVIII, LLC 3.125% 10/15/77		03/15/2023	Paydown		115,080	115,080	115,080	115,080						115,080				595	10/15/2077	1.F PL
..46673#-AA-3	RWJ BARNABAS PT CERTS 3.056% 12/15/46		03/15/2023	Redemption 100.0000		67,926	67,926	69,964	69,878		(1,951)		(1,951)		67,926				346	12/15/2046	1.D Z
..46673*-AA-7	JRD HOLDINGS SECD TR 2021-2 P/T CERTS 3.214% 12/15/41		03/15/2023	Redemption 100.0000		33,376	33,376	33,376	33,376						33,376				179	12/15/2041	2.B
..46675*-AA-5	JLL SEC LSB PT TR DREXEL P/T CERTS SER 19-A 3.980% 01/15/50		03/15/2023	Redemption 100.0000		112,918	112,918	116,064	116,038		(3,120)		(3,120)		112,918				746	01/15/2050	1.G Z
..47233A-AP-2	JEFFERIES & CO JMAC_09-R7 JMAC 2009-R7 7A2 4.712% 11/26/35		03/01/2023	Paydown		5,019	5,020	4,374	3,967		1,052		1,052		5,019				89	11/26/2035	3.A FM
..47233A-AP-2	JEFFERIES & CO JMAC_09-R7 JMAC 2009-R7 7A2 4.712% 11/26/35		02/01/2023	Paydown		43,667	45,107	39,306	35,647		8,020		8,020		43,667				281	11/26/2035	3.B FM
..47659@-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS 4.850% 10/15/45		03/15/2023	Redemption 100.0000		34,227	34,227	34,554	34,507		(280)		(280)		34,227				277	10/15/2045	1.D
..47665@-AA-3	JERSEY CITY NJ CTL PT TR P/T CERTS 4.410% 09/15/42		03/15/2023	Redemption 100.0000		59,239	59,239	59,834	59,677		(438)		(438)		59,239				436	09/15/2042	1.D
..47760Q-AB-9	JIMMY JOHNS FUNDING LLC JIMMY_ JIMMY 2017-1A A2II 4.846% 07/30/47		01/30/2023	Paydown		97,500	97,500	97,500	97,500						97,500				1,181	07/30/2047	2.B FE
..478045-AA-5	JOHN SEVIER COMBINED CYCLE GEN SECD NTS 2012 SER A 4.626% 01/15/42		01/17/2023	Redemption 100.0000		70,818	70,818	70,818	70,818						70,818				1,638	01/15/2042	1.C FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..482398-AD-2	WALGREEN CO P/T CERTS 07-C 6.300% 06/15/32		03/15/2023	Redemption 100.0000		30,979	30,979	30,979	30,979						30,979				326	06/15/2032	2.B
..482398-AE-0	RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D 6.320% 10/15/32		03/15/2023	Redemption 100.0000		122,881	122,881	122,881	122,881						122,881				1,297	10/15/2032	1.F
..482398-AG-5	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A 6.970% 06/15/34		03/15/2023	Redemption 100.0000		139,628	139,628	139,628	139,628						139,628				1,625	06/15/2034	1.F
..482398-AK-6	RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A 8.250% 03/10/34		03/10/2023	Redemption 100.0000		80,657	80,657	80,657	80,657						80,657				1,112	03/10/2034	1.F
..482398-AL-4	WALGREEN CO P/T CERTS 09-B 6.620% 08/15/33		03/15/2023	Redemption 100.0000		30,000	30,000	30,000	30,000						30,000				332	08/15/2033	2.B
..48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A 7.500% 06/15/34		01/15/2023	Redemption 100.0000		9,428	9,428	9,428	9,428						9,428				59	06/15/2034	1.F YE
..48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A 7.500% 06/15/34		03/15/2023	Redemption 100.0000		19,033	19,033	19,033	19,033						19,033				298	06/15/2034	1.F
..48244@-AA-1	KCPL TRUST 2005-A NT SER A 5.100% 01/30/23		01/30/2023	Redemption 100.0000		30,183	30,183	30,183	30,183						30,183				128	01/30/2023	2.A
..482480-AE-0	KLA CORP Senior Unsecured 4.650% 11/01/24		03/15/2023	ACRA RE II Surplus AAM		3,427,790	3,425,000	3,435,652	3,434,326		(1,146)		(1,146)		3,433,179		(5,390)	(5,390)	59,281	11/01/2024	1.G FE
..482480-AL-4	KLA CORP Senior Unsecured 4.650% 07/15/32		01/30/2023	Citigroup		6,074,580	6,000,000	5,864,520	5,867,943		994		994		5,868,937		205,643	205,643	168,950	07/15/2032	1.G FE
..48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35		03/15/2023	Redemption 100.0000		4,023	4,023	4,023	4,023						4,023				21	12/31/2035	2.B PL
..491674-BN-6	KENTUCKY UTILITIES COMPANY Secured 5.450% 04/15/33		03/16/2023	Goldman Sachs		6,112,800	6,000,000	5,986,320							5,986,320		126,480	126,480		04/15/2033	1.F FE
..49177J-AA-0	KENVUE INC Senior Unsecured 5.500% 03/22/25		03/14/2023	Citigroup		4,039,600	4,000,000	3,998,520							3,998,520		41,080	41,080		03/22/2025	1.F FE
..49177J-AE-2	KENVUE INC Senior Unsecured 5.050% 03/22/28		03/16/2023	Citigroup		4,295,985	4,250,000	4,243,498							4,243,498		52,488	52,488		03/22/2028	1.F FE
..49177J-AJ-1	KENVUE INC Senior Unsecured 4.900% 03/22/33		03/16/2023	HSBC		5,061,350	5,000,000	4,970,350							4,970,350		91,000	91,000		03/22/2033	1.F FE
..49177J-AL-6	KENVUE INC Senior Unsecured 5.100% 03/22/43		03/17/2023	J.P. Morgan Sec		10,163,700	10,000,000	9,973,900							9,973,900		189,800	189,800		03/22/2043	1.F FE
..49177J-AN-2	KENVUE INC Senior Unsecured 5.050% 03/22/53		03/16/2023	Citigroup		5,080,250	5,000,000	4,967,900							4,967,900		112,350	112,350		03/22/2053	1.F FE
..49177J-AQ-5	KENVUE INC Senior Unsecured 5.200% 03/22/63		03/16/2023	Various		8,076,280	8,000,000	7,944,000							7,944,000		132,280	132,280		03/22/2063	1.F FE
..49327M-3G-7	KEYBANK NATIONAL ASSOCIATION Senior Unsecured 4.700% 01/26/26		01/23/2023	Goldman Sachs		3,002,250	3,000,000	2,997,510							2,997,510		4,740	4,740		01/26/2026	1.F FE
..49327M-3H-5	KEYBANK NATIONAL ASSOCIATION Senior Unsecured 5.000% 01/26/33		01/23/2023	Barclays		2,002,180	2,000,000	1,990,360							1,990,360		11,820	11,820		01/26/2033	1.G FE
..50200X-AA-8	LCSS FINANCING 2017A LLC LCSS_ LCSS 2018-A A 4.700% 12/15/62		03/15/2023	Paydown		71,218	71,218	72,371	72,353		(1,136)		(1,136)		71,218				659	12/15/2062	1.A FE
..50540R-AY-8	LABORATORY CORPORATION OF AMER Senior Unsecured 2.700% 06/01/31		01/31/2023	US Bancorp Investment ..		1,724,300	2,000,000	1,723,640	1,732,704		2,258		2,258		1,734,962		(10,662)	(10,662)	9,150	06/01/2031	2.B FE
..50987*-AA-0	LAKE HEALTH 2016 CTL PT TR P/T CERTS 3.750% 11/15/35		01/15/2023	Redemption 100.0000		70,996	70,996	70,996	70,996						70,996				222	11/15/2035	1.G YE
..50987*-AA-0	LAKE HEALTH 2016 CTL PT TR P/T CERTS 3.750% 11/15/35		03/15/2023	Redemption 100.0000		142,659	142,659	142,659	142,659						142,659				1,115	11/15/2035	1.G
..52520M-BY-8	LMT 2005-2 3A1 LMT 2005-2 3A1 5.500% 12/25/35		03/25/2023	Paydown		436	436	192			244		244		436				4	12/25/2035	1.A FM
..52520M-CB-7	LMT 2005-2 3A1 LMT 2005-2 3A4 5.500% 12/25/35		03/01/2023	Paydown		84,958	84,958	70,112	50,315		34,643		34,643		84,958				398	12/25/2035	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	LMT 2005-3 4A1 LMT 2005-3 1A6 5.345%																				
52520M-DS-9	01/25/36		03/25/2023	Paydown		564	625	219			345		345		564				5	01/25/2036	1.A Z
	LMT 2005-3 4A1 LMT 2005-3 4A1 5.040%																				
52520M-EK-5	01/25/36		03/01/2023	Paydown		976	976	693			283		283		976				1	01/25/2036	1.A Z
	LEHMAN MORTGAGE TRUST LMT_06-7 LMT 2006-7 1A2																				
52520Q-AB-0	5.495% 11/25/36		03/25/2023	Paydown			64	29			(29)		(29)							11/25/2036	1.A FM
	LEHMAN MORTGAGE TRUST LMT_06-7 LMT 2006-7 1A2																				
52520Q-AB-0	5.495% 11/25/36		02/25/2023	Paydown			28	13			(13)		(13)							11/25/2036	1.A Z
	LMT 2006-8 3A1 LMT 2006-8 3A1 5.195%																				
52520S-AH-3	12/25/36		03/25/2023	Paydown			126	7			(7)		(7)							12/25/2036	1.A FM
	LMT 2006-8 3A1 LMT 2006-8 3A1 5.195%																				
52520S-AH-3	12/25/36		02/25/2023	Paydown			(510)	(27)			27		27							12/25/2036	1.A Z
	LMT 2006-5 2A1 LMT 2006-5 2A1 5.195%																				
52520T-AS-7	09/25/36		02/25/2023	Paydown			(1,386)	(97)			97		97							09/25/2036	1.A Z
	LMT 2007-1 3A1 LMT 2007-1 3A1 5.095%																				
52521F-AT-4	02/25/37		02/25/2023	Paydown			162	6			(6)		(6)						1	02/25/2037	1.A Z
	LXS 2005-3 3M2 LXS 2005-3 3A3B 4.891%																				
525221-AV-9	09/25/35		03/01/2023	Paydown		106,136	299,168	262,318	257,054		(150,918)		(150,918)		106,136				5,885	09/25/2035	1.A FM
	LEHMAN XS TRUST LXS_05-6 LXS 2005-6 3A3A																				
525221-DJ-3	5.760% 11/25/35		03/01/2023	Paydown		300,505	300,505	181,949	149,145		151,360		151,360		300,505				863	11/25/2035	1.A FM
	LXS 2005-7N M1 I I LXS 2005-7N 1A1B 5.445%																				
525221-EN-3	12/25/35		03/27/2023	Paydown		74,447	73,033	47,836	66,747		7,699		7,699		74,447				368	12/25/2035	4.C FM
	LXS 2005-10 2A3A LXS 2005-10 2A4A 5.046%																				
525221-GC-5	01/25/36		03/01/2023	Paydown		3,645	3,645	2,770			875		875		3,645				13	01/25/2036	1.A FM
	LXS 2006-2N 1A1 LXS 2006-2N 1A1 5.365%																				
525221-HA-8	02/25/46		03/27/2023	Paydown		65,277	64,897	63,015	63,399		1,878		1,878		65,277				497	02/25/2046	1.A FM
	LEHMAN XS TRUST LXS_06-14N LXS 2006-14N 3A2																				
52522C-AG-8	5.085% 08/25/36		03/27/2023	Paydown		4,724	4,356	3,561	4,287		437		437		4,724				32	08/25/2036	1.A FM
	LXS 2007-10H 2A1 LXS 2007-10H 2A1 5.165%																				
525237-AR-4	07/25/37		03/27/2023	Paydown		13,820	13,820	9,536			4,284		4,284		13,820				100	07/25/2037	1.A FM
	LXS 2007-10H 2A1 LXS 2007-10H 2A1 5.165%																				
525237-AR-4	07/25/37		02/25/2023	Paydown		12,533	12,533	8,648			3,885		3,885		12,533				44	07/25/2037	1.A Z
	LXS 2007-10H 2A1 LXS 2007-10H 2A2 7.500%																				
525237-AS-2	07/25/37		03/01/2023	Paydown		4,454	4,454	3,541			913		913		4,454				27	07/25/2037	1.A FM
	LXS 2007-10H 2A1 LXS 2007-10H 2A2 7.500%																				
525237-AS-2	07/25/37		02/03/2023	Paydown		4,039	4,039	3,211			828		828		4,039				2	07/25/2037	1.A Z
	LXS 2006-9 A1B LXS 2006-9 A1B 5.165%																				
52523D-AB-6	05/25/46		03/27/2023	Paydown		8	8	6			2		2		8					05/25/2046	1.A Z
	LXS 2006-17 WF62 LXS 2006-17 WF62 6.080%																				
52523K-AL-8	11/25/36		03/01/2023	Paydown		2,640	2,640	1,835			805		805		2,640				10	11/25/2036	1.A FM
	LXS 2007-3 3M1 LXS 2007-3 1AA1 5.165%																				
525245-AA-4	03/25/37		03/27/2023	Paydown		23,773	23,773	22,396	22,715		1,058		1,058		23,773				216	03/25/2037	4.B FM
	LXS 2007-9 WF5 LXS 2007-9 WF5 6.490%																				
52524M-AX-7	04/25/37		03/01/2023	Paydown		3,500	3,500	2,940			560		560		3,500				16	04/25/2037	1.A FM
	LXS 2007-9 WF5 LXS 2007-9 WF5 6.490%																				
52524M-AX-7	04/25/37		02/03/2023	Paydown		3,290	3,290	2,763			526		526		3,290				1	04/25/2037	1.A Z
	LEHMAN XS TRUST LXS_07-15N LXS 2007-15N 4A1																				
52524V-AQ-2	5.745% 08/25/47		03/27/2023	Paydown		52,430	52,115	34,901	41,399		11,032		11,032		52,430				381	08/25/2047	1.A FM
	LEHMAN XS TRUST LXS_07-16N LXS 2007-16N 2A2																				
52525B-AD-4	6.545% 09/25/47		03/27/2023	Paydown		237,953	237,953	211,417	218,796		19,157		19,157		237,953				1,424	09/25/2047	1.A FM
	LXS 2007-18N AF2 LXS 2007-18N AF2 6.845%																				
52525D-AH-1	10/25/37		03/27/2023	Paydown		3,272	3,272	3,109			164		164		3,272				21	10/25/2037	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
52525D-AH-1	LXS 2007-18N AF2 LXS 2007-18N AF2 6.845% 10/25/37		02/27/2023	Paydown		11,364	11,364	10,796			568		568		11,364				36	10/25/2037	1.A Z
52525L-AQ-3	LXS 2007-14H A22 LXS 2007-14H A11 5.465% 07/25/47		03/27/2023	Paydown		1,866	1,866	1,297			569		569		1,866				16	07/25/2047	1.A FM
52525L-AQ-3	LXS 2007-14H A22 LXS 2007-14H A11 5.465% 07/25/47		02/27/2023	Paydown		3,623	3,623	2,518			1,105		1,105		3,623				14	07/25/2047	1.A Z
52525L-AS-9	LXS 2007-14H A22 LXS 2007-14H A22 5.645% 07/25/47		03/27/2023	Paydown		9,141	9,141	7,770			1,371		1,371		9,141				67	07/25/2047	1.A FM
52525L-AS-9	LXS 2007-14H A22 LXS 2007-14H A22 5.645% 07/25/47		02/27/2023	Paydown		17,743	17,743	15,081			2,661		2,661		17,743				65	07/25/2047	1.A Z
526788-AA-8	LERADO INVESTMENTS LLC SR SECD NTS 3.860% 03/31/36		03/31/2023	Redemption 100.0000		26,343	26,343	26,343	26,343						26,343				254	03/31/2036	2.B PL
532457-CF-3	ELI LILLY & CO Senior Unsecured 4.700% 02/27/33		03/13/2023	Morgan Stanley		9,060,840	9,000,000	8,918,640			272		272		8,918,912		141,928	141,928	21,150	02/27/2033	1.F FE
532457-CG-1	ELI LILLY & CO Senior Unsecured 4.875% 02/27/53		03/15/2023	Goldman Sachs		9,112,680	9,000,000	8,994,330			5		5		8,994,335		118,345	118,345	24,375	02/27/2053	1.F FE
532457-CH-9	ELI LILLY & CO Senior Unsecured 4.950% 02/27/63		02/23/2023	Wells Fargo		2,969,550	3,000,000	2,959,350							2,959,350		10,200	10,200		02/27/2063	1.F FE
542514-BZ-6	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2002-1 M2 6.908% 05/25/32		03/27/2023	Paydown		361,619	361,619	310,735	351,161		10,459		10,459		361,619				3,249	05/25/2032	1.A FM
542514-DK-7	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003-1 M2 7.920% 03/25/33		02/27/2023	Paydown		30,490	30,490	29,415	30,385		105		105		30,490				208	03/25/2033	1.A FM
542514-DK-7	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003-1 M2 7.920% 03/25/33		03/27/2023	Paydown		171,825	171,825	166,891	141,766		409		409		171,825				2,138	03/25/2033	1.
542514-DU-5	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2003-2 M1 6.075% 06/25/33		03/27/2023	Paydown		54,939	54,939	48,994	52,390		2,550		2,550		54,939				497	06/25/2033	1.A FM
542514-HU-1	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004-4 M2 5.820% 10/25/34		03/27/2023	Paydown		4,649	4,649	4,467	4,618		31		31		4,649				31	10/25/2034	1.A FM
542514-SE-5	LBMLT 2006-WL2 M1 LBMLT 2006-WL2 M1 5.430% 01/25/36		02/27/2023	Paydown			(19)	(5)			5		5							01/25/2036	1.A Z
542514-SX-3	LBMLT 2006-WL3 M1 LBMLT 2006-WL3 M1 5.430% 01/25/36		02/27/2023	Paydown			(41)	(48)			48		48							01/25/2036	6. *
546676-AZ-0	LOUISVILLE GAS AND ELECTRIC CO Secured 5.450% 04/15/33		03/14/2023	Barclays		6,077,340	6,000,000	5,986,320							5,986,320		91,020	91,020		04/15/2033	1.
550279-AA-1	LUMINENT MORTGAGE TRUST LUM_05 LUM 2005-1 A1 5.365% 11/25/35		03/27/2023	Paydown		12,007	12,007	11,574	11,469		538		538		12,007				64	11/25/2035	1.A FM
55027B-AA-6	LUMINENT MORTGAGE TRUST LUM_06 LUM 2006-4 A1A 5.225% 05/25/46		03/27/2023	Paydown		176,860	176,860	147,072	151,372		25,488		25,488		176,860				779	05/25/2046	1.A FM
55027Y-AB-4	LUM 2006-6 A2A LUM 2006-6 A2A 5.185% 10/25/46		03/27/2023	Paydown		1,507	1,507	1,417			90		90		1,507				12	10/25/2046	2.C FM
55027Y-AB-4	LUM 2006-6 A2A LUM 2006-6 A2A 5.185% 10/25/46		02/27/2023	Paydown		2,086	2,086	1,961			125		125		2,086				9	10/25/2046	2.C Z
55027Y-AD-0	LUM 2006-6 A2A LUM 2006-6 A1 5.245% 10/25/46		03/27/2023	Paydown		11,786	11,786	10,403	10,980		806		806		11,786				47	10/25/2046	1.A FM
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUN LUNRR 2020-1A A 3.376% 02/15/45		03/15/2023	Paydown		57,509	57,509	57,508	57,673		(164)		(164)		57,509				326	02/15/2045	2.B FE
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUN LUNRR 2020-1A B 4.335% 02/15/45		01/15/2023	Paydown		8,382	8,382	8,381	8,374		7		7		8,382				30	02/15/2045	3.B FE
55261F-AR-5	M&T BANK CORPORATION Senior Unsecured 5.053% 01/27/34		01/24/2023	Various		3,005,610	3,000,000	3,000,000							3,000,000		5,610	5,610		01/27/2034	1.G FE
55265K-6X-2	MASTR 2004-1 30PO MASTR 2004-1 30PO 0.000% 02/25/34		03/01/2023	Paydown		33	33	20			13		13		33					02/25/2034	1.A FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..55265K-6X-2	MASTR 2004-1 30PO MASTR 2004-1 30PO 0.000% 02/25/34		02/03/2023	Paydown		33	33	20			13		13		33					02/25/2034	1.A Z
..552754-AA-1	MFRA 2020-NQM1 A1 MFRA 2020-NQM1 A1 1.479% 03/25/65		03/01/2023	Paydown		948	948	844			104		104		948				1	03/25/2065	1.A FE
..55275B-AA-5	MASTR ASSET BACKED SECURITIES MABS 2006-NC2 A1 5.105% 08/25/36		03/27/2023	Paydown		14,328	14,328	8,087	7,919		6,410		6,410		14,328				50	08/25/2036	1.A FM
..55291K-AF-4	MABS 2006-WMC3 M1 MABS 2006-WMC3 M1 5.235% 08/25/36		02/27/2023	Paydown		4,252	4,252													08/25/2036	6. *
..55336V-BV-1	MPLX LP Senior Unsecured 5.000% 03/01/33		02/02/2023	Jefferies & Co (PFI)		2,988,630	3,000,000	2,975,100							2,975,100		13,530	13,530		03/01/2033	2.B FE
..55360#-AA-2	Redemption 100.0000 WALGREEN CO SECURED 5.760% 03/15/31		03/15/2023			48,591	48,591	48,591	48,591						48,591				467	03/15/2031	2.B Z
..55903V-BG-7	WARNERMEDIA HLDG Senior Unsecured 6.412% 03/15/26		03/21/2023	Morgan Stanley		9,541,705	9,500,000	9,500,000							9,500,000		41,705	41,705	21,997	03/15/2026	2.C FE
..56540#-AA-3	Redemption 100.0000 MAPLELEAF MIDSTREAM INVESTMENT GTD SR NTS SER A 4.560% 09/30/25		01/05/2023			408,584	408,584	408,584	408,584						408,584				9,316	09/30/2025	3.A PL
..56585A-AH-5	MARATHON PETROLEUM CORP Senior Unsecured 4.750% 09/15/44		02/24/2023	JANE STREET EXECUTION SERVICES		530,022	637,000	697,649	693,948		(267)		(267)		693,681		(163,658)	(163,658)	13,700	09/15/2044	2.B FE
..571748-BN-1	MARSH & MCLENNAN COMPANIES INC Senior Unsecured 2.250% 11/15/30		01/31/2023	Citigroup		8,429,800	10,000,000	8,163,150	8,211,665		16,082		16,082		8,227,747		202,053	202,053	48,125	11/15/2030	2.A FE
..576434-SK-1	MALT_04-6 MALT 2004-6 7A1 6.000% 07/25/34		03/01/2023	Paydown		47,170	47,170	47,819	47,744		(573)		(573)		47,170				358	07/25/2034	1.A FM
..576434-Y4-0	MASTR ALTERNATIVE LOANS TRUST MALT 2006-1 A2 5.545% 02/25/36		03/25/2023	Paydown		16,946	16,965	5,768			11,178		11,178		16,946				159	02/25/2036	1.A FM
..576434-Y4-0	MASTR ALTERNATIVE LOANS TRUST MALT 2006-1 A2 5.545% 02/25/36		02/25/2023	Paydown		2,356	2,374	807			1,549		1,549		2,356				10	02/25/2036	1.A Z
..576436-AS-8	MASTR REPERFORMING LOAN TRUST MARP 2005-1 1A2 6.500% 08/25/34		03/01/2023	Paydown		3,127	3,132	2,780	2,511		616		616		3,127				43	08/25/2034	2.B FM
..576436-AS-8	MASTR REPERFORMING LOAN TRUST MARP 2005-1 1A2 6.500% 08/25/34		01/01/2023	Paydown		8,189	8,031	7,128	6,438		1,751		1,751		8,189				44	08/25/2034	2.C FM
..576436-AS-8	MASTR REPERFORMING LOAN TRUST MARP 2005-1 1A2 6.500% 08/25/34		03/01/2023	Paydown		26,758	26,397	25,955	21,814		4,944		4,944		26,758				207	08/25/2034	3.B FM
..576438-AD-7	MASTR ADJUSTABLE RATE MORTGAGE MARM 2006-2 3A1 3.784% 01/25/36		03/01/2023	Paydown		28,724	28,730	26,396	26,536		2,188		2,188		28,724				103	01/25/2036	1.A FM
..57643L-NG-7	MABS 2006-NC1 M3 MABS 2006-NC1 M1 5.415% 01/25/36		03/27/2023	Paydown		137,498	137,498	116,530	132,985		4,513		4,513		137,498				1,108	01/25/2036	1.A FM
..57643M-DQ-4	MASTR 2004-6 B1 MASTR 2004-6 B1 5.325% 07/25/34		03/01/2023	Paydown			1,065	281			(281)		(281)						5	07/25/2034	1.A FM
..57645R-AA-9	MARM 2007-HF1 A2 MARM 2007-HF1 A1 5.325% 05/25/37		03/27/2023	Paydown		45,315	45,315	25,583	19,164		26,151		26,151		45,315				99	05/25/2037	1.A FM
..58013M-FS-8	MCDONALDS CORPORATION Senior Unsecured 4.600% 09/09/32		01/30/2023	J.P. Morgan Sec		4,027,520	4,000,000	3,982,240	3,982,680		118		118		3,982,798		44,722	44,722	72,578	09/09/2032	2.A FE
..58403Y-AU-0	MED 2021-MDLN E MED 2021-MDLN E 7.834% 11/15/38		01/15/2023	Paydown		94,294	94,294	92,979	93,556		738		738		94,294				606	11/15/2038	1.A
..58528#-EB-9	MEIJER INC. SR SECD NTS SER C-1 7.210% 01/01/23		01/01/2023	Maturity		7,691,500	7,691,500	8,004,313	7,691,500						7,691,500				277,279	01/01/2023	1.F
..58528#-EC-7	MEIJER INC. SR SECD NTS SER C-2 7.210% 01/01/23		01/01/2023	Maturity		7,436,200	7,436,200	7,738,630	7,436,200						7,436,200				268,075	01/01/2023	1.F
..58933Y-AR-6	MERCK & CO INC Senior Unsecured 2.750% 02/10/25		03/15/2023	ACRA RE II Surplus AAM		3,863,091	4,000,000	3,842,200	3,845,538		14,547		14,547		3,860,084		3,007	3,007	65,694	02/10/2025	1.E FE
..589438-AA-4	MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36		01/15/2023	Redemption 100.0000		15,335	15,335	15,487	15,450		(115)		(115)		15,335				53	10/15/2036	1.E YE
..589438-AA-4	MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36		03/15/2023	Redemption 100.0000		30,828	30,828	31,133	31,058		(231)		(231)		30,828				265	10/15/2036	1.E

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
589929-V6-2	MERRILL LYNCH MORTGAGE INVESTO MLCC 2003-D B1 5.790% 08/25/28		03/25/2023	Paydown		15,421	15,421	14,031	14,611		810		810		15,421				148	08/25/2028	1.A FM
59010R-AA-2	MERLIN AVIATION HOLDINGS DAC M MRLN 2016-1 A 4.500% 12/15/32		03/15/2023	Paydown		321,647	321,647	310,497	318,647		3,000		3,000		321,647				2,361	12/15/2032	3.A FE
59020U-3Z-6	MLMI 2006-WMC1 M1 MLMI 2006-WMC1 M1 5.430% 01/25/37		03/27/2023	Paydown			(4,016)	(2,711)			2,711		2,711						46	01/25/2037	1.A FM
59020U-3Z-6	MLMI 2006-WMC1 M1 MLMI 2006-WMC1 M1 5.430% 01/25/37		02/27/2023	Paydown			(352)	(237)			237		237							01/25/2037	1.A Z
59020U-5U-5	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006-A1 1A1 3.802% 03/25/36		03/01/2023	Paydown		3,794	3,822	3,114	2,713		1,081		1,081		3,794				31	03/25/2036	1.A FM
59020U-5W-1	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006-A1 2A1 3.742% 03/25/36		01/01/2023	Paydown			26,067	14,506	14,506		(14,506)		(14,506)							03/25/2036	1.A FM
59020U-K5-3	MLMI 2005-SL3 M2 MLMI 2005-SL3 M2 5.850% 07/25/36		02/27/2023	Paydown			(918)	(964)			964		964							07/25/2036	1.A Z
59020U-L3-7	MLCC 2005-3 2A MLCC 2005-3 1A 4.122% 11/25/35		03/25/2023	Paydown		4,089	4,089	4,071	4,141		(51)		(51)		4,089				27	11/25/2035	1.A FM
59020U-NN-1	MERRILL LYNCH MORTGAGE INVESTO MLCC 2004-1 2A1 3.766% 12/25/34		03/01/2023	Paydown		1,051	1,051	1,030	1,066		(15)		(15)		1,051				8	12/25/2034	2.B FM
59020U-NN-1	MERRILL LYNCH MORTGAGE INVESTO MLCC 2004-1 2A1 3.766% 12/25/34		03/01/2023	Paydown		28,875	28,875	28,622	29,669		(795)		(795)		28,875				224	12/25/2034	3.A FM
59020U-TC-9	MERRILL LYNCH MORTGAGE INVESTO MLCC 2005-A A2 5.643% 03/25/30		03/25/2023	Paydown		23,913	23,913	23,125	23,391		522		522		23,913				181	03/25/2030	1.A FM
59020U-UJ-2	MERRILL LYNCH MORTGAGE INVESTO MLCC 2005-1 1A 4.002% 04/25/35		03/01/2023	Paydown		2,948	2,948	2,800	2,816		132		132		2,948				19	04/25/2035	1.A FM
59020U-XA-8	MERRILL LYNCH MORTGAGE INVESTO MLCC 2005-B B2 5.775% 07/25/30		02/25/2023	Paydown		4,296	4,296	752			3,544		3,544		4,296				3	07/25/2030	1.A Z
59020U-XA-8	MERRILL LYNCH MORTGAGE INVESTO MLCC 2005-B B2 5.775% 07/25/30		03/25/2023	Paydown		13,676	14,121	2,471			11,205		11,205		13,676				67	07/25/2030	6. Z
590216-AF-4	MLMI 2006-RM2 A2D MLMI 2006-RM2 A2D 5.345% 05/25/37		03/27/2023	Paydown		5,967	5,967	462			5,505		5,505		5,967				7	05/25/2037	1.A FM
59021U-AB-0	MERRILL LYNCH MORTGAGE INVESTO MLCC 2001-A M1 5.354% 04/15/26		03/15/2023	Paydown		14,157	14,157	14,061	14,092		65		65		14,157				133	04/15/2026	1.A FM
59023C-AH-5	MLMI 2006-A3 3A2 MLMI 2006-A3 5A1 4.750% 05/25/36		03/01/2023	Paydown		3,431	3,431	3,195	3,275		157		157		3,431				16	05/25/2036	1.A FM
59024B-AB-9	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-OAR2 A2 5.265% 04/25/37		03/27/2023	Paydown		65,610	65,610	51,011	54,225		11,386		11,386		65,610				135	04/25/2037	1.A FM
59024F-AD-6	MANA 2007-A2 A3B MANA 2007-A2 A3A 5.065% 03/25/37		03/27/2023	Paydown		4,119	4,119	1,580	1,367		2,752		2,752		4,119				8	03/25/2037	1.A FM
59024F-AD-6	MANA 2007-A2 A3B MANA 2007-A2 A3A 5.065% 03/25/37		02/27/2023	Paydown		4,812	4,812	1,846	1,597		3,215		3,215		4,812				6	03/25/2037	1.B FM
59024F-AD-6	MANA 2007-A2 A3B MANA 2007-A2 A3A 5.065% 03/25/37		01/25/2023	Paydown		2,528	2,528	970	839		1,689		1,689		2,528				2	03/25/2037	1.E FM
59024F-AE-4	MANA 2007-A2 A3B MANA 2007-A2 A3B 5.245% 03/25/37		03/27/2023	Paydown		6,413	6,413	2,315	2,139		4,275		4,275		6,413				14	03/25/2037	1.A FM
59024F-AE-4	MANA 2007-A2 A3B MANA 2007-A2 A3B 5.245% 03/25/37		02/27/2023	Paydown		7,492	7,492	2,705	2,498		4,994		4,994		7,492				10	03/25/2037	1.C FM
59024F-AE-4	MANA 2007-A2 A3B MANA 2007-A2 A3B 5.245% 03/25/37		01/25/2023	Paydown		3,936	3,936	1,421	1,313		2,624		2,624		3,936				3	03/25/2037	1.F FM
59024K-AB-9	MERRILL LYNCH ALTERNATIVE NOTE MANA 2007-AF1 1AF2 5.750% 05/25/37		03/01/2023	Paydown		807	814	745	814		(6)		(6)		807				8	05/25/2037	4.C FM
590240-AD-2	FFMER 2007-2 A2C FFMER 2007-2 A2C 5.325% 05/25/37		03/27/2023	Paydown		32,462	32,462	19,153			13,310		13,310		32,462				97	05/25/2037	3.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
59024V-AH-2	FFMER 2007-3 A2D FFMER 2007-3 A2D 5.345% 06/25/37		03/27/2023	Paydown		71,325	71,325	49,927			21,397		21,397		71,325				(22)	06/25/2037	1.A FM
59705*-AA-2	MIDDLETOWN NJ CTL PT TRUST P/T CERTS 4.100% 08/15/51		01/15/2023	Redemption 100.0000		39,226	39,226	39,618	39,569		(343)		(343)		39,226				134	08/15/2051	1.E YE
59705*-AA-2	MIDDLETOWN NJ CTL PT TRUST P/T CERTS 4.100% 08/15/51		03/15/2023	Redemption 100.0000		78,855	78,855	79,643	79,544		(689)		(689)		78,855				674	08/15/2051	1.E
59748T-AA-7	MIDLAND COGENERATION VENTURE L SR SECD NTS 6.000% 03/15/25		03/15/2023	Redemption 100.0000		738,595	738,595	738,595	738,595						738,595				22,158	03/15/2025	3.A FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC LN1 6.500% 06/20/27		03/20/2023	Various		7,773,893	7,773,893	8,328,871	8,436,316		(662,423)		(662,423)		7,773,893				124,777	06/20/2027	2.C FE
61690P-AK-7	MORGAN STANLEY REREMIC TRUST M MSRR 2013-R7 5B 5.091% 12/20/46		03/20/2023	Paydown		43,015	43,015	32,748	31,901		11,114		11,114		43,015				233	12/20/2046	1.A FM
61690T-AA-1	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R3 1A 7.500% 04/26/47		03/01/2023	Paydown		56,563	56,563	63,591	60,422		(3,858)		(3,858)		56,563				532	04/26/2047	1.A FM
61690T-AC-7	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R3 2A 8.000% 04/26/47		03/01/2023	Paydown		132,948	132,948	151,570	142,698		(9,750)		(9,750)		132,948				1,663	04/26/2047	1.A FM
61690T-AE-3	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R3 3A 7.500% 04/26/47		03/01/2023	Paydown		45,256	45,256	50,822	47,853		(2,596)		(2,596)		45,256				523	04/26/2047	1.A FM
61690T-AF-0	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R3 3B 7.500% 04/26/47		03/01/2023	Paydown			(5,890)	(4,893)	(5,316)		5,316		5,316							04/26/2047	1.A FM
61690T-AG-8	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R3 4A 8.000% 04/26/47		03/01/2023	Paydown		74,063	74,063	84,719	80,151		(6,088)		(6,088)		74,063				1,076	04/26/2047	1.A FM
61690T-AH-6	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R3 4B 8.000% 04/26/47		03/01/2023	Paydown			(7,203)	(6,059)	(6,265)		6,265		6,265							04/26/2047	1.A FM
61690T-AJ-2	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R3 5A 8.500% 04/26/47		03/01/2023	Paydown		20,196	20,196	23,112	21,558		(1,362)		(1,362)		20,196				295	04/26/2047	1.A FM
61692C-BK-3	MSC 2021-L6 XA MSC 2021-L6 XA 1.341% 06/15/54		03/01/2023	Paydown				6,656	5,658		(5,658)		(5,658)						158	06/15/2054	1.A FE
61744C-HB-5	MORGAN STANLEY ABS CAPITAL I - MSAC 2004-HE8 M2 5.865% 09/25/34		03/27/2023	Paydown		16,063	16,063	15,639	15,865		198		198		16,063				144	09/25/2034	1.A FM
61744C-TN-6	MSAC 2005-HE4 M4 MSAC 2005-HE4 M4 5.730% 07/25/35		03/27/2023	Paydown			(9,637)	(6,071)			6,071		6,071						22	07/25/2035	1.A FM
617451-DT-3	MSAC 2006-HE1 M2 MSAC 2006-HE1 M2 5.430% 01/25/36		03/27/2023	Paydown			(882)	(265)			265		265							01/25/2036	6. *
617451-EF-2	MSAC 2006-NC2 M2 MSAC 2006-NC2 A2D 5.425% 02/25/36		03/27/2023	Paydown		166,286	166,286	143,848	160,729		5,557		5,557		166,286				1,286	02/25/2036	1.A FM
61746B-DJ-2	MORGAN STANLEY Senior Unsecured 3.750% 02/25/23		02/25/2023	Various		11,250,000	11,250,000	11,281,795	11,253,048		(3,048)		(3,048)		11,250,000				210,938	02/25/2023	1.G FE
61746R-AB-7	MORGAN STANLEY ABS CAPITAL I M MSAC 2002-HE3 M1 6.495% 03/25/33		03/27/2023	Paydown		32,211	32,211	29,759	30,744		1,467		1,467		32,211				249	03/25/2033	1.A FM
61747Y-EV-3	MORGAN STANLEY Senior Unsecured 6.296% 10/18/28		01/12/2023	JANE STREET EXECUTION SERVICES		1,570,545	1,500,000	1,500,000	1,500,000						1,500,000		70,545	70,545	23,348	10/18/2028	1.E FE
61747Y-EZ-4	MORGAN STANLEY Senior Unsecured 5.050% 01/28/27		01/17/2023	Various		6,009,210	6,000,000	5,999,880							5,999,880		9,330	9,330		01/28/2027	1.E FE
61747Y-EZ-4	MORGAN STANLEY Senior Unsecured 5.050% 01/28/27		03/15/2023	ACRA RE II Surplus AAM		2,970,748	3,000,000	2,999,940			(52)		(52)		2,999,888		(29,140)	(29,140)	26,505	01/28/2027	1.E FE
61747Y-FB-6	MORGAN STANLEY Subordinated 5.948% 01/19/38		01/18/2023	Morgan Stanley		3,047,430	3,000,000	3,000,000							3,000,000		47,430	47,430	496	01/19/2038	2.A FE
61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 4.794% 02/25/34		01/01/2023	Paydown		3,500	3,500	3,242	3,316		183		183		3,500				13	02/25/2034	1.A FM
61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 4.794% 02/25/34		02/01/2023	Paydown		3,326	3,326	3,082	3,152		174		174		3,326				24	02/25/2034	1.B FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 4.794% 02/25/34		03/01/2023	Paydown		3,447	3,447	3,194	3,267		181		181		3,447				38	02/25/2034	1.C FM
..61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 4.794% 02/25/34		01/01/2023	Paydown		137	137	128	130		7		7		137				1	02/25/2034	1.D FM
..61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 4.794% 02/25/34		02/01/2023	Paydown		130	130	121	124		6		6		130				1	02/25/2034	1.E FM
..61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 4.794% 02/25/34		03/01/2023	Paydown		135	135	126	128		7		7		135				1	02/25/2034	1.F FM
..61748H-KA-8	MSM 2005-4 3A1 MSM 2005-4 3A1 4.639% 08/25/35		03/01/2023	Paydown		5,642	5,642	5,087	5,091		551		551		5,642				32	08/25/2035	1.A FM
..61748H-KG-5	MSM 2005-4 3A1 MSM 2005-4 5A4 5.500% 08/25/35		03/01/2023	Paydown		30,421	30,452	29,423	28,388		2,034		2,034		30,421				374	08/25/2035	1.A FM
..61748H-KM-2	MSM 2005-4 3A1 MSM 2005-4 6A2 7.200% 08/25/35		03/25/2023	Paydown				27,889			(27,889)		(27,889)						2,028	08/25/2035	1.A Z
..61748H-NW-7	MORGAN STANLEY MORTGAGE LOAN T MSM 2005-7 3A1 4.707% 11/25/35		03/01/2023	Paydown		61,772	61,772	37,140	37,203		24,569		24,569		61,772				475	11/25/2035	1.A FM
..61748H-NY-3	MORGAN STANLEY MORTGAGE LOAN T MSM 2005-7 4A1 5.500% 11/25/35		03/01/2023	Paydown		6,769	6,767	5,422	4,834		1,935		1,935		6,769				71	11/25/2035	2.B FM
..61748H-NY-3	MORGAN STANLEY MORTGAGE LOAN T MSM 2005-7 4A1 5.500% 11/25/35		01/01/2023	Paydown		1,681	1,681	1,347	1,201		480		480		1,681				8	11/25/2035	2.C FM
..61748H-QW-4	MSM 2005-9AR 1X MSM 2005-9AR 1A 5.135% 12/25/35		03/25/2023	Paydown		133,229	133,257	108,191	108,179		25,050		25,050		133,229				1,088	12/25/2035	1.A FM
..61748H-QX-2	MSM 2005-9AR 1X MSM 2005-9AR 1X 0.000% 12/25/35		03/01/2023	Paydown				1,015			(1,015)		(1,015)							12/25/2035	6. Z
..61748H-QX-2	MSM 2005-9AR 1X MSM 2005-9AR 1X 0.000% 12/25/35		02/03/2023	Paydown				1,566			(1,566)		(1,566)							12/25/2035	6. *
..61748H-UF-6	MORGAN STANLEY MORTGAGE LOAN T MSM 2006-1AR 1A1 5.125% 02/25/36		03/25/2023	Paydown		35,752	35,815	25,252	23,476		12,277		12,277		35,752				240	02/25/2036	1.A FM
..61748H-VH-1	MSM 2006-2 5A3 MSM 2006-2 2A1 5.745% 02/25/36		03/25/2023	Paydown		64,491	64,556	59,708	63,349		1,143		1,143		64,491				364	02/25/2036	1.A FM
..61748H-VU-2	MSM 2006-2 5A3 MSM 2006-2 5A3 5.500% 02/25/36		03/01/2023	Paydown		22,016	22,016	14,383	14,109		7,907		7,907		22,016				252	02/25/2036	1.A FM
..61748H-WT-4	MSM 2006-3AR 1A3 MSM 2006-3AR 2A3 4.009% 03/25/36		03/01/2023	Paydown		213,072	204,667	153,869	151,884		61,188		61,188		213,072				1,227	03/25/2036	1.A FM
..61748L-AF-9	MSAC 2006-NC4 M1 MSAC 2006-NC4 M1 5.265% 06/25/36		02/27/2023	Paydown			(1,213)													06/25/2036	6. *
..61749L-AF-8	MORGAN STANLEY MORTGAGE LOAN T MSM 2006-8AR 2A1 3.700% 06/25/36		03/01/2023	Paydown		11,728	11,728	9,610	9,610		2,118		2,118		11,728				59	06/25/2036	1.A FM
..61749W-AT-4	MORGAN STANLEY MORTGAGE LOAN T MSM 2006-11 3A1 6.000% 08/25/36		03/01/2023	Paydown		22	22	17	17		5		5		22					08/25/2036	3.C FM
..61750Y-AB-5	MSM 2006-15XS A2A MSM 2006-15XS A2A 6.316% 11/25/36		03/01/2023	Paydown		2,457	2,457	590			1,867		1,867		2,457				3	11/25/2036	1.A FM
..61750Y-AE-9	MSM 2006-15XS A2A MSM 2006-15XS A4A 6.700% 11/25/36		03/01/2023	Paydown		462	462	102			361		361		462				1	11/25/2036	1.A FM
..61752R-AJ-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2007-3XS 2A3S 6.358% 01/25/47		03/01/2023	Paydown		22,710	22,710	9,652	9,361		13,349		13,349		22,710				74	01/25/2047	1.A FM
..61753E-AP-5	MSAC 2007-HE2 A1 MSAC 2007-HE2 A1 4.975% 01/25/37		03/27/2023	Paydown		7,299	7,299	2,956			4,343		4,343		7,299				20	01/25/2037	1.A FM
..61753E-AP-5	MSAC 2007-HE2 A1 MSAC 2007-HE2 A1 4.975% 01/25/37		02/27/2023	Paydown		11,265	11,265	4,562			6,703		6,703		11,265				16	01/25/2037	1.A Z
..61755F-AE-5	MSST 2007-1 M1 MSST 2007-1 M1 5.125% 06/25/37		03/27/2023	Paydown			(7,694)	(3,539)			3,539		3,539							06/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61755F-AE-5	MSST 2007-1 M1 MSST 2007-1 M1 5.125% 06/25/37		02/27/2023	Paydown			(901)	(415)			415		415						(1)	06/25/2037	1.A Z
..61755G-AM-5	MORGAN STANLEY MORTGAGE LOAN T MSM 2007-12 3A4 6.250% 08/25/37		02/01/2023	Paydown		10,269	10,269	9,043	5,759		4,510		4,510		10,269				118	08/25/2037	5.A FM
..61755G-BF-9	MORGAN STANLEY MORTGAGE LOAN T MSM 2007-12 3A22 6.000% 08/25/37		02/01/2023	Paydown		68,857	68,857	58,006	36,555		32,301		32,301		68,857				760	08/25/2037	4.C FM
..61756V-BE-8	MSM 2007-14AR 3A2 MSM 2007-14AR 6A1 2.990% 11/25/37		03/01/2023	Paydown		72,437	70,866	53,506	53,506		18,931		18,931		72,437				233	11/25/2037	4.C FM
..61756Y-AF-0	MSAC 2007-HE7 M2 MSAC 2007-HE7 M2 6.845% 07/25/37		03/27/2023	Paydown			(26,415)	(17,505)			17,505		17,505						571	07/25/2037	5.B FM
..61758L-AD-1	MORGAN STANLEY REREMIC TRUST M MSRR 2009-R1A 2A1B 4.068% 02/26/36		03/01/2023	Paydown		6,261	6,261	4,858			1,403		1,403		6,261				21	02/26/2036	1.A FM
..61758V-AR-8	MORGAN STANLEY REREMIC TRUST M MSRR 2010-R2 2C 5.325% 05/26/36		03/27/2023	Paydown		11,067	34,803	26,657	23,004		(11,937)		(11,937)		11,067				259	05/26/2036	1.A FM
..61759D-AF-3	MSRR 2010-R3 3C MSRR 2010-R3 1B 3.990% 07/26/35		03/01/2023	Paydown		24,086	24,086	22,611	23,573		513		513		24,086				137	07/26/2035	1.A FM
..61759F-AE-1	MSRR 2010-R4 3B MSRR 2010-R4 1C 5.175% 01/26/36		03/27/2023	Paydown		236,350	236,364	171,395	167,223		69,127		69,127		236,350				833	01/26/2036	1.A FM
..61759F-AJ-0	MSRR 2010-R4 3B MSRR 2010-R4 2B 7.579% 07/26/36		03/27/2023	Paydown			35,533	26,357	28,471		(28,471)		(28,471)						553	07/26/2036	1.A FM
..61759F-AU-5	MSRR 2010-R4 3B MSRR 2010-R4 4B 5.246% 02/26/37		03/27/2023	Paydown		229,923	230,153	180,858	191,118		38,805		38,805		229,923				1,512	02/26/2037	1.A FM
..61759H-AZ-0	MORGAN STANLEY REREMIC TRUST M MSRR 2010-R5 3B 2.901% 03/26/37		03/28/2023	Paydown		131,116	142,247	106,163	110,207		20,909		20,909		131,116				758	03/26/2037	1.A FM
..61759N-AT-1	MORGAN STANLEY REREMIC TRUST M MSRR 2010-R6 2B 3.847% 06/21/36		03/01/2023	Paydown		47,235	47,235	44,814	46,693		542		542		47,235				286	06/21/2036	1.A FM
..61759Q-AN-7	MSRR 2010-R7 2C MSRR 2010-R7 2C 5.500% 01/26/37		03/01/2023	Paydown		1,989	2,115	1,608			381		381		1,989				8	01/26/2037	1.A Z
..61761D-AF-9	MORGAN STANLEY BAML TRUST MSBA MSBAM 2012-C6 B 3.930% 11/15/45		03/01/2023	Paydown		858	858	863	861		(3)		(3)		858				6	11/15/2045	1.A FM
..61761P-AG-0	MSRR 2013-R1 4B2 MSRR 2013-R1 2B2 3.978% 07/26/37		01/01/2023	Paydown		10,751	12,011	11,452	11,578		(827)		(827)		10,751				36	07/26/2037	2.A FM
..61761P-AG-0	MSRR 2013-R1 4B2 MSRR 2013-R1 2B2 3.978% 07/26/37		03/01/2023	Paydown		34,500	36,898	35,179	35,567		(1,067)		(1,067)		34,500				265	07/26/2037	2.B FM
..61761P-AL-9	MSRR 2013-R1 4B2 MSRR 2013-R1 3B2 4.266% 04/26/36		03/01/2023	Paydown		25,067	10,535	8,246	7,431		17,636		17,636		25,067				123	04/26/2036	1.A FM
..61762B-CZ-6	MSRR 2013-R1 4B2 MSRR 2013-R3 10B2 4.275% 10/26/35		03/01/2023	Paydown		45,621	45,621	43,852	45,527		95		95		45,621				301	10/26/2035	1.A FM
..61762D-AW-1	MORGAN STANLEY BAML TRUST MSBA MSBAM 2013-C9 A4 3.102% 05/15/46		03/01/2023	Paydown		3,185,787	3,185,787	3,281,299	3,185,787						3,185,787				21,937	05/15/2046	1.A
..61762L-AN-3	MSRR 2013-R6 2B2 MSRR 2013-R6 2B2 5.105% 04/26/53		03/25/2023	Paydown		276,200	276,200	214,395	260,970		15,230		15,230		276,200				2,855	04/26/2053	1.A FM
..61762L-BB-8	MSRR 2013-R6 2B2 MSRR 2013-R6 4B2 3.804% 04/26/53		03/01/2023	Paydown		184,301	169,228	146,457	153,055		31,246		31,246		184,301				819	04/26/2053	1.A FM
..61762U-BD-4	MSRR 2013-R8 4B2 MSRR 2013-R8 5B2 4.275% 09/26/36		03/01/2023	Paydown		100,141	100,141	96,293	99,998		142		142		100,141				691	09/26/2036	1.A FM
..61762U-BL-6	MSRR 2013-R8 4B2 MSRR 2013-R8 6B2 3.837% 09/26/36		03/01/2023	Paydown		79,533	90,017	64,116	76,371		3,162		3,162		79,533				373	09/26/2036	1.A FM
..61762U-CH-4	MSRR 2013-R8 4B2 MSRR 2013-R8 9B2 4.919% 09/26/36		03/25/2023	Paydown		252,803	252,803	204,968	216,493		36,310		36,310		252,803				1,118	09/26/2036	1.A FM
..61762U-CQ-4	MSRR 2013-R8 4B2 MSRR 2013-R8 10B2 4.337% 09/26/36		03/01/2023	Paydown		27,565	30,590	28,169	29,155		(1,590)		(1,590)		27,565				206	09/26/2036	1.A FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61763D-AN-0	MSRR 2013-R9 5B MSRR 2013-R9 2B2 3.928% 06/26/46		03/01/2023	Paydown		34,674	30,246	21,561	20,784		13,890		13,890		34,674				241	06/26/2046	1.A FM
..61763D-BC-3	MSRR 2013-R9 5B MSRR 2013-R9 4B2 3.532% 06/26/46		03/01/2023	Paydown		43,471	41,350	30,448	43,199		272		272		43,471				253	06/26/2046	1.A FM
..61763T-AR-6	MSRR 2014-R4 2B MSRR 2014-R4 2B 3.618% 08/26/34		03/01/2023	Paydown		110,199	110,199	94,082	103,881		6,318		6,318		110,199				606	08/26/2034	1.A FM
..61763T-AY-1	MSRR 2014-R4 2B MSRR 2014-R4 3B2 3.497% 08/26/34		03/01/2023	Paydown		355,223	355,223	340,758	349,995		5,228		5,228		355,223				2,122	08/26/2034	1.A FM
..61764W-AD-9	MORGAN STANLEY REREMIC TRUST M MSRR 2015-R1 2B 3.709% 11/20/36		03/01/2023	Paydown		59,386	59,386	45,578	51,227		8,158		8,158		59,386				434	11/20/2036	1.A FM
..61768H-AX-4	MSC 2019-L2 XA MSC 2019-L2 XA 1.168% 03/15/52		03/01/2023	Paydown				4,805	4,087		(4,087)		(4,087)						135	03/15/2052	1.A FE
..61773*-AA-5	Morongo Transmission LLC SR SECD NTS SER A 3.320% 07/12/51		03/31/2023	Redemption 100.0000		58,179	58,179	58,179	58,179						58,179				483	07/12/2051	1.G PL
..61773*-AB-3	Morongo Transmission LLC SR SECD NTS SER B 3.440% 07/12/51		03/31/2023	Redemption 100.0000		50,247	50,247	50,247	50,247						50,247				432	07/12/2051	1.G PL
..61913P-AQ-5	MORTGAGEIT TRUST MHL_05-1 MHL 2005-1 1A2 5.625% 02/25/35		03/25/2023	Paydown		11,171	11,171	10,095	10,698		473		473		11,171				97	02/25/2035	1.A FM
..61915Y-AE-1	MHL 2007-1 2A14 MHL 2007-1 2A14 5.405% 06/25/47		03/27/2023	Paydown		34,494	34,494	24,836			9,658		9,658		34,494				243	06/25/2047	1.A FM
..61915Y-AE-1	MHL 2007-1 2A14 MHL 2007-1 2A14 5.405% 06/25/47		02/25/2023	Paydown		8,226	8,226	5,923			2,303		2,303		8,226				37	06/25/2047	1.A Z
..62848B-AC-5	MVW OWNER TRUST MVWOT_18-1A MVWOT 2018-1A C 3.900% 01/21/36		03/20/2023	Paydown		21,611	21,611	20,273			1,338		1,338		21,611				70	01/21/2036	2.B FE
..62923J-AJ-1	NLT 2021-INV1 AIOS NLT 2021-INV1 AIOS 0.500% 05/25/56		02/03/2023	Paydown				2,495			(2,495)		(2,495)							05/25/2056	6. *
..62928#-AA-3	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS 3.670% 09/15/37		03/29/2023	Various		47,923	47,923	47,923	47,923						47,923				(6,543)	09/15/2037	1.D
..62951M-AM-2	NOMURA ASSET ACCEPTANCE CORPOR NAA 2004-R2 A1 6.500% 10/25/34		03/01/2023	Paydown		29,231	29,416	26,676	25,967		3,264		3,264		29,231				253	10/25/2034	1.A FM
..62963#-AE-1	NRP OPERATING LLC SR NTS SER E 5.820% 03/28/24		03/28/2023	Redemption 100.0000		1,026,282	1,026,282	1,026,282	1,026,282						1,026,282				29,865	03/28/2024	3.C
..63943B-AA-1	NAVTR 2021-1 A NAVTR 2021-1 A 2.771% 11/15/46		03/15/2023	Paydown		332,142	332,142	332,128	331,975		167		167		332,142				1,534	11/15/2046	1.F FE
..643528-AF-9	NEW CENTURY ALTERNATIVE MORTGA NCAMT 2006-ALT1 AF6 6.667% 07/25/36		03/01/2023	Paydown		16,330	16,330	11,023	4,172		12,158		12,158		16,330				32	07/25/2036	1.A FM
..64828A-AJ-2	NRZT 2014-1A B4 NRZT 2014-1A B4 6.031% 01/25/54		02/03/2023	Paydown		3,273	3,273	2,291			982		982		3,273				1	01/25/2054	1.A Z
..64828A-AJ-2	NRZT 2014-1A B4 NRZT 2014-1A B4 6.031% 01/25/54		03/01/2023	Paydown		4,379	4,379	3,065			1,314		1,314		4,379				23	01/25/2054	2.B Z
..64829C-AA-6	NRZT 2015-1A A1 NRZT 2015-1A A1 3.750% 05/28/52		03/01/2023	Paydown		2,458	2,458	2,089			369		369		2,458				8	05/28/2052	1.A
..64829N-AD-6	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-4A B1 4.500% 05/25/57		03/01/2023	Paydown		26,215	26,215	28,309	27,459		(1,245)		(1,245)		26,215				194	05/25/2057	1.A
..64829N-AF-1	NEW RESIDENTIAL MORTGAGE LOAN NRZT 2017-4A B2 4.750% 05/25/57		03/01/2023	Paydown		18,472	18,472	19,933	19,204		(733)		(733)		18,472				144	05/25/2057	1.A
..64831V-AA-0	NRZT 2022-NQM5 A1 NRZT 2022-NQM5 A1 6.296% 11/25/52		03/01/2023	Paydown		215,778	215,778	213,746	213,844		1,934		1,934		215,778				2,005	11/25/2052	1.A FE
..649603-AP-2	NEW YORK MORTGAGE TRUST NYMT_0 NYMT 2006-1 2A2 3.973% 05/25/36		03/01/2023	Paydown		1,887	1,887	1,688	1,734		154		154		1,887				8	05/25/2036	1.A FM
..649603-AP-2	NEW YORK MORTGAGE TRUST NYMT_0 NYMT 2006-1 2A2 3.973% 05/25/36		03/01/2023	Paydown		7,400	7,400	6,936	7,253		147		147		7,400				30	05/25/2036	2.C FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..651639-AP-1	NEWMONT CORP Senior Unsecured 4.875% 03/15/42		02/13/2023	Barclays		953,470	1,000,000	867,308	868,182		459		459		868,641		84,829	84,829	20,313	03/15/2042	2.A FE
..65339K-BP-4	FPL GROUP CAPTL Senior Unsecured 6.051% 03/01/25		02/22/2023	Bank of America		2,015,720	2,000,000	2,005,000							2,005,000		10,720	10,720		03/01/2025	2.A FE
..65339K-BP-4	FPL GROUP CAPTL Senior Unsecured 6.051% 03/01/25		03/15/2023	Various		12,137,160	12,000,000	12,030,000			(505)		(505)		12,029,495		107,665	107,665	25,549	03/01/2025	2.A FE
..65535V-EW-4	NOMURA ASSET ACCEPTANCE CORPOR NAA 2004-AR2 M1 5.955% 10/25/34		03/27/2023	Paydown		38,322	38,322	37,173	37,293		1,029		1,029		38,322				254	10/25/2034	1.A FM
..65535V-FM-5	NOMURA ASSET ACCEPTANCE CORPOR NAA 2004-AR3 M1 5.985% 11/25/34		03/27/2023	Paydown		30,761	30,761	25,263	28,408		2,353		2,353		30,761				200	11/25/2034	1.A FM
..65535Y-AA-0	NAA 2006-S2 A1 NAA 2006-S2 A1 5.045% 04/25/36		02/27/2023	Paydown			(677)	(17)			18		18							04/25/2036	6. *
..65537D-AA-4	NAA 2006-S4 A1 NAA 2006-S4 A1 5.185% 08/25/36		02/27/2023	Paydown			501	373			(373)		(373)						2	08/25/2036	1.A Z
..65537E-AB-0	NAA 2006-AR3 A1B NAA 2006-AR3 A1B 5.325% 10/25/36		03/27/2023	Paydown		46	46				46		46		46					10/25/2036	6. *
..65537K-AB-6	NHELI 2007-1 1A4 NHELI 2007-1 2A1A 5.165% 02/25/37		03/27/2023	Paydown		9,893	9,745	6,377	9,015		878		878		9,893				48	02/25/2037	1.A FM
..65537K-AB-6	NHELI 2007-1 1A4 NHELI 2007-1 2A1A 5.165% 02/25/37		02/27/2023	Paydown		1,618	1,589	1,568	1,609		9		9		1,618				6	02/25/2037	2.A FM
..65537K-AB-6	NHELI 2007-1 1A4 NHELI 2007-1 2A1A 5.165% 02/25/37		03/27/2023	Paydown		301	301	297	305		(4)		(4)		301				3	02/25/2037	2.B FM
..65537K-AD-2	NHELI 2007-1 1A4 NHELI 2007-1 2A2 5.005% 02/25/37		03/27/2023	Paydown		34,963	34,234	21,945	31,697		3,266		3,266		34,963				169	02/25/2037	1.A FM
..65537K-AD-2	NHELI 2007-1 1A4 NHELI 2007-1 2A2 5.005% 02/25/37		03/27/2023	Paydown		10,072	9,862	9,761	10,058		13		13		10,072				49	02/25/2037	2.C FM
..65537K-AY-6	NHELI 2007-1 1A4 NHELI 2007-1 1A4 5.645% 02/25/37		03/27/2023	Paydown		431	431	129			302		302		431				1	02/25/2037	1.A FM
..65537K-AY-6	NHELI 2007-1 1A4 NHELI 2007-1 1A4 5.645% 02/25/37		02/27/2023	Paydown		1,210	1,210	363			847		847		1,210				1	02/25/2037	1.A Z
..65538D-AA-3	NAA 2006-AR4 A1A NAA 2006-AR4 A1A 5.185% 12/25/36		03/27/2023	Paydown		22,469	22,161	16,842			5,627		5,627		22,469				112	12/25/2036	1.A FM
..65538D-AA-3	NAA 2006-AR4 A1A NAA 2006-AR4 A1A 5.185% 12/25/36		02/27/2023	Paydown		18,093	18,093	13,751			4,342		4,342		18,093				53	12/25/2036	1.A Z
..65539C-BA-3	NOMURA RESECURITIZATION TRUST NMRR 2011-4RA 3A3 3.690% 12/26/35		03/01/2023	Paydown		57,430	57,430	45,703	53,300		4,130		4,130		57,430				454	12/26/2035	1.A FM
..65539K-AF-5	NOMURA RESECURITIZATION TRUST NMRR 2010-6RA 1A6 4.105% 03/26/36		03/01/2023	Paydown		51,146	53,547	50,790	51,985		(840)		(840)		51,146				318	03/26/2036	1.A FM
..65539L-AF-3	NOMURA RESECURITIZATION TRUST NMRR 2011-1RA 1A6 4.105% 03/26/36		03/01/2023	Paydown		35,213	36,866	35,275	36,159		(946)		(946)		35,213				219	03/26/2036	1.A FM
..65540C-AB-9	NOMURA RESECURITIZATION TRUST NMRR 2013-1R 1A2 3.895% 01/26/36		03/01/2023	Paydown		41,479	39,678	31,843	37,532		3,947		3,947		41,479				282	01/26/2036	1.A FM
..65540R-AL-4	NOMURA RESECURITIZATION TRUST NMRR 2014-7R 3A4 3.895% 01/26/36		03/01/2023	Paydown		27,326	26,140	21,643	25,130		2,197		2,197		27,326				186	01/26/2036	1.A FM
..655844-BL-1	NORFOLK SOUTHERN CORPORATION Senior Unsecured 2.903% 02/15/23		02/15/2023	Various		6,482,000	6,482,000	6,482,000	6,482,000						6,482,000				94,086	02/15/2023	2.A FE
..66989H-AG-3	NOVARTIS CAPITAL CORP Senior Unsecured 3.400% 05/06/24		03/15/2023	ACRA RE II Surplus AAM Redemption 100.0000		7,889,887	8,000,000	7,852,160	7,857,072		21,381		21,381		7,878,453		11,434	11,434	97,467	05/06/2024	1.D FE
..67112B-AA-0	OSU MEDICAL CENTER CTL PT TR P/T CERTS 10-A 5.700% 09/15/33		03/15/2023			75,732	75,732	75,732	75,732						75,732				721	09/15/2033	1.C
..68233J-CJ-1	ONCOR ELECTRIC Senior Secured 4.550% 09/15/32		01/20/2023	Various		27,745,930	28,000,000	27,741,413	27,744,724		1,206		1,206		27,745,930				467,133	09/15/2032	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
68233J-CX-8	ONCOR ELECTRIC Secured 4.550% 09/15/32		02/10/2023	Santander US Capital Markets L		7,908,080	8,000,000	7,764,636			1,503		1,503		7,766,139		141,941	141,941	157,733	09/15/2032	1.F FE
68233J-CL-6	ONCOR ELECTRIC Senior Secured 4.950% 09/15/52		01/20/2023	Tax Free Exchange		4,976,865	5,000,000	4,976,700	4,976,840		25		25		4,976,865				90,750	09/15/2052	1.F FE
68269L-AA-4	OMFIT 2020-1A A OMFIT 2020-1A A 3.840% 05/14/32		03/14/2023	Paydown		2,109,495	2,109,495	2,102,856	2,103,772		5,723		5,723		2,109,495				12,922	05/14/2032	1.A FE
68278A-AA-7	ONESKY CLASS A Secured 3.875% 07/15/29		01/15/2023	Redemption 100.0000		2,400,000	2,400,000	2,409,158	2,408,329		(8,329)		(8,329)		2,400,000				46,534	07/15/2029	1.F PL
68389F-EX-8	OCMLT 2004-1 M6 OCMLT 2004-1 M6 10.095% 01/25/34		02/27/2023	Paydown			(84)	(33)			33		33							01/25/2034	6. *
68389F-EX-8	OCMLT 2004-1 M6 OCMLT 2004-1 M6 10.095% 01/25/34		03/27/2023	Paydown			(170)	(66)			66		66							01/25/2034	6. *
68389F-HW-7	OCMLT 2005-3 M5 OCMLT 2005-3 M5 5.850% 08/25/35		03/27/2023	Paydown			(156)	(28)			28		28							08/25/2035	6. FM
68389F-HW-7	OCMLT 2005-3 M5 OCMLT 2005-3 M5 5.850% 08/25/35		02/27/2023	Paydown			(174)	(31)			31		31							08/25/2035	6. *
69121P-CH-4	OWNIT MORTGAGE LOAN ASSET-BACK OWNIT 2006-1 AF2 3.117% 10/25/35		03/01/2023	Paydown		53,158	53,158	30,204	30,204		22,954		22,954		53,158				132	10/25/2035	1.A FM
69121U-AF-9	OWNIT 2006-7 M1 OWNIT 2006-7 M1 5.220% 10/25/37		03/27/2023	Paydown			(1,317)	(132)			132		132							10/25/2037	1.A FM
69121U-AF-9	OWNIT 2006-7 M1 OWNIT 2006-7 M1 5.220% 10/25/37		02/27/2023	Paydown			(194)	(19)			19		19							10/25/2037	1.A Z
69145A-AB-4	OXFIN 2019-1A A2 OXFIN 2019-1A A2 4.459% 02/15/27		03/15/2023	Paydown		17,606	17,606	17,517			89		89		17,606				65	02/15/2027	1.F FE
693475-BL-8	PNC FINANCIAL Senior Unsecured 4.758% 01/26/27		01/19/2023	Various		6,010,710	6,000,000	6,000,000							6,000,000		10,710	10,710		01/26/2027	1.
69349L-AK-4	PNC BANK NATIONAL ASSOCIATION SUBORDINATED 2.950% 01/30/23		01/30/2023	Various		2,500,000	2,500,000	2,490,975	2,499,917		83		83		2,500,000				36,875	01/30/2023	1.G FE
69351U-BA-0	PPL ELECTRIC UTI Secured 5.000% 05/15/33		03/16/2023	Barclays		9,093,960	9,000,000	8,907,750			168		168		8,907,918		186,042	186,042	22,500	05/15/2033	1.E FE
69351U-BB-8	PPL ELECTRIC UTI Secured 5.250% 05/15/53		02/27/2023	Citigroup		1,771,506	1,800,000	1,763,586							1,763,586		7,920	7,920		05/15/2053	1.D
69351U-BB-8	PPL ELECTRIC UTI Secured 5.250% 05/15/53		03/13/2023	Various		6,191,010	6,200,000	6,074,574							6,074,574		116,436	116,436	10,354	05/15/2053	1.D Z
69362G-AA-9	PRET 2021-NPL6 A1 PRET 2021-NPL6 A1 2.487% 07/25/51		03/25/2023	Paydown		62,199	62,199	51,625			10,574		10,574		62,199				207	07/25/2051	1.A Z
695114-CD-8	PACIFICORP Secured 5.750% 04/01/37		03/16/2023	Deutsche Bank		5,260,700	5,000,000	5,127,050			(138)		(138)		5,126,912		133,788	133,788	134,965	04/01/2037	1.E FE
702138-AA-2	PARTNERS HEALTH (SALEM NH) CTL P/T CERTS 3.230% 03/15/51		03/15/2023	Redemption 100.0000		8,903	8,903	8,903	8,903						8,903				48	03/15/2051	1.D
70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS 6.190% 03/15/29		03/15/2023	Redemption 100.0000		191,216	191,216	191,216	191,216						191,216				3,514	03/15/2029	1.B
717081-EW-9	PFIZER INC Senior Unsecured 2.625% 04/01/30		02/01/2023	Royal Bank of Canada		4,561,650	5,000,000	4,308,900	4,325,995		6,924		6,924		4,332,919		228,731	228,731	44,479	04/01/2030	1.E FE
717081-FB-4	PFIZER INC Senior Unsecured 1.750% 08/18/31		01/31/2023	Various		2,498,572	3,000,000	2,436,325	2,463,821		4,327		4,327		2,468,148		30,424	30,424	23,826	08/18/2031	1.E FE
718172-AV-1	PHILIP MORRIS INTERNATIONAL IN Senior Unsecured 2.625% 03/06/23		03/06/2023	Maturity		750,000	750,000	751,198	750,061		(61)		(61)		750,000				9,844	03/06/2023	1.F FE
718172-CS-6	PHILIP MORRIS INTERNATIONAL IN Senior Unsecured 1.750% 11/01/30		01/20/2023	Various		4,067,140	5,000,000	4,859,100	4,879,546		812		812		4,880,358		(813,218)	(813,218)	19,590	11/01/2030	1.F FE
724060-AA-6	PIPELINE FUNDING COMPANY LLC SR SECD BDS 7.500% 01/15/30		01/17/2023	Redemption 100.0000		214,200	214,200	214,200	214,200						214,200				8,033	01/15/2030	2.B FE
72703P-AB-9	PLNT 2019-1A A2 PLNT 2018-1A A2II 4.666% 09/05/48		03/05/2023	Paydown		20,000	20,000	20,014	20,008		(8)		(8)		20,000				233	09/05/2048	2.C FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..72703P-AC-7	PLNT 2019-1A A2 PLNT 2019-1A A2 3.858% 12/05/49		03/05/2023	Paydown		12,500	12,500	12,500	12,500						12,500				121	12/05/2049	2.C FE
..73019#-AA-0	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-A 3.000% 09/13/27		03/13/2023	Redemption 100.0000		100,484	100,484	100,484	100,484						100,484				1,507	09/13/2027	1.D
..73019#-AB-8	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-B 3.000% 09/13/27		03/13/2023	Redemption 100.0000		104,266	104,266	104,266	104,266						104,266				1,564	09/13/2027	1.D
..73019#-AC-6	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-C 3.000% 09/13/27		03/13/2023	Redemption 100.0000		95,244	95,244	95,244	95,244						95,244				1,429	09/13/2027	1.D
..73020#-AA-9	PNNL BSF/CSF LEASE FIN TRU P/T CERTS SER 08 6.500% 11/15/34		03/15/2023	Redemption 100.0000		94,375	94,375	94,375	94,371		3		3		94,375				1,024	11/15/2034	1.D FE
..73557*-AB-0	PORT WASHINGTON GENERATING STA SR SECD NTS 6.000% 06/15/33		03/15/2023	Redemption 100.0000		129,529	129,529	129,529	129,529						129,529				1,297	06/15/2033	1.F
..741389-AA-8	PRET 2021-NPL1 A1 PRET 2021-NPL1 A1 2.240% 09/27/60		03/27/2023	Paydown		46,667	46,667	37,800			8,867		8,867		46,667				143	09/27/2060	6. *
..74161B-AL-9	PRIME MORTGAGE TRUST PRIME_06- PRIME 2006-1 3A1 5.195% 06/25/36		03/25/2023	Paydown			18,410	9,159	10,609		(10,609)		(10,609)						136	06/25/2036	1.A FM
..74161Y-AQ-8	PRIME 2006-2 1A15 PRIME 2006-2 1A15 6.250% 11/25/36		03/01/2023	Paydown		12,455	13,660	11,039	13,252		(797)		(797)		12,455				137	11/25/2036	1.A FM
..742718-FY-0	PROCTER & GAMBLE Senior Unsecured 4.100% 01/26/26		01/25/2023	Various		22,255,789	22,240,000	22,225,099			8		8		22,225,107		30,682	30,682	1,519	01/26/2026	1. FE
..742718-FY-0	PROCTER & GAMBLE Senior Unsecured 4.100% 01/26/26		02/02/2023	Sumitomo Mitsui Banking Corpor		5,020,500	5,000,000	4,996,650			29		29		4,996,679		23,821	23,821	5,694	01/26/2026	1.D FE
..742718-FY-0	PROCTER & GAMBLE Senior Unsecured 4.100% 01/26/26		03/15/2023	ACRA RE II Surplus AAM		3,482,557	3,510,000	3,507,648			101		101		3,507,750		(25,192)	(25,192)	19,588	01/26/2026	1.D FE
..74340X-BT-7	PROLOGIS LP Senior Unsecured 4.625% 01/15/33		02/01/2023	Wells Fargo		10,177,900	10,000,000	9,966,500	9,966,696		160		160		9,966,856		211,044	211,044	170,868	01/15/2033	1.G FE
..74842#-AA-1	QUIKTRIP CTL PT TRUST P/T CERTS 11-A 5.050% 10/05/31		03/05/2023	Redemption 100.0000		492,756	492,756	492,756	492,756						492,756				4,153	10/05/2031	2.A
..749228-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS4 A1 6.000% 04/25/36		03/01/2023	Paydown		11,242	18,410	15,494	15,494		(4,253)		(4,253)		11,242				227	04/25/2036	3.A FM
..749228-AD-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS4 A4 6.000% 04/25/36		03/01/2023	Paydown		9,993	16,364	13,919	13,919		(3,926)		(3,926)		9,993				202	04/25/2036	3.B FM
..74922A-AA-5	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH6 A1 5.225% 07/25/37		03/27/2023	Paydown		54,298	54,298	43,778	50,244		4,054		4,054		54,298				333	07/25/2037	1.A FM
..74922H-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH1 A1 5.165% 02/25/37		03/27/2023	Paydown		81,183	81,183	67,038	75,669		5,514		5,514		81,183				382	02/25/2037	1.A FM
..74922J-AA-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH2 A1 5.125% 03/25/37		03/27/2023	Paydown		52,405	52,405	43,664	46,898		5,507		5,507		52,405				307	03/25/2037	1.A FM
..74922K-AB-1	RALI 2007-QS1 1A2 RALI 2007-QS1 1A2 5.450% 01/25/37		02/25/2023	Paydown				94			(94)		(94)							01/25/2037	1.A Z
..74922Q-AB-8	RALI 2006-QA8 M7 RALI 2006-QA8 A2 5.205% 09/25/36		03/27/2023	Paydown		290,250	268,621	230,046	251,235		39,015		39,015		290,250				2,115	09/25/2036	1.A FM
..74922Q-AB-8	RALI 2006-QA8 M7 RALI 2006-QA8 A2 5.205% 09/25/36		01/25/2023	Paydown		754	754	658	717		37		37		754				2	09/25/2036	1.D FM
..74922Q-AB-8	RALI 2006-QA8 M7 RALI 2006-QA8 A2 5.205% 09/25/36		03/27/2023	Paydown		14,980	13,807	12,058	13,131		1,848		1,848		14,980				112	09/25/2036	1.E FM
..74922T-AA-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH4 A1 5.225% 05/25/37		03/27/2023	Paydown		117,959	117,959	98,428	106,425		11,534		11,534		117,959				854	05/25/2037	1.A FM
..74922W-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH3 A1 5.165% 04/25/37		03/27/2023	Paydown		142,150	142,150	114,982	129,273		12,877		12,877		142,150				1,202	04/25/2037	1.A FM
..74923H-AE-1	RESIDENTIAL ASSET SECURITIES C RALI 2007-QS4 2A1 5.175% 03/25/37		03/25/2023	Paydown			183	27			(27)		(27)							03/25/2037	1.A Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74923J-AB-3	RALI 2007-QS5 A2 RALI 2007-QS5 A2 5.365% 03/25/37		03/25/2023	Paydown		29,296	29,296	18,749			10,546		10,546		29,296				190	03/25/2037	1.A FM
..74923J-AB-3	RALI 2007-QS5 A2 RALI 2007-QS5 A2 5.365% 03/25/37		02/25/2023	Paydown		37,663	37,663	24,104			13,559		13,559		37,663				158	03/25/2037	1.A Z
..74923J-AE-7	RALI 2007-QS5 A2 RALI 2007-QS5 A5 5.145% 03/25/37		03/25/2023	Paydown		29,811	36,644	27,601	27,363		2,449		2,449		29,811				330	03/25/2037	1.A FM
..74923J-AH-0	RALI 2007-QS5 A2 RALI 2007-QS5 A8 1.855% 03/25/37		03/25/2023	Paydown				25,034	12,618	11,961	(24,579)		(12,618)						407	03/25/2037	6. FE
..74923J-AJ-6	RALI 2007-QS5 A2 RALI 2007-QS5 A9 5.395% 03/25/37		03/25/2023	Paydown		49,036	60,276	46,102	45,737		3,299		3,299		49,036				571	03/25/2037	1.A FM
..74923L-AA-0	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-Q04 A1 5.245% 05/25/47		03/27/2023	Paydown		44,728	44,728	36,856	40,056		4,673		4,673		44,728				364	05/25/2047	1.A FM
..74923T-AA-3	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-Q03 A1 5.165% 03/25/47		03/27/2023	Paydown		72,459	72,459	61,468	66,398		6,061		6,061		72,459				545	03/25/2047	1.A FM
..749241-AA-3	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH9 A1 4.624% 11/25/37		03/01/2023	Paydown		922	1,208	1,073	1,081		(159)		(159)		922				5	11/25/2037	1.A FM
..74924S-AF-3	RASC 2007-KS1 M2S RASC 2007-KS1 M2S 5.115% 01/25/37		02/27/2023	Paydown			(57)													01/25/2037	6. *
..74927X-AE-2	RBSGC 2007-B 1A5 RBSGC 2007-B 1A5 6.000% 01/25/37		03/01/2023	Paydown		11,760	11,533	7,363	7,363		4,397		4,397		11,760				76	01/25/2037	4.C FM
..74928D-AH-8	RBSSP RESECURITIZATION TRUST R RBSSP 2009-1 4A2 5.500% 10/26/35		03/11/2023	Paydown			(300,226)	(279,085)	(1,827)		1,827		1,827						(1,090)	10/26/2035	1.D FM
..74928D-AH-8	RBSSP RESECURITIZATION TRUST R RBSSP 2009-1 4A2 5.500% 10/26/35		03/01/2023	Paydown		1,694	1,625	1,511	603		1,091		1,091		1,694				25	10/26/2035	2.C FM
..74928D-AH-8	RBSSP RESECURITIZATION TRUST R RBSSP 2009-1 4A2 5.500% 10/26/35		02/01/2023	Paydown		5,402	5,860	5,447	2,174		3,227		3,227		5,402				39	10/26/2035	3.A FM
..74928U-BT-3	RBSSP RESECURITIZATION TRUST R RBSSP 2009-12 15A2 4.140% 10/26/35		03/29/2023	Paydown		1,211,114	1,211,114	1,064,400	1,144,380		66,734		66,734		1,211,114				7,092	10/26/2035	1.A FM
..74928W-BQ-5	RBSSP RESECURITIZATION TRUST R RBSSP 2009-5 12A3 3.844% 09/21/46		03/01/2023	Paydown		8,554	9,135	7,720	7,749		805		805		8,554				60	09/21/2046	1.A FM
..74928X-CS-8	RBSSP 2009-6 13A3 RBSSP 2009-6 13A3 3.659% 08/26/35		03/01/2023	Paydown		83,797	83,569	69,782	70,942		12,854		12,854		83,797				384	08/26/2035	1.A FM
..74931W-AE-8	RBSSP RESECURITIZATION TRUST R RBSSP 2012-10 1A2B 4.485% 06/26/35		03/01/2023	Paydown		112,865	123,348	126,614	128,556		(15,692)		(15,692)		112,865				568	06/26/2035	4.B FM
..749583-AD-2	RFMSI 2007-S2 A4 RFMSI 2007-S2 A4 6.000% 02/25/37		03/01/2023	Paydown		1,035	1,991	1,503			(469)		(469)		1,035				11	02/25/2037	1.A FM
..749583-AD-2	RFMSI 2007-S2 A4 RFMSI 2007-S2 A4 6.000% 02/25/37		03/01/2023	Paydown		25,705	36,817	32,896	31,941		(6,235)		(6,235)		25,705				257	02/25/2037	4.C FM
..749583-AD-2	RFMSI 2007-S2 A4 RFMSI 2007-S2 A4 6.000% 02/25/37		02/03/2023	Paydown			941	710			(710)		(710)							02/25/2037	4.
..74958X-AB-0	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-SA2 2A1 4.515% 04/25/37		03/01/2023	Paydown		14,052	12,724	11,198	11,198		2,853		2,853		14,052				145	04/25/2037	1.A FM
..749691-BN-0	RPMLT 2014-1 B3X RPMLT 2014-1 B3K 4.191% 10/25/54		01/25/2023	Paydown		767,896	767,896	765,976	765,977		1,920		1,920		767,896				2,197	10/25/2054	1.A Z
..749691-BN-0	RPMLT 2014-1 B3X RPMLT 2014-1 B3K 4.191% 10/25/54		03/25/2023	Paydown		1,801,859	1,801,859	1,797,355	1,797,355		4,504		4,504		1,801,859				19,855	10/25/2054	1.A
..749691-BP-5	RPMLT 2014-1 B3X RPMLT 2014-1 B3L 3.691% 10/25/54		01/25/2023	Paydown		767,896	767,896	764,057	764,057		3,839		3,839		767,896				1,934	10/25/2054	1.A Z
..749691-BP-5	RPMLT 2014-1 B3X RPMLT 2014-1 B3L 3.691% 10/25/54		03/25/2023	Paydown		1,801,859	1,801,859	1,792,850	1,792,851		9,008		9,008		1,801,859				17,494	10/25/2054	1.A
..749691-C4-1	RPMLT 2014-1 B3X RPMLT 2014-1 B3Z 3.691% 10/25/54		01/25/2023	Paydown			80,486	29,281	29,285		(29,285)		(29,285)						203	10/25/2054	5.B Z

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..749691-C4-1	RPMLT 2014-1 B3X RPMLT 2014-1 B3Z 3.691% 10/25/54		03/25/2023	Paydown			58,293	21,208	21,210		(21,210)		(21,210)						546	10/25/2054	6.
..749691-C5-8	RPMLT 2014-1 B3X RPMLT 2014-1 GRP2 4.822% 10/25/54		03/25/2023	Paydown		36,235	35,307	19,819	21,827		14,408		14,408		36,235				422	10/25/2054	4.B
..749691-F7-1	RPMLT 2014-1 B3X RPMLT 2014-1 B3Y 4.191% 10/25/54		01/25/2023	Paydown			80,486	30,435	30,439		(30,439)		(30,439)						230	10/25/2054	5.B Z
..749691-F7-1	RPMLT 2014-1 B3X RPMLT 2014-1 B3Y 4.191% 10/25/54		02/25/2023	Paydown			755	285	285		(285)		(285)						5	10/25/2054	6.
..74979U-AA-3	RS 2018 PRIVATE LLC GTD SR NTS 4.040% 06/20/26		03/20/2023	Redemption 100.0000		531,250	531,250	531,250	531,250						531,250				5,366	06/20/2026	1.G PL
..750731-AA-9	RAIDERS FOOTBALL CLUB LSB PT T P/T CERTS 3.744% 02/10/49		03/10/2023	Redemption 100.0000		19,396	19,396	19,396	19,396						19,396				(20,394)	02/10/2049	2.A
..75086#-AA-3	RAINIER GSA PORTFOLIO I LLC LSE REV BDS 15-A 4.820% 06/15/36		03/15/2023	Redemption 100.0000		115,527	115,527	115,527	115,527						115,527				929	06/15/2036	1.F
..75114H-AD-9	RALI 2006-Q05 3A5 RALI 2006-Q05 2A1 5.225% 05/25/46		03/27/2023	Paydown		614,574	614,574	566,004	570,865		43,709		43,709		614,574				1,970	05/25/2046	1.A FM
..751150-AA-1	RALI 2006-Q07 2A2 RALI 2006-Q07 1A1 4.265% 09/25/46		03/01/2023	Paydown		124,786	118,703	92,244	106,383		18,403		18,403		124,786				687	09/25/2046	1.A FM
..751150-AA-1	RALI 2006-Q07 2A2 RALI 2006-Q07 1A1 4.265% 09/25/46		01/01/2023	Paydown		44,434	44,434	39,848	40,274		4,160		4,160		44,434				105	09/25/2046	1.F FM
..751150-AA-1	RALI 2006-Q07 2A2 RALI 2006-Q07 1A1 4.265% 09/25/46		03/01/2023	Paydown		192,963	181,390	162,671	164,408		28,555		28,555		192,963				1,202	09/25/2046	1.G FM
..751150-AA-1	RALI 2006-Q07 2A2 RALI 2006-Q07 1A1 4.265% 09/25/46		03/01/2023	Paydown		54,009	51,376	46,784	49,918		4,091		4,091		54,009				297	09/25/2046	4.A FM
..751153-AA-5	RALI 2006-Q10 M7 RALI 2006-Q10 A1 5.165% 01/25/37		03/27/2023	Paydown		42,621	42,621	34,383	37,250		5,371		5,371		42,621				308	01/25/2037	1.A FM
..75115F-AD-2	RALI 2006-Q08 1A1B RALI 2006-Q08 1A3A 5.245% 10/25/46		03/27/2023	Paydown		182,353	181,342	146,962	176,177		6,176		6,176		182,353				1,212	10/25/2046	1.A FM
..75115L-AA-5	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QH7 1A1 5.345% 08/25/37		03/27/2023	Paydown		5,508	5,508	4,647	4,943		565		565		5,508				32	08/25/2037	1.A FM
..75116A-AA-8	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-Q02 A1 4.995% 02/25/47		02/27/2023	Paydown		52,326	52,326	28,167	18,647		33,679		33,679		52,326				297	02/25/2047	1.A FM
..75116C-AM-8	RALI 2007-QS6 A12 RALI 2007-QS6 A12 5.245% 04/25/37		03/25/2023	Paydown		23,325	23,325	14,462			8,864		8,864		23,325				227	04/25/2037	1.A FM
..75116C-AM-8	RALI 2007-QS6 A12 RALI 2007-QS6 A12 5.245% 04/25/37		02/25/2023	Paydown		13,109	13,109	8,128			4,981		4,981		13,109				54	04/25/2037	1.A Z
..75406V-AF-0	RASC 2006-KS5 M2 RASC 2006-KS5 M2 5.145% 07/25/36		02/27/2023	Paydown			(4,419)	(3,138)			3,138		3,138							07/25/2036	1.A Z
..75513E-CJ-8	UNITED TECH CORP Senior Unsecured 4.800% 12/15/43		02/13/2023	Jefferies & Co (PFI)		4,750,100	5,000,000	4,373,150	4,376,669		1,896		1,896		4,378,565		371,535	371,535	40,000	12/15/2043	2.A FE
..75513E-CR-0	UNITED TECH CORP Senior Unsecured 5.150% 02/27/33		03/14/2023	Citigroup		13,665,780	13,500,000	13,460,310			162		162		13,460,472		205,308	205,308	36,694	02/27/2033	2.A FE
..75513E-CS-8	UNITED TECH CORP Senior Unsecured 5.375% 02/27/53		02/23/2023	Jefferies & Co (PFI)		3,008,400	3,000,000	2,994,660							2,994,660		13,740	13,740		02/27/2053	2.A FE
..75513E-CS-8	UNITED TECH CORP Senior Unsecured 5.375% 02/27/53		03/15/2023	Goldman Sachs		5,127,650	5,000,000	4,991,100			7		7		4,991,107		136,543	136,543	14,931	02/27/2053	2.A FE
..75524M-BL-3	RBSSP RESECURITIZATION TRUST R RBSSP 2009-7 9A3 5.000% 09/26/36		03/01/2023	Paydown		13,364	16,989	10,024			3,341		3,341		13,364				76	09/26/2036	1.A FM
..75524M-BL-3	RBSSP RESECURITIZATION TRUST R RBSSP 2009-7 9A3 5.000% 09/26/36		02/03/2023	Paydown		7,403	11,407	6,730			673		673		7,403				3	09/26/2036	1.A Z
..756109-BQ-6	REALTY INCOME CORPORATION Senior Unsecured 5.050% 01/13/26		03/15/2023	ACRA RE II Surplus AAM		3,990,462	4,000,000	3,984,720			822		822		3,985,542		4,920	4,920	34,789	01/13/2026	1.G FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..757028-AA-9	RED ROCK HARNETT LLC SECD NT 4.990% 06/10/38		03/10/2023	Redemption 100.0000		73,273	73,273	73,273	73,273						73,273				610	06/10/2038	1.D
..759950-CA-4	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV1 5.605% 05/25/34		03/27/2023	Paydown		19,994	19,994	18,139	19,046		948		948		19,994				97	05/25/2034	1.A FM
..759950-CC-0	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV3 5.785% 05/25/34		03/27/2023	Paydown		29,582	29,582	27,484	28,547		1,035		1,035		29,582				143	05/25/2034	1.A FM
..760985-D7-3	RESIDENTIAL ASSET MORTGAGE PRO RAMP 2003-RS10 MII1 5.495% 11/25/33		03/27/2023	Paydown		104,264	104,264	103,170	103,172		1,092		1,092		104,264				975	11/25/2033	1.A FM
..76110W-6P-6	RASC 2005-AHL3 M2 RASC 2005-AHL3 M2 5.285% 11/25/35		02/27/2023	Paydown			273	145			(145)		(145)						1	11/25/2035	1.A Z
..76110W-D6-0	RASC 2004-KS8 MII2 RASC 2004-KS8 MII2 5.925% 09/25/34		02/27/2023	Paydown			11,799	4,071			(4,071)		(4,071)						47	09/25/2034	1.A Z
..761118-DN-5	RALI 2005-QS12 A10 RALI 2005-QS12 A1 5.345% 08/25/35		03/25/2023	Paydown		43,201	51,407	43,233	43,304		(103)		(103)		43,201				444	08/25/2035	1.A FM
. 761118-FL-7	RALI 2005-QA9 B1 RALI 2005-QA9 CB3 4.233% 08/25/35		03/01/2023	Paydown		58,597	64,086	64,086	64,996		(6,398)		(6,398)		58,597				305	08/25/2035	3.B FM
..761118-GD-4	RALI 2005-QA10 M2 RALI 2005-QA10 A31 4.629% 09/25/35		03/01/2023	Paydown		12,618	14,501	10,292	10,285		2,333		2,333		12,618				139	09/25/2035	1.A FM
..761118-JJ-8	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QS14 3A1 6.000% 09/25/35		03/01/2023	Paydown		42,933	45,269	41,789	41,760		1,173		1,173		42,933				317	09/25/2035	3.C FM
..761118-KU-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-Q03 A1 5.645% 10/25/45		03/27/2023	Paydown		407	407	294	305		102		102		407				3	10/25/2045	2.B FM
..761118-KU-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-Q03 A1 5.645% 10/25/45		03/27/2023	Paydown		23,569	23,569	18,376	18,783		4,786		4,786		23,569				177	10/25/2045	4.A FM
..761118-KU-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-Q03 A1 5.645% 10/25/45		03/27/2023	Paydown		933	933	745	758		174		174		933				7	10/25/2045	4.B FM
..761118-KU-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-Q03 A1 5.645% 10/25/45		03/27/2023	Paydown		1,492	1,492	1,384	1,370		122		122		1,492				11	10/25/2045	5.A FM
..761118-NN-4	RALI 2005-Q04 B1 RALI 2005-Q04 2A1 5.405% 12/25/45		03/27/2023	Paydown		15,995	15,995	11,245	10,533		5,461		5,461		15,995				112	12/25/2045	1.A FM
..761118-NN-4	RALI 2005-Q04 B1 RALI 2005-Q04 2A1 5.405% 12/25/45		02/27/2023	Paydown		559	559	428	393		167		167		559				5	12/25/2045	1.C FM
..761118-NN-4	RALI 2005-Q04 B1 RALI 2005-Q04 2A1 5.405% 12/25/45		01/25/2023	Paydown		476	476	364	334		142		142		476				2	12/25/2045	1.E FM
..761118-NN-4	RALI 2005-Q04 B1 RALI 2005-Q04 2A1 5.405% 12/25/45		03/27/2023	Paydown		424	424	329	302		123		123		424				4	12/25/2045	2.B FM
..761118-NN-4	RALI 2005-Q04 B1 RALI 2005-Q04 2A1 5.405% 12/25/45		01/25/2023	Paydown		298	298	231	212		86		86		298				1	12/25/2045	2.C FM
..761118-NN-4	RALI 2005-Q04 B1 RALI 2005-Q04 2A1 5.405% 12/25/45		03/27/2023	Paydown		21,922	21,922	18,867	17,013		4,909		4,909		21,922				153	12/25/2045	4.B FM
..761118-QM-3	RALI 2005-Q05 A2 RALI 2005-Q05 A1 4.138% 01/25/46		03/01/2023	Paydown		66,214	62,541	46,576	51,336		14,879		14,879		66,214				382	01/25/2046	1.A FM
..761118-QM-3	RALI 2005-Q05 A2 RALI 2005-Q05 A1 4.138% 01/25/46		03/01/2023	Paydown		1,423	1,344	1,235	1,275		148		148		1,423				8	01/25/2046	4.A FM
..761118-QM-3	RALI 2005-Q05 A2 RALI 2005-Q05 A1 4.138% 01/25/46		03/01/2023	Paydown		4,269	4,032	3,740	3,863		406		406		4,269				25	01/25/2046	4.B FM
..76111X-VG-5	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2005-SA2 2A2 4.162% 06/25/35		03/01/2023	Paydown		8,060	8,614	7,973	8,022		38		38		8,060				53	06/25/2035	1.A FM
. 76111X-WA-7	RFMSI 2005-SA3 2A1 RFMSI 2005-SA3 2A1 3.874% 08/25/35		03/01/2023	Paydown		2,563	2,563	2,346	2,436		127		127		2,563				16	08/25/2035	1.A FM
..76111X-YH-0	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2005-SA4 2A1 4.287% 09/25/35		03/01/2023	Paydown		5,591	5,282	4,562	3,517		2,074		2,074		5,591				25	09/25/2035	1.A FM

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..76112B-3G-3	RAAC 2006-SP1 M2 RAAC 2006-SP1 M2 5.670% 09/25/45		02/27/2023	Paydown			(44)	(25)			25		25							09/25/2045	1.A Z
..76113N-AA-1	RAST 2006-A7CB 1A1 RAST 2006-A7CB 1A1 5.345% 07/25/36		03/25/2023	Paydown		52,104	51,749	33,896	31,015		21,089		21,089		52,104				615	07/25/2036	1.A FM
..76113N-AQ-6	RAST 2006-A7CB 1A1 RAST 2006-A7CB 3A2 6.500% 07/25/36		02/03/2023	Paydown			(28,968)													07/25/2036	6. *
..762009-AL-2	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S6 1A11 6.000% 06/25/37		02/01/2023	Paydown		520	1,439	1,266	1,247		(727)		(727)		520				11	06/25/2037	4.B FM
..78396Y-AA-1	SESAC FINANCE LLC SESAC_19-1 SESAC 2019-1 A2 5.216% 07/25/49		01/25/2023	Paydown		38,750	38,750	38,750	38,750						38,750				505	07/25/2049	2.C FE
..78434K-AA-5	SGR 2022-2 A1 SGR 2022-2 A1 5.353% 08/25/62		03/01/2023	Paydown		507,190	507,190	506,873	507,118		72		72		507,190				4,258	08/25/2062	1.A FE
..78434K-AB-3	SGR 2022-2 A1 SGR 2022-2 A2 5.353% 08/25/62		03/01/2023	Paydown		42,266	42,266	41,491	41,536		730		730		42,266				451	08/25/2062	1.C FE
..78443C-CV-4	SLM STUDENT LOAN TRUST SLMA_06 SLMA 2006-B B 5.156% 12/15/39		03/15/2023	Paydown		280,056	280,056	203,041	242,041		38,016		38,016		280,056				3,542	12/15/2039	1.B FE
..78444#-AA-4	SLHN BETHLEHEM 2018 CTL PT TR P/T CERTS 4.340% 03/15/38		03/15/2023	Redemption 100.0000		52,365	52,365	52,365	52,365						52,365				379	03/15/2038	1.G
..78449A-AA-0	SLAM 2021-1A B SLAM 2021-1A A 2.434% 06/15/46		03/15/2023	Paydown		46,800	46,800	46,798	46,812		(12)		(12)		46,800				190	06/15/2046	1.F FE
..78449A-AC-6	SLAM 2021-1A B SLAM 2021-1A B 3.422% 06/15/46		03/15/2023	Paydown		66,300	66,300	66,298	66,474		(174)		(174)		66,300				378	06/15/2046	2.B FE
..78486Q-AE-1	SVB FINANCIAL GR Senior Unsecured 3.125% 06/05/30		03/10/2023	J.P. Morgan Sec		380,000	950,000	949,269	949,436		14		14		949,449		(569,449)	(569,449)		06/05/2030	2.B FE
..78486Q-AF-8	SVB FINANCIAL GR Senior Unsecured 1.800% 02/02/31		03/10/2023	Various		8,966,338	20,040,000	19,804,321	19,837,162		4,677		4,677		19,841,839		(10,875,502)	(10,875,502)	189,585	02/02/2031	2.B FE
..78486Q-AS-0	SVB FINANCIAL GR Senior Unsecured 4.570% 04/29/33		03/10/2023	Various		3,061,200	6,000,000	4,470,000	3,000,000						4,470,000		(1,408,800)	(1,408,800)	102,825	04/29/2033	2.B FE
..78512*-AA-5	S&E REPLACEMENT POWER LLC SR SECD NTS 4.120% 05/31/29		03/31/2023	Redemption 100.0000		257,535	257,535	257,535	257,535						257,535				1,770	05/31/2029	1.D PL
..785778-EH-0	SACO 2005-2 M4 SACO 2005-2 M4 5.865% 04/25/35		03/27/2023	Paydown		1,164	1,164	885			279		279		1,164				7	04/25/2035	1.A Z
..785778-NH-0	SACO 2005-10 2M1 SACO 2005-10 1M 6.345% 06/25/36		02/27/2023	Paydown			929,993													06/25/2036	6. *
..785778-PH-8	SACO 2006-2 1M SACO 2006-2 1M 6.120% 06/25/36		02/27/2023	Paydown			(9)													06/25/2036	6. *
..79466L-AJ-3	SALESFORCE.COM Senior Unsecured 1.950% 07/15/31		01/31/2023	BNP Paribas		6,601,680	8,000,000	6,398,760	6,437,548		12,895		12,895		6,450,442		151,238	151,238	85,367	07/15/2031	1.F FE
..79466L-AM-6	SALESFORCE.COM Senior Unsecured 3.050% 07/15/61		02/01/2023	Various		10,391,550	15,000,000	9,605,450	9,616,269		3,959		3,959		9,620,228		771,322	771,322	250,778	07/15/2061	1.F FE
..797440-CD-4	SAN DIEGO GAS & ELECTRIC CO Secured 5.350% 04/01/53		03/17/2023	Citigroup		12,207,360	12,000,000	11,873,760							11,873,760		333,600	333,600	19,617	04/01/2053	1.F FE
..81375W-BP-0	SECURITIZED ASSET BACKED RECEI SABR 2004-OP2 M2 6.420% 08/25/34		03/27/2023	Paydown		4,488	4,488	4,031			457		457		4,488				14	08/25/2034	1.A FM
..81375W-BP-0	SECURITIZED ASSET BACKED RECEI SABR 2004-OP2 M2 6.420% 08/25/34		02/27/2023	Paydown		24,009	24,009	21,565			2,444		2,444		24,009				72	08/25/2034	1.
..81377C-AC-2	SABR 2006-NC3 M1 SABR 2006-NC3 A2C 5.325% 09/25/36		03/27/2023	Paydown		81,093	81,093	28,703	28,703		52,390		52,390		81,093				191	09/25/2036	1.A FM
..81377J-AB-9	SABR 2007-HE1 A2A SABR 2007-HE1 A2A 4.965% 12/25/36		03/27/2023	Paydown		1,227	1,227	273			954		954		1,227				2	12/25/2036	1.A FM
..81377J-AB-9	SABR 2007-HE1 A2A SABR 2007-HE1 A2A 4.965% 12/25/36		02/27/2023	Paydown		403	403	90			314		314		403					12/25/2036	1.A Z

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..81378G-AE-8	SABR 2007-NC2 M1 SABR 2007-NC2 M1 5.075% 01/25/37		02/27/2023	Paydown			(20)	(3)			3		3							01/25/2037	1.A Z
..81618T-AC-4	OFFICE PROPERTIES INCOME TRUST Senior Unsecured 4.500% 02/01/25		01/18/2023	HSBC		21,927,691	23,704,000	21,506,390	21,506,390		38,746		38,746		21,545,136		382,554	382,554	486,632	02/01/2025	3.A FE
..81743P-AH-9	SEMT 2003-1 1A SEMT 2003-1 B1 6.081% 04/20/33		03/20/2023	Paydown			1,414	1,414	976		438		438		1,414				11	04/20/2033	1.A FM
..81743P-AH-9	SEMT 2003-1 1A SEMT 2003-1 B1 6.081% 04/20/33		02/20/2023	Paydown			4,015	4,015	2,771		1,245		1,245		4,015				16	04/20/2033	1.A Z
..81743P-CJ-3	SEQUOIA MORTGAGE TRUST SEMT_03 SEMT 2003-5 A1 5.381% 09/20/33		03/20/2023	Paydown			385	385	337		48		48		385				4	09/20/2033	1.A FM
..81743P-CJ-3	SEQUOIA MORTGAGE TRUST SEMT_03 SEMT 2003-5 A1 5.381% 09/20/33		02/20/2023	Paydown			747	747	653		93		93		747				3	09/20/2033	1.A Z
..81744F-EB-9	SEQUOIA MORTGAGE TRUST SEMT_04 SEMT 2004-9 B2 6.081% 10/20/34		03/20/2023	Paydown				131	19		(19)		(19)						1	10/20/2034	6. Z
..81744F-EY-9	SEQUOIA MORTGAGE TRUST SEMT_04 SEMT 2004-10 A4 5.512% 11/20/34		03/20/2023	Paydown			13,750	13,750	13,321		405		405		13,750				70	11/20/2034	4.A FM
..81744F-EY-9	SEQUOIA MORTGAGE TRUST SEMT_04 SEMT 2004-10 A4 5.512% 11/20/34		03/20/2023	Paydown			11,436	11,436	11,066		220		220		11,436				58	11/20/2034	4.B FM
..81744L-AN-4	SEMT 2007-2 2LTR SEMT 2007-2 2BA1 3.371% 06/20/37		03/01/2023	Paydown			14,849	14,849	13,351		1,498		1,498		14,849				77	06/20/2037	1.A FM
..81761T-AC-9	SERV 2021-1 A2I SERV 2020-1 A2II 3.337% 01/30/51		01/30/2023	Paydown			37,500	37,500	37,500						37,500				313	01/30/2051	2.C FE
.81761T-AG-0	SERV 2021-1 A2I SERV 2021-1 A2II 3.113% 07/30/51		02/01/2023	Paydown			103,500	103,500	103,566		(1)		(1)		103,500				805	07/30/2051	2.C FE
..82436#-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS 4.373% 03/15/37		03/15/2023	Redemption 100.0000			55,392	55,392	55,946		(424)		(424)		55,392				404	03/15/2037	2.B
..82618*-AA-0	Siebert Williams Shank & Co LL SUB ROF 7.000% 08/31/27		01/13/2023	Redemption 100.0000			52,000,000	52,000,000	52,000,000						52,000,000					08/31/2027	4.B Z
..828807-DM-6	SIMON PROPERTY GROUP LP Senior Unsecured 2.200% 02/01/31		01/12/2023	Various			3,264,760	4,000,000	3,986,400		49		49		3,988,867		(724,107)	(724,107)	40,089	02/01/2031	1.G FE
..83368R-BS-0	SOCIETE GENERALE SA Senior Non Preferred 6.691% 01/10/34		01/06/2023	Various			3,014,898	3,000,000	3,000,000						3,000,000		14,898	14,898		01/10/2034	2.B FE
..83368R-BT-8	SOCIETE GENERALE SA Subordinated 7.367% 01/10/53		01/03/2023	BNP Paribas			3,018,870	3,000,000	3,000,000						3,000,000		18,870	18,870		01/10/2053	2.C FE
..83405D-AC-2	SOFI 2017-C B SOFI 2017-C A2B 2.630% 07/25/40		03/25/2023	Paydown			9,272	9,272	9,186		53		53		9,272				41	07/25/2040	1.A FE
..83612M-AF-4	SVHE 2006-WF2 M7 SVHE 2006-WF2 M1 5.175% 12/25/36		01/25/2023	Paydown			31,693	31,693	26,658						31,693				120	12/25/2036	1.A FM
..83613A-AQ-5	SVHE 2007-OPT4 M4 SVHE 2007-OPT4 2A2 5.795% 09/25/37		03/27/2023	Paydown			17,173	17,173	13,141		2,924		2,924		17,173				58	09/25/2037	1.A FM
..83613G-AA-7	SVHE 2008-1 A1 SVHE 2008-1 A1 6.345% 02/25/38		03/27/2023	Paydown			2,311	2,311	1,699		613		613		2,311				10	02/25/2038	1.A FM
..83613G-AA-7	SVHE 2008-1 A1 SVHE 2008-1 A1 6.345% 02/25/38		02/27/2023	Paydown			8,033	8,033	5,904		2,129		2,129		8,033				17	02/25/2038	1.A Z
..84055*-AA-6	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 09B 5.410% 01/01/28		01/01/2023	Redemption 100.0000			764,706	764,706	764,706						764,706				20,685	01/01/2028	1.F
..84055*-AB-4	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 09A 5.980% 01/01/40		01/01/2023	Redemption 100.0000			833,333	833,333	833,333						833,333				24,917	01/01/2040	1.F
..84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC 1ST MTG SER 18A 4.160% 08/15/48		02/15/2023	Redemption 100.0000			116,667	116,667	116,667						116,667				2,427	08/15/2048	1.F
..842400-HV-8	SOUTHERN CALIFORNIA EDISON COM Secured 5.700% 03/01/53		03/15/2023	Various			10,140,900	10,000,000	9,953,000		23		23		9,953,023		187,877	187,877	23,750	03/01/2053	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..850458-AA-4	SPRINGFIELD CLINIC LLP SR SECD NTS 6.090% 12/21/26		02/21/2023	Redemption 100.0000		170,220	170,220	170,220	170,220						170,220				1,297	12/21/2026	2.B YE
..850458-AA-4	SPRINGFIELD CLINIC LLP SR SECD NTS 6.090% 12/21/26		03/21/2023	Redemption 100.0000		85,759	85,759	85,759	85,759						85,759				1,306	12/21/2026	3.A
..852348-AA-5	ST CHARLES HEALTH SYSTEM INC SR NTS 4.420% 01/01/38		01/01/2023	Redemption 100.0000		1,382,550	1,382,550	1,382,550	1,382,550						1,382,550				30,554	01/01/2038	1.F YE
..85236K-AA-0	SIDC 2019-1A A2 SIDC 2019-1A A2 4.540% 02/25/44		03/25/2023	Paydown		2,568,748	2,568,748	2,559,026	2,562,957		5,790		5,790		2,568,748				28,208	02/25/2044	1.G FE
..855244-BE-8	STARBUCKS CORPORATION Senior Unsecured 4.750% 02/15/26		02/08/2023	Morgan Stanley		5,000,850	5,000,000	4,993,950							4,993,950		6,900	6,900		02/15/2026	2.A FE
..85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS 3.670% 09/15/42		01/15/2023	Redemption 100.0000		22,791	22,791	22,791	22,791						22,791				70	09/15/2042	1.C YE
..85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS 3.670% 09/15/42		03/15/2023	Redemption 100.0000		45,791	45,791	45,791	45,791						45,791				350	09/15/2042	1.C
..857477-BZ-5	STATE STREET COR Senior Unsecured 4.857% 01/26/26		01/23/2023	J.P. Morgan Sec		3,004,980	3,000,000	3,000,000							3,000,000		4,980	4,980		01/26/2026	1.
..857477-CA-9	STATE STREET COR Senior Unsecured 4.821% 01/26/34		01/23/2023	Barclays		2,010,400	2,000,000	2,000,000							2,000,000		10,400	10,400		01/26/2034	1.E FE
..86157#-AA-4	STOLTHAVEN NEW ORLEANS LLC GTD SR SECD NTS 5.150% 07/17/29		01/17/2023	Redemption 100.0000		300,000	300,000	300,000	300,000						300,000				7,725	07/17/2029	2.C PL
..86212V-AE-4	STR 2016-1A A2 STR 2018-1A A2 4.290% 10/20/48		03/20/2023	Paydown		11,250	11,250	11,144	11,153		97		97		11,250				80	10/20/2048	1.A FE
..86212V-AF-1	STR 2016-1A A2 STR 2018-1A A3 4.400% 10/20/48		03/20/2023	Paydown		7,500	7,500	7,497	7,499		1		1		7,500				55	10/20/2048	1.E FE
..86212V-AG-9	STR 2016-1A A2 STR 2018-1A A4 4.740% 10/20/48		03/20/2023	Paydown		38,750	38,750	38,918	38,895		(145)		(145)		38,750				306	10/20/2048	1.E FE
..86212X-AB-6	STORE MASTER FUNDING LLC STR_1 STR 2019-1 A2 3.650% 11/20/49		03/20/2023	Paydown		5,000	5,000	5,000	5,000						5,000				30	11/20/2049	1.A FE
..86213C-AB-1	STR 2015-1A A2 STR 2015-1A A2 4.170% 04/20/45		03/20/2023	Paydown		5,816	5,816	5,845	5,800		16		16		5,816				40	04/20/2045	1.E FE
..863579-FQ-6	SARM 2004-18 B2 SARM 2004-18 1A1 4.179% 12/25/34		03/01/2023	Paydown		183,307	183,307	161,181	162,333		20,974		20,974		183,307				887	12/25/2034	1.A FM
..863579-KH-0	SARM 2005-11 3A SARM 2005-2 A2 5.095% 02/25/35		03/25/2023	Paydown		4,853	4,853	4,180	4,555		298		298		4,853				4	02/25/2035	1.A FM
..863579-P9-3	STRUCTURED ADJUSTABLE RATE MOR SARM 2006-1 5A2 4.154% 02/25/36		03/01/2023	Paydown		457	460	404	460		(3)		(3)		457				3	02/25/2036	2.A FM
..863579-PU-6	SARM 2005-11 3A SARM 2005-7 B11 4.957% 04/25/35		03/01/2023	Paydown			37													04/25/2035	6. *
..863579-XC-7	SARM 2005-18 B5II SARM 2005-18 3A1 3.935% 09/25/35		03/01/2023	Paydown		60,722	60,864	46,581	43,463		17,259		17,259		60,722				391	09/25/2035	1.A FM
..863579-XK-9	SARM 2005-18 B5II SARM 2005-18 6A1 4.466% 09/25/35		03/01/2023	Paydown		3,665	3,668	3,438	3,478		188		188		3,665				28	09/25/2035	1.A FM
..86358L-AA-8	SASC 2006-ARS1 A1 SASC 2006-ARS1 A1 5.065% 02/25/36		03/27/2023	Paydown		1,005	1,005	11			994		994		1,005					02/25/2036	1.A FM
..86358L-AA-8	SASC 2006-ARS1 A1 SASC 2006-ARS1 A1 5.065% 02/25/36		02/27/2023	Paydown		948	948	11			937		937		948					02/25/2036	1.A Z
..86359D-BW-6	SASC 2005-RF5 1A SASC 2005-RF1 A 5.195% 03/25/35		03/25/2023	Paydown		29,143	29,143	24,618	25,167		3,977		3,977		29,143				223	03/25/2035	1.A FM
..86359D-EX-1	SASC 2005-RF5 1A SASC 2005-RF2 A 5.195% 04/25/35		03/25/2023	Paydown		107,339	107,339	92,651	92,006		13,386		13,386		107,339				748	04/25/2035	1.A FM
..86359D-EX-1	SASC 2005-RF5 1A SASC 2005-RF2 A 5.195% 04/25/35		02/25/2023	Paydown		2,222	2,222	1,633			589		589		2,222				9	04/25/2035	1.

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86359D-KT-3	LEHMAN XS TRUST LXS_05-1 LXS 2005-1 3A3A 5.610% 07/25/35		03/01/2023	Paydown		4,334	5,839	5,123	5,171		(837)		(837)		4,334				44	07/25/2035	1.A FM
..86359D-KT-3	LEHMAN XS TRUST LXS_05-1 LXS 2005-1 3A3A 5.610% 07/25/35		01/01/2023	Paydown		474	955	789	871		(396)		(396)		474				5	07/25/2035	1.E FM
..86359D-KT-3	LEHMAN XS TRUST LXS_05-1 LXS 2005-1 3A3A 5.610% 07/25/35		02/01/2023	Paydown		430	403	333	367		63		63		430				4	07/25/2035	1.F FM
..86359D-KT-3	LEHMAN XS TRUST LXS_05-1 LXS 2005-1 3A3A 5.610% 07/25/35		03/01/2023	Paydown		402	403	333	367		35		35		402				5	07/25/2035	1.G FM
..86359D-MC-8	SASC 2005-RF5 1A SASC 2005-RF3 1A 5.195% 06/25/35		03/25/2023	Paydown		17,285	17,285	14,248	14,399		2,886		2,886		17,285				142	06/25/2035	1.A FM
..86359D-ME-4	SASC 2005-RF5 1A SASC 2005-RF3 2A 3.636% 06/25/35		03/01/2023	Paydown		4,937	4,937	4,591	4,362		575		575		4,937				40	06/25/2035	1.A FM
..86359D-RS-8	SASC 2005-RF5 1A SASC 2005-RF5 1A 5.095% 07/25/35		03/25/2023	Paydown		274,050	274,050	239,414	240,110		33,940		33,940		274,050				2,194	07/25/2035	1.A FM
..86359D-TE-7	SASC 2005-SC1 1A1 SASC 2005-SC1 1A1 5.115% 05/25/31		03/27/2023	Paydown		3,183	3,183	1,719			1,464		1,464		3,183				26	05/25/2031	1.A FM
..86359D-TE-7	SASC 2005-SC1 1A1 SASC 2005-SC1 1A1 5.115% 05/25/31		02/27/2023	Paydown		8,925	8,925	4,819			4,105		4,105		8,925				39	05/25/2031	1.A Z
..86359L-AH-2	SAMI 2003-AR4 B1 SAMI 2003-AR4 B1 5.886% 01/19/34		03/19/2023	Paydown		2,474	2,474	1,249			1,225		1,225		2,474				6	01/19/2034	6. FM
..86359L-AH-2	SAMI 2003-AR4 B1 SAMI 2003-AR4 B1 5.886% 01/19/34		02/19/2023	Paydown		4,126	4,126	2,083			2,042		2,042		4,126				10	01/19/2034	6. *
..86359L-EA-3	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR5 2A2 4.404% 10/19/34		03/01/2023	Paydown		11,411	11,829	9,996	9,614		1,797		1,797		11,411				80	10/19/2034	1.A FM
..86359L-HX-0	SAMI 2005-AR2 MX SAMI 2005-AR2 1A1 5.305% 05/25/45		03/27/2023	Paydown		25,535	21,689	15,851	16,493		9,043		9,043		25,535				225	05/25/2045	1.A FM
..86359L-MJ-5	SAMI 2005-AR4 M1 SAMI 2005-AR4 M1 5.640% 12/25/35		02/27/2023	Paydown			(2,080)													12/25/2035	6. *
..86359L-NA-3	STRUCTURED ASSET MORTGAGE INVE SAMI 2005-AR6 2A1 5.465% 09/25/45		03/27/2023	Paydown		23,752	23,752	19,825	20,302		3,451		3,451		23,752				205	09/25/2045	1.A FM
..86359L-NA-3	STRUCTURED ASSET MORTGAGE INVE SAMI 2005-AR6 2A1 5.465% 09/25/45		03/27/2023	Paydown		52,831	52,831	48,055	49,208		3,624		3,624		52,831				457	09/25/2045	2.C FM
..86359L-NA-3	STRUCTURED ASSET MORTGAGE INVE SAMI 2005-AR6 2A1 5.465% 09/25/45		03/27/2023	Paydown		72,930	72,930	68,085	69,699		3,231		3,231		72,930				630	09/25/2045	3.B FM
..86359L-QS-1	SAMI 2005-AR7 B1 SAMI 2005-AR7 5A1 4.253% 03/25/46		03/01/2023	Paydown		8,105	8,103	7,778	7,642		463		463		8,105				50	03/25/2046	1.A FM
..86359L-QU-6	SAMI 2005-AR7 B1 SAMI 2005-AR7 6A1 4.393% 03/25/46		03/01/2023	Paydown		6,151	20,670	15,699	18,877		(12,726)		(12,726)		6,151				185	03/25/2046	1.A FM
..86359L-SN-0	SAMI 2006-AR2 A2 SAMI 2006-AR2 A2 5.465% 02/25/36		03/27/2023	Paydown		10,649	7,944	4,369			6,280		6,280		10,649				70	02/25/2036	1.A FM
..86359L-SN-0	SAMI 2006-AR2 A2 SAMI 2006-AR2 A2 5.465% 02/25/36		02/27/2023	Paydown		2,270	2,270	1,248			1,021		1,021		2,270				7	02/25/2036	1.A Z
..86359S-AD-6	SASC 2006-BC5 A4 SASC 2006-BC5 A4 5.185% 12/25/36		02/27/2023	Paydown		1,228	1,228	1,105			123		123		1,228				4	12/25/2036	1.A Z
..86359S-AD-6	SASC 2006-BC5 A4 SASC 2006-BC5 A4 5.185% 12/25/36		03/27/2023	Paydown		6,355	6,355	5,719			635		635		6,355				40	12/25/2036	1.A Z
..86361G-AC-0	STRUCTURED ASSET SECURITIES CO SASC 2006-BC2 A3 4.995% 09/25/36		03/27/2023	Paydown		33,690	33,690	28,904	31,581		2,109		2,109		33,690				148	09/25/2036	1.A FM
..86361H-AH-7	SAMI 2006-AR7 A5 SAMI 2006-AR7 A5 5.305% 08/25/36		03/27/2023	Paydown		81,594	81,594	48,956			32,638		32,638		81,594				410	08/25/2036	1.A Z
..86361P-AN-6	SARM 2006-9 B6II SARM 2006-9 4A1 3.629% 10/25/36		03/01/2023	Paydown		44,743	45,133	38,998	39,405		5,339		5,339		44,743				281	10/25/2036	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..86361W-AE-1	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A4A 5.345% 10/25/36		03/27/2023	Paydown		1,728	1,728	1,002			726		726		1,728				12	10/25/2036	1.A FM
..86361W-AE-1	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A4A 5.345% 10/25/36		02/27/2023	Paydown		2,718	2,718	1,577			1,142		1,142		2,718				8	10/25/2036	1.A Z
..86361X-AA-7	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A1BG 4.965% 10/25/36		03/27/2023	Paydown		10,255	10,255	8,300	8,630		1,625		1,625		10,255				74	10/25/2036	1.A FM
..86361X-AA-7	SAMI 2006-AR8 A1BG SAMI 2006-AR8 A1BG 4.965% 10/25/36		03/27/2023	Paydown		35,072	35,072	30,751			4,320		4,320		35,072				129	10/25/2036	1.A FM
..86361Y-AA-5	SFS 2006-B B SFS 2006-B A 5.189% 03/15/38		03/15/2023	Paydown		87,514	87,514	88,632	88,429		(915)		(915)		87,514				869	03/15/2038	1.A FE
..86363D-AA-9	SAMI 2007-AR2 1B3 SAMI 2007-AR2 1A1 4.995% 02/25/37		03/27/2023	Paydown		8,494	8,494	6,922	7,408		1,086		1,086		8,494				49	02/25/2037	1.A FM
..86363G-AF-1	SARM 2007-3 4AX SARM 2007-3 3A1 4.210% 04/25/47		03/01/2023	Paydown		396,229	396,248	249,670	203,687		192,542		192,542		396,229				2,444	04/25/2047	1.A FM
..86364C-AF-9	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-6 3A1 3.874% 07/25/37		03/01/2023	Paydown		29,947	29,983	22,302	20,151		9,796		9,796		29,947				193	07/25/2037	1.A FM
..86364D-AA-8	SARM 2007-7 1A1 SARM 2007-7 1A1 5.445% 08/25/37		03/27/2023	Paydown		13,473	13,473	11,587			1,886		1,886		13,473				91	08/25/2037	1.A FM
..86364D-AA-8	SARM 2007-7 1A1 SARM 2007-7 1A1 5.445% 08/25/37		02/27/2023	Paydown		561	561	482			78		78		561				2	08/25/2037	1.A Z
..86909#-AA-5	SUSQUEHANNA 18 PROPERTIES CTL P/T CERTS 5.730% 12/23/36		03/23/2023	Redemption 100.0000		128,060	128,060	128,060	128,060						128,060				1,225	12/23/2036	1.G
..869507-AA-1	SUTTONPARK STRUCTURED SETTLEME SPSS 2017-1A A 4.190% 01/15/71		03/15/2023	Paydown		160,898	160,898	160,817	160,834		64		64		160,898				1,028	01/15/2071	1.A FE
..871911-AU-7	SYSTEM ENG RES Secured 6.000% 04/15/28		03/17/2023	Morgan Stanley		20,038,410	20,000,000	19,239,200			1,799		1,799		19,240,999	797,411	797,411		19,917	04/15/2028	2.A FE
..872227-AE-3	TBW 2007-2 M3 TBW 2007-2 A3A 5.145% 07/25/37		03/27/2023	Paydown		24,496	24,496	13,126	8,815		15,680		15,680		24,496				62	07/25/2037	1.A FM
..87222P-AB-9	TBW 2006-6 M4 TBW 2006-6 A2A 5.205% 01/25/37		03/27/2023	Paydown		15,012	15,012	5,201	3,959		11,052		11,052		15,012				29	01/25/2037	1.A FM
..87244B-AA-6	TGIF FUNDING LLC TGIF_17-1A TGIF 2017-1A A2 6.202% 04/30/47		01/30/2023	Paydown		183,049	183,049	182,717	182,986		64		64		183,049				2,838	04/30/2047	4.B FE
..87249F-AJ-3	TICP CLO LTD TICP_18-3R TICP 2018-3R D 7.708% 04/20/28		03/20/2023	Various		27,700,000	27,700,000	27,542,613	5,686,367		149,263		149,263		27,700,000				453,952	04/20/2028	1.E FE
..87342R-AC-8	BELL 2018-1A A2II BELL 2016-1A A23 4.970% 05/25/46		02/25/2023	Paydown		24,750	24,750	24,750	24,750						24,750				308	05/25/2046	2.B FE
..87342R-AE-4	BELL 2018-1A A2II BELL 2018-1A A2II 4.940% 11/25/48		02/25/2023	Paydown		25,000	25,000	25,000	25,000						25,000				309	11/25/2048	2.B FE
..87612E-BP-0	TARGET CORPORATION Senior Unsecured 4.500% 09/15/32		01/12/2023	Jefferies & Co (PFI)		3,024,480	3,000,000	2,994,720	2,994,851		20		20		2,994,870		29,610	29,610	46,500	09/15/2032	1.F FE
..878048-AH-0	TBW 2006-2 CB1 TBW 2006-2 4A1 6.000% 07/25/36		02/01/2023	Paydown			36	22	18		(18)		(18)							07/25/2036	4.A FM
..878048-AH-0	TBW 2006-2 CB1 TBW 2006-2 4A1 6.000% 07/25/36		01/01/2023	Paydown		336,182	312,065	196,339	156,348		179,834		179,834		336,182				1,853	07/25/2036	4.B FM
..881561-FQ-2	TERWIN MORTGAGE TRUST TMTS_04- TMTS 2004-5HE M2 6.720% 06/25/35		03/27/2023	Paydown		58,914	58,914	49,756	46,676		12,238		12,238		58,914				261	06/25/2035	1.A FM
..881561-M3-5	TMTS 2006-1 1M2 TMTS 2006-1 1M1 5.550% 01/25/37		03/27/2023	Paydown		423,180	423,180	304,689	403,417		19,762		19,762		423,180				4,368	01/25/2037	1.A FM
..881561-Z6-4	TMTS 2006-5 2M2 TMTS 2006-5 2A3 5.465% 06/25/37		03/27/2023	Paydown		188,932	188,932	108,769	106,913		82,019		82,019		188,932				886	06/25/2037	1.A FM
..88156U-AV-2	TMTS 2006-8 2A1 TMTS 2006-8 2A1 0.409% 08/25/37		03/01/2023	Paydown		9,822	9,822	688			9,135		9,135		9,822				7	08/25/2037	1.A FM
..88156U-AV-2	TMTS 2006-8 2A1 TMTS 2006-8 2A1 0.409% 08/25/37		02/03/2023	Paydown		52,686	52,686	3,688			48,998		48,998		52,686					08/25/2037	1.A Z

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..882508-CB-8	TEXAS INSTRUMENT Senior Unsecured 4.900% 03/14/33		03/24/2023	Various		17,102,403	16,800,000	16,786,896			8		8		16,786,904		315,498	315,498	6,445	03/14/2033	1.E FE
..882508-CC-6	TEXAS INSTRUMENT Senior Unsecured 5.000% 03/14/53		03/13/2023	Various		15,114,900	15,000,000	14,949,150			1		1		14,949,151		165,749	165,749	1,389	03/14/2053	1.E FE
..883556-CM-2	THERMO FISHER Senior Unsecured 2.800% 10/15/41		02/01/2023	Barclays		8,689,120	11,000,000	8,614,600	8,641,496		7,146		7,146		8,648,642		40,478	40,478	92,400	10/15/2041	1.G FE
..885220-DS-9	THORNBURG MORTGAGE SECURITIES TMST 2003-3 B1 3.728% 06/25/43		03/01/2023	Paydown		15,484	15,647	12,806	14,160		1,324		1,324		15,484				91	06/25/2043	1.A FM
..89169D-AA-9	TPMT 2017-3 B1 TPMT 2017-3 A1 2.750% 07/25/57		02/03/2023	Paydown		1,095	1,095	1,018			77		77		1,095					07/25/2057	1.A Z
..89169D-AA-9	TPMT 2017-3 B1 TPMT 2017-3 A1 2.750% 07/25/57		03/01/2023	Paydown		2,631	2,631	2,447			184		184		2,631				6	07/25/2057	1.A
..89177L-AM-5	TPMT 2019-3 M1 TPMT 2019-3 A1 3.750% 02/25/59		03/01/2023	Paydown		10,638	10,638	9,467			1,170		1,170		10,638				(68)	02/25/2059	1.A
..89236T-GW-9	TOYOTA MOTOR CREDIT CORP Senior Unsecured 2.900% 03/30/23		03/30/2023	Maturity		1,600,000	1,600,000	1,599,824	1,599,985		15		15		1,600,000				23,200	03/30/2023	1.E FE
..89255#-AA-9	VANDERBILT UNIVERSITY TRADEMAR VUMC 2018-1 NOTE 4.920% 07/01/48		03/01/2023	Paydown		16,345	16,345	16,345	16,345						16,345				197	07/01/2048	1.F PL
..89392#-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/41		01/26/2023	Redemption 100.0000		54,393	54,393	54,393	54,393						54,393				(19,411)	01/25/2041	1.E PL
..89395#-AA-0	TRANSOURCE ENERGY LLC SR NTS 2.750% 03/31/50		03/22/2023	Redemption 100.0000		73,236	73,236	73,236	73,236						73,236				1,002	03/31/2050	1.F
..89788M-AM-4	BB&T CORPORATION Senior Unsecured 5.122% 01/26/34		01/23/2023	TD Securities		3,018,450	3,000,000	3,000,000							3,000,000		18,450	18,450		01/26/2034	1.
..90185R-AA-6	2 BROADWAY 2006 TRUST P/T CERTS 06-A-1 5.980% 09/15/29		03/15/2023	Redemption 100.0000		262,776	262,776	262,776	262,776						262,776				7,857	09/15/2029	2.C FE
..90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43		01/15/2023	Redemption 100.0000		8,255	8,255	8,255	8,255						8,255				37	05/15/2043	1.B YE
..90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43		03/15/2023	Redemption 100.0000		16,620	16,620	16,620	16,620						16,620				184	05/15/2043	1.B
..90226#-AA-3	2014 REPLACEMENT POWER STATUTO SR SECD NTS 3.850% 05/31/29		03/31/2023	Redemption 100.0000		445,530	445,530	445,530	445,530						445,530				2,862	05/31/2029	1.D PL
..90274*-AA-8	UFI-NOR HANSCOM FEDL RECV TR P/T CERTS 3.276% 03/01/40		03/01/2023	Redemption 100.0000		857,459	857,459	857,459	857,459						857,459				28,094	03/01/2040	1.D
..90274@-AA-6	UFI-JCI SAMFORD CPPC TR P/T CERTS 3.660% 03/01/38		03/01/2023	Redemption 100.0000		258,154	258,154	258,154	258,154						258,154				2,362	03/01/2038	1.G
..90279@-AA-1	UFI-JCI BCPS CPPC RECEIVABLES P/T CERTS SER 17 4.150% 03/01/38		03/01/2023	Redemption 100.0000		253,317	253,317	253,317	253,317						253,317				2,628	03/01/2038	1.D
..90349G-BF-1	UBS-BARCLAYS COMMERCIAL MORTGA UBSBB 2013-C6 A4 3.244% 04/10/46		03/01/2023	Paydown		5,682,608	5,682,608	5,960,967	5,683,575		(967)		(967)		5,682,608				26,364	04/10/2046	1.A
..90350Q-AA-7	US BANK TR NA (BW-2015-1) Custody Receipts 0.000% 01/11/23		01/11/2023	Maturity		12,000,000	12,000,000	7,855,680	11,980,448		19,552		19,552		12,000,000				310,154	01/11/2023	2.B PL
..90362@-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27		03/01/2023	Redemption 100.0000		88,793	88,793	88,793	88,792						88,793				726	11/01/2027	1.G YE
..907818-GE-2	UNION PACIFIC CORPORATION Senior Unsecured 4.750% 02/21/26		03/23/2023	Goldman Sachs		1,013,130	1,000,000	999,340			21		21		999,361		13,769	13,769	4,750	02/21/2026	1.G FE
..909318-AA-5	UNITED AIRLINES 2018-1 AA PTT Secured 3.500% 09/01/31		03/01/2023	Various		230,478	230,478	230,478	230,478						230,478				4,033	09/01/2031	1.F FE
..90931C-AA-6	UNITED AIRLINES 2019-1 CLASS A Secured 4.150% 02/25/33		03/02/2023	Redemption 100.0000		115,624	115,624	115,624	115,624						115,624				2,399	02/25/2033	1.F FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A Secured 5.875% 10/15/27		01/17/2023	Redemption 100.0000		717,000	717,000	717,000	717,000						717,000				10,531	10/15/2027	1.G FE
..91324P-BZ-4	UNITEDHEALTH GROUP INC Senior Unsecured 2.750% 02/15/23		02/15/2023	Various		5,595,000	5,595,000	5,595,951	5,595,013		(13)		(13)		5,595,000				76,931	02/15/2023	1.F FE
..91324P-EJ-7	UNITEDHEALTH GROUP INC Senior Unsecured 4.200% 05/15/32		01/31/2023	HSBC		9,825,100	10,000,000	9,753,150	9,759,632		1,788		1,788		9,761,420		63,680	63,680	89,833	05/15/2032	1.F FE
..91403#-AA-6	UNIV OF IA ENERGY COLLABORATIV SR SECD NTS 3.620% 06/30/50		03/31/2023	Redemption 100.0000		136,331	136,331	136,331	136,331						136,331				1,234	06/30/2050	1.G PL
..91680B-AA-9	UPSPT_20-ST2 UPSPT 2020-ST2 A 3.500% 03/20/28		03/20/2023	Paydown		416,959	416,959	414,971	415,283		1,676		1,676		416,959				2,329	03/20/2028	2.B FE
..91823D-AA-3	VCAT 2021-NPL4 A1 VCAT 2021-NPL4 A1 1.868% 08/25/51		03/25/2023	Paydown		11,700	11,700	10,121			1,580		1,580		11,700				28	08/25/2051	1.A Z
..91863*-AA-3	VPC Synthesis LP VPC Synthesis 6.500% 06/11/28		02/16/2023	Paydown		4,892,220	4,892,220	4,892,220	4,892,220						4,892,220				58,225	06/11/2028	2.A PL
..91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR P/T CERTS 4.000% 01/15/43		03/15/2023	Redemption 100.0000		19,183	19,183	19,183	19,183						19,183				130	01/15/2043	1.E
..92243R-AA-2	VCRRL 2021-1A A VCRRL 2021-1A A 2.152% 10/20/31		01/20/2023	Paydown		3,908	3,908	3,834	3,831		77		77		3,908				21	10/20/2031	1.F FE
..924922-AA-5	VERUS 2022-8 A1 VERUS 22-8 A1 6.127% 09/25/67		03/25/2023	Paydown		1,237,948	1,237,948	1,220,670	1,220,952		16,996		16,996		1,237,948				13,748	09/25/2067	1.A FE
..92535V-AC-6	VBTOW 2018-2A C VBTOW 2018-2A A 4.483% 11/15/48		03/15/2023	Paydown		30,750	30,750	31,112	30,857		(107)		(107)		30,750				230	11/15/2048	1.D FE
..92538B-AA-1	VERUS 2021-R1 A1 VERUS 2021-R1 A1 0.820% 10/25/63		02/03/2023	Paydown		198	198	164			34		34		198					10/25/2063	1.A Z
..92538B-AA-1	VERUS 2021-R1 A1 VERUS 2021-R1 A1 0.820% 10/25/63		03/01/2023	Paydown		278	278	231			47		47		278					10/25/2063	1.A FE
..92838@-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49		03/31/2023	Redemption 100.0000		182,457	182,457	182,457	182,457						182,457				1,172	10/14/2049	1.F PL
..928563-AC-9	VMWARE INC Senior Unsecured 3.900% 08/21/27		03/17/2023	Goldman Sachs		4,733,800	5,000,000	4,678,556			4,772		4,772		4,683,328		50,472	50,472	16,250	08/21/2027	2.C FE
..929227-S3-1	WAMU 2003-AR5 B2 WAMU 2003-AR5 B2 3.581% 06/25/33		03/01/2023	Paydown		786	786	314			472		472		786				(1)	06/25/2033	1.A FM
..929227-S3-1	WAMU 2003-AR5 B2 WAMU 2003-AR5 B2 3.581% 06/25/33		02/03/2023	Paydown		764	764	306			458		458		764					06/25/2033	1.A Z
..92922F-4D-7	WAMU 2005-AR14 B5 WAMU 2005-AR14 1A4 3.904% 12/25/35		03/01/2023	Paydown		75,018	75,018	69,364	69,506		5,511		5,511		75,018				432	12/25/2035	1.A FM
..92922F-7P-7	WAMU 2005-AR17 A1C3 WAMU 2005-AR17 A1A1 5.385% 12/25/45		03/27/2023	Paydown		15,806	15,806	14,537	14,995		810		810		15,806				81	12/25/2045	1.A FM
..92922F-L4-8	WAMU 2005-AR6 B12 WAMU 2005-AR6 2AB3 5.385% 04/25/45		03/27/2023	Paydown		109,793	109,793	98,586	104,964		4,829		4,829		109,793				779	04/25/2045	1.A FM
..92922F-S5-8	WAMU 2005-AR8 B12 WAMU 2005-AR8 2AC3 5.625% 07/25/45		03/27/2023	Paydown		56,019	56,019	47,704	49,661		6,358		6,358		56,019				403	07/25/2045	1.A FM
..92922F-TJ-7	WAMU MORTGAGE PASS-THROUGH CER WAMU 2004-AR8 A1 5.685% 06/25/44		03/25/2023	Paydown		47,820	47,820	42,209	44,460		3,359		3,359		47,820				368	06/25/2044	1.A FM
..92925G-AA-1	WAMU 2006-AR16 LB1 WAMU 2006-AR16 1A1 3.518% 12/25/36		03/01/2023	Paydown		33,933	36,639	32,509	34,209		(276)		(276)		33,933				215	12/25/2036	1.A FM
..92925G-AA-1	WAMU 2006-AR16 LB1 WAMU 2006-AR16 1A1 3.518% 12/25/36		03/01/2023	Paydown		772	834	768	805		(32)		(32)		772				5	12/25/2036	2.C FM
..92925G-AA-1	WAMU 2006-AR16 LB1 WAMU 2006-AR16 1A1 3.518% 12/25/36		01/01/2023	Paydown		49	55	51	54		(5)		(5)		49					12/25/2036	3.A FM
..92925G-AA-1	WAMU 2006-AR16 LB1 WAMU 2006-AR16 1A1 3.518% 12/25/36		03/01/2023	Paydown		103	110	103	108		(4)		(4)		103				1	12/25/2036	3.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..92925G-AC-7	WAMU 2006-AR16 LB1 WAMU 2006-AR16 2A1 3.402% 12/25/36		03/01/2023	Paydown		16,172	16,172	13,721	14,533		1,640		1,640		16,172				104	12/25/2036	1.A FM
..92925G-AC-7	WAMU 2006-AR16 LB1 WAMU 2006-AR16 2A1 3.402% 12/25/36		02/01/2023	Paydown		728	728	677	702		26		26		728				3	12/25/2036	1.F FM
..92925G-AC-7	WAMU 2006-AR16 LB1 WAMU 2006-AR16 2A1 3.402% 12/25/36		03/01/2023	Paydown		768	768	714	740		28		28		768				7	12/25/2036	1.G FM
..92926U-AD-3	WAMU 2007-HY2 3B6 WAMU 2007-HY2 2A2 3.807% 11/25/36		03/01/2023	Paydown		1,330	1,330	1,249			82		82		1,330				4	11/25/2036	1.A FM
..92966*-AG-4	WABASH VALLEY POWER ASSOCIATIO 1ST MTG 6.140% 01/31/28		01/31/2023	Redemption 100.0000		174,086	174,086	174,086	174,086						174,086				2,672	01/31/2028	1.F
..93362F-AD-5	WAMU 2006-AR8 LB6 WAMU 2006-AR8 1A4 3.680% 08/25/46		03/01/2023	Paydown		75,533	77,986	74,670	79,665		(4,131)		(4,131)		75,533				481	08/25/2046	2.C FM
..93362F-AD-5	WAMU 2006-AR8 LB6 WAMU 2006-AR8 1A4 3.680% 08/25/46		03/01/2023	Paydown		1,098	1,134	1,108	1,180		(82)		(82)		1,098				7	08/25/2046	3.B FM
..93363J-AJ-6	WAMU 2007-HY3 3A3 WAMU 2007-HY3 4A1 3.786% 03/25/37		03/01/2023	Paydown		80,841	82,114	70,587	72,186		8,654		8,654		80,841				399	03/25/2037	1.A FM
..93363Q-AA-0	WAMU 2007-HY4 3B3 WAMU 2007-HY4 1A1 3.320% 04/25/37		03/01/2023	Paydown		91,316	87,743	76,450	83,322		7,995		7,995		91,316				553	04/25/2037	1.A FM
..93363Q-AJ-1	WAMU 2007-HY4 3B3 WAMU 2007-HY4 4A1 3.384% 09/25/36		02/01/2023	Paydown		181	2,053	1,754	1,876		(1,694)		(1,694)		181				10	09/25/2036	1.A FM
..93363T-AA-8	WAMU 2006-AR18 LB4 WAMU 2006-AR18 1A1 3.181% 01/25/37		03/01/2023	Paydown		56,640	96,276	79,431	85,352		(28,712)		(28,712)		56,640				260	01/25/2037	1.A FM
..93363C-AC-3	WAMU 2006-AR7 C1B2 WAMU 2006-AR7 3A 3.841% 07/25/46		03/01/2023	Paydown		12,478	12,478	11,032	11,229		1,249		1,249		12,478				72	07/25/2046	1.A FM
..93363N-AB-1	WAMU 2006-AR12 3B6 WAMU 2006-AR12 1A2 3.817% 10/25/36		03/01/2023	Paydown		48,714	58,476	50,921	54,916		(6,202)		(6,202)		48,714				378	10/25/2036	1.A FM
..93363N-AC-9	WAMU 2006-AR12 3B6 WAMU 2006-AR12 1A3 3.817% 10/25/36		03/01/2023	Paydown		10,423	12,512	10,895	11,772		(1,349)		(1,349)		10,423				81	10/25/2036	1.A FM
..93363P-AA-8	WAMU 2006-AR14 1B4 WAMU 2006-AR14 1A1 3.349% 11/25/36		03/01/2023	Paydown		137,157	117,409	111,007	115,675		21,481		21,481		137,157				521	11/25/2036	1.A FM
..93363P-AA-8	WAMU 2006-AR14 1B4 WAMU 2006-AR14 1A1 3.349% 11/25/36		03/01/2023	Paydown		32,100	27,478	26,414	29,232		2,868		2,868		32,100				122	11/25/2036	4.A FM
..93363P-AD-2	WAMU 2006-AR14 1B4 WAMU 2006-AR14 1A4 3.349% 11/25/36		03/01/2023	Paydown		197,715	169,248	150,699	160,710		37,005		37,005		197,715				751	11/25/2036	1.A FM
..93363P-AH-3	WAMU 2006-AR14 1B4 WAMU 2006-AR14 2A1 3.348% 11/25/36		03/01/2023	Paydown		23,095	23,248	19,600	21,916		1,179		1,179		23,095				147	11/25/2036	1.A FM
..93363Q-AA-6	WAMU 2006-AR15 B1 WAMU 2006-AR15 1A 3.978% 11/25/46		01/01/2023	Paydown		334,119	231,173	212,783	222,548		111,570		111,570		334,119				793	11/25/2046	1.D FM
..93363Q-AA-6	WAMU 2006-AR15 B1 WAMU 2006-AR15 1A 3.978% 11/25/46		02/01/2023	Paydown		20,514	20,514	18,883	19,749		765		765		20,514				104	11/25/2046	1.E FM
..93363Q-AA-6	WAMU 2006-AR15 B1 WAMU 2006-AR15 1A 3.978% 11/25/46		03/01/2023	Paydown		18,970	18,970	17,461	18,262		708		708		18,970				150	11/25/2046	1.F FM
..93363R-AB-2	WAMU 2006-AR13 B9 WAMU 2006-AR13 2A 4.638% 10/25/46		03/01/2023	Paydown		31,282	31,282	28,211	29,522		1,760		1,760		31,282				251	10/25/2046	1.A FM
..93363T-AB-8	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR11 2A 4.638% 09/25/46		03/01/2023	Paydown		342,800	342,800	313,269	323,829		18,971		18,971		342,800				2,087	09/25/2046	1.A FM
..93363T-AD-4	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR11 3A1A 4.385% 09/25/46		03/01/2023	Paydown		277,045	254,388	202,672	234,509		42,535		42,535		277,045				1,231	09/25/2046	1.A FM
..93363T-AD-4	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR11 3A1A 4.385% 09/25/46		03/01/2023	Paydown		12,849	11,798	11,356	12,291		558		558		12,849				57	09/25/2046	4.A FM
..93364E-AE-4	WMHE 2007-HE3 2A4 WMHE 2007-HE3 2A4 5.135% 05/25/37		03/27/2023	Paydown		2,755	2,755	2,204			551		551		2,755				15	05/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..93364E-AE-4	WMHE 2007-HE3 2A4 WMHE 2007-HE3 2A4 5.135% 05/25/37		02/27/2023	Paydown		872	872	697			174		174		872				3	05/25/2037	1.A Z
..93364F-AG-6	WAMU 2007-HY7 3B5 WAMU 2007-HY7 3A1 3.568% 07/25/37		03/01/2023	Paydown		323,317	338,717	294,510	305,829		17,488		17,488		323,317				2,369	07/25/2037	1.A FM
..93364F-AG-6	WAMU 2007-HY7 3B5 WAMU 2007-HY7 3A1 3.568% 07/25/37		02/01/2023	Paydown		9,719	10,349	9,477	9,824		(105)		(105)		9,719				46	07/25/2037	2.C FM
..93364F-AG-6	WAMU 2007-HY7 3B5 WAMU 2007-HY7 3A1 3.568% 07/25/37		03/01/2023	Paydown		13,684	14,168	12,973	13,448		236		236		13,684				125	07/25/2037	3.A FM
..93364F-AG-6	WAMU 2007-HY7 3B5 WAMU 2007-HY7 3A1 3.568% 07/25/37		01/01/2023	Paydown		17,740	18,979	18,257	18,860		(1,120)		(1,120)		17,740				56	07/25/2037	3.C FM
..93364F-AG-6	WAMU 2007-HY7 3B5 WAMU 2007-HY7 3A1 3.568% 07/25/37		03/01/2023	Paydown		69,881	72,816	70,045	72,360		(2,479)		(2,479)		69,881				586	07/25/2037	4.A FM
..939336-6H-1	WASHINGTON MUTUAL MORTGAGE PAS WMALT 2005-4 CB13 5.345% 06/25/35		03/25/2023	Paydown		22,007	24,676	19,122	18,622		3,385		3,385		22,007				226	06/25/2035	1.A FM
..939336-K2-8	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4 M 4.049% 08/25/33		03/01/2023	Paydown		38,370	38,370	35,657	37,836		534		534		38,370				257	08/25/2033	2.C FM
..939336-PC-1	WAMU MORTGAGE PASS-THROUGH CER WAMU 2003-AR1 A6 4.020% 03/25/33		03/01/2023	Paydown		502	502	376			126		126		502				2	03/25/2033	1.A FM
..939336-Y3-1	WAMU 2005-AR1 B2 WAMU 2005-AR1 B2 6.270% 01/25/45		03/25/2023	Paydown		259	259	6			253		253		259				2	01/25/2045	6. FE
..93934F-JQ-6	WMALT 2006-AR1 A1C WMALT 2006-AR1 A1A 5.345% 02/25/36		03/27/2023	Paydown		2,355	8,650	7,434	8,245		(5,889)		(5,889)		2,355				76	02/25/2036	4.A FM
..93935A-AD-4	WMALT 2006-AR5 4A1B WMALT 2006-AR5 4A 4.455% 06/25/46		03/01/2023	Paydown		50,339	31,699	24,586	27,300		23,039		23,039		50,339				468	06/25/2046	1.A FM
..93935A-AD-4	WMALT 2006-AR5 4A1B WMALT 2006-AR5 4A 4.455% 06/25/46		03/01/2023	Paydown		46,954	29,567	27,183	27,951		19,003		19,003		46,954				437	06/25/2046	3.B FM
..93935N-AB-0	WMALT 2007-0A1 B12 WMALT 2007-0A1 2A 3.513% 12/25/46		02/01/2023	Paydown		4,303	3,438	2,961	3,388		915		915		4,303				22	12/25/2046	2.B FM
..93935N-AB-0	WMALT 2007-0A1 B12 WMALT 2007-0A1 2A 3.513% 12/25/46		03/01/2023	Paydown		488	579	499	570		(83)		(83)		488				5	12/25/2046	2.C FM
..93936M-AA-3	WMALT 2007-0A4 A1B WMALT 2007-0A4 A1A 4.225% 04/25/47		01/01/2023	Paydown		6,362	6,533	5,883	6,403		(41)		(41)		6,362				15	04/25/2047	1.C FM
..93936M-AA-3	WMALT 2007-0A4 A1B WMALT 2007-0A4 A1A 4.225% 04/25/47		02/01/2023	Paydown		6,872	6,608	5,955	6,475		398		398		6,872				35	04/25/2047	1.D FM
..93936M-AA-3	WMALT 2007-0A4 A1B WMALT 2007-0A4 A1A 4.225% 04/25/47		02/01/2023	Paydown		12,470	11,989	10,791	11,752		718		718		12,470				63	04/25/2047	1.E FM
..93936M-AA-3	WMALT 2007-0A4 A1B WMALT 2007-0A4 A1A 4.225% 04/25/47		03/01/2023	Paydown		77,122	64,936	58,471	63,642		13,480		13,480		77,122				656	04/25/2047	1.F FM
..94108F-AA-8	WAT 2021-A C WAT 2021-A A 6.884% 02/18/31		03/15/2023	Various		2,000,237	2,000,237	2,000,237	1,909,783						2,000,237				22,536	02/18/2031	1.C PL
..94108F-AB-6	WAT 2021-A C WAT 2021-A B 7.734% 02/18/31		03/15/2023	Various		550,064	550,064	550,064	525,190						550,064				6,935	02/18/2031	1.F PL
..94108F-AC-4	WAT 2021-A C WAT 2021-A C 9.434% 02/18/31		03/15/2023	Various		1,062,642	1,062,642	1,062,642	1,014,587						1,062,642				16,236	02/18/2031	2.C PL
..946848-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS 6.420% 01/18/27		03/31/2023	Redemption 100.0000		224,135	224,135	224,135	224,135						224,135				2,403	01/18/2027	4.A
..94978#-AH-0	WEC 2001A (CVS HEALTH) P/T CERTS 7.530% 01/10/24		03/10/2023	Various		177,405	177,405	177,405	177,405						177,405				2,154	01/10/2024	2.B
..94978#-CQ-8	CVS PRIV SALE-LSB TR 2005 P/T CERTS 5.610% 08/10/27		03/10/2023	Redemption 100.0000		159,135	159,135	159,135	159,135						159,135				1,490	08/10/2027	2.B
..94978#-EL-7	DOW CHEMICAL COMPANY (THE) EQUIP NT SER C 5.670% 01/03/29		01/03/2023	Redemption 100.0000		273,255	273,255	273,255	273,255						273,255				7,747	01/03/2029	2.B
..94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26		03/10/2023	Redemption 100.0000		173,160	173,160	173,160	173,160						173,160				1,836	07/10/2026	3.C

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..94978#-FG-7	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-A 5.720% 09/26/29		01/15/2023	Redemption 100.0000		2,706	2,706	2,706	2,706						2,706				65	09/26/2029	1.D
..94978#-FJ-1	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-C 5.720% 09/26/29		01/15/2023	Redemption 100.0000		57,596	57,596	57,596	57,596						57,596				649	09/26/2029	1.D
..94978#-FK-8	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-D 5.720% 01/15/23		01/15/2023	Redemption 100.0000		19,197	19,197	19,197	19,197						19,197				254	01/15/2023	1.D
..94978#-FL-6	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-A 5.720% 01/15/28		01/15/2023	Redemption 100.0000		127,414	127,414	127,414	127,414						127,414				3,611	01/15/2028	1.D
..94978#-FM-4	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-B 5.720% 01/15/28		01/15/2023	Redemption 100.0000		44,425	44,425	44,425	44,425						44,425				1,259	01/15/2028	1.D
..94978#-FN-2	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-C 5.720% 09/26/29		01/15/2023	Redemption 100.0000		34,471	34,471	34,471	34,471						34,471				986	09/26/2029	1.D
..94978#-FP-7	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-D 5.720% 09/26/29		01/15/2023	Redemption 100.0000		126,582	126,582	126,582	126,582						126,582				3,584	09/26/2029	1.D
..94978#-GK-7	FURC TRUST NO. 2007-1A EQUIP NTS 07-1A-A 5.670% 01/30/30		01/15/2023	Redemption 100.0000		123,312	123,312	123,312	123,312						123,312				3,496	01/30/2030	1.E
..94978#-GL-5	FURC TRUST NO. 2007-1A EQUIP NTS 07-1A-B 5.670% 01/30/30		01/15/2023	Redemption 100.0000		10,739	10,739	10,739	10,739						10,739				304	01/30/2030	1.E
..94978#-GM-3	FURC TRUST NO. 2007-1A EQUIP NTS 07-1A-C 5.670% 01/30/30		01/15/2023	Redemption 100.0000		87,424	87,424	87,424	87,424						87,424				2,478	01/30/2030	1.E
..94978#-GN-1	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-A 5.670% 01/30/30		01/15/2023	Redemption 100.0000		48,092	48,092	48,092	48,092						48,092				1,363	01/30/2030	1.E
..94978#-GP-6	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-B 5.670% 01/15/30		01/15/2023	Redemption 100.0000		125,259	125,259	125,259	125,259						125,259				3,551	01/15/2030	1.E
..949789-AF-8	WELLS FARGO MORTGAGE BACKED SE WFMBS 2006-AR19 A6 4.564% 12/25/36		03/01/2023	Paydown		19,121	23,194	19,830	20,082		(961)		(961)		19,121				180	12/25/2036	1.A FM
..94983R-AD-6	WFMBS 2006-AR5 2A2 WFMBS 2006-AR5 2A1 4.678% 04/25/36		03/01/2023	Paydown		33,384	33,461	29,853	30,469		2,915		2,915		33,384				107	04/25/2036	1.A FM
..94984M-AM-6	WFMBS 2006-AR14 2A1 WFMBS 2006-AR14 2A1 4.512% 10/25/36		03/01/2023	Paydown		45,351	47,276	41,310	42,064		3,287		3,287		45,351				355	10/25/2036	1.A FM
..949850-AB-0	WFMBS 2008-AR1 A2 WFMBS 2008-AR1 A2 4.111% 03/25/38		02/03/2023	Paydown		2,118	2,118	1,748			371		371		2,118					03/25/2038	1.A Z
..949850-AB-0	WFMBS 2008-AR1 A2 WFMBS 2008-AR1 A2 4.111% 03/25/38		03/01/2023	Paydown		2,033	2,033	1,678			356		356		2,033				7	03/25/2038	6. FE
..94986K-AA-4	WELLS FARGO MORTGAGE BACKED SE WFMBS 2007-AR7 A1 4.350% 12/28/37		03/01/2023	Paydown		10,069	11,230	10,027	10,149		(80)		(80)		10,069				81	12/28/2037	1.A FM
..94987U-AG-8	WELLS FARGO MORTGAGE LOAN TRUS WFMLT 2011-RR2 2A2 7.010% 02/27/36		03/01/2023	Paydown		14,758	14,758	13,703			1,055		1,055		14,758				54	02/27/2036	1.A FM
..94987V-AL-5	WELLS FARGO MORTGAGE LOAN TRUS WFMLT 2011-RR3 A5 3.530% 03/27/37		03/01/2023	Paydown		40,268	33,457	24,047	24,743		15,525		15,525		40,268				374	03/27/2037	1.A FM
..94987V-AL-5	WELLS FARGO MORTGAGE LOAN TRUS WFMLT 2011-RR3 A5 3.530% 03/27/37		01/01/2023	Paydown		18,337	16,217	11,656	11,993		6,344		6,344		18,337				54	03/27/2037	1.D FM
..94987X-AE-7	WELLS FARGO MORTGAGE LOAN TRUS WFMLT 2011-RR4 1A2 4.399% 06/27/36		03/01/2023	Paydown		17,571	20,298	14,387	16,227		1,345		1,345		17,571				145	06/27/2036	1.A FM
..95058X-AE-8	WEN 2018-1A A2II WEN 2018-1A A2II 3.884% 03/15/48		03/15/2023	Paydown		66,250	66,250	66,042	66,139		111		111		66,250				643	03/15/2048	2.B FE
..95058X-AH-1	WEN 2018-1A A2II WEN 2019-1A A2II 4.080% 06/15/49		03/15/2023	Paydown		5,000	5,000	5,000	5,000						5,000				51	06/15/2049	2.B FE
..95712@-AA-5	LOWES COMPANIES SECURED 6.090% 08/15/24		03/15/2023	Redemption 100.0000		200,115	200,115	200,115	200,115						200,115				2,035	08/15/2024	1.D Z

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..958254-AE-4	WESTERN MIDSTRM Senior Unsecured 3.950% 06/01/25		03/02/2023	Goldman Sachs		951,400	1,000,000	976,250	979,180		1,479		1,479		980,660		(29,260)	(29,260)	10,424	06/01/2025	3.A FE
..96928*-EY-9	WILLIAM BLAIR CTL PT TR (WISHA P/T CERTS SER 12H 4.830% 09/15/43		03/15/2023	Redemption 100.0000		103,451	103,451	104,482	104,182		(730)		(730)		103,451				834	09/15/2043	1.C
..97064G-AA-1	WESTF 2021-A A WESTF 2021-A A 3.104% 05/15/46		03/15/2023	Paydown		201,933	201,933	190,259	191,269		10,665		10,665		201,933				1,165	05/15/2046	1.F FE
..97181#-KW-2	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-A 4.920% 07/02/28		01/02/2023	Redemption 100.0000		3,245	3,245	3,245	3,245						3,245				77	07/02/2028	1.D
..97181#-KX-0	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-A 4.920% 01/02/26		01/02/2023	Redemption 100.0000		118,400	118,400	118,400	118,400						118,400				2,913	01/02/2026	1.D
..97181#-LD-3	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-B 4.920% 07/02/28		01/02/2023	Redemption 100.0000		2,314	2,314	2,314	2,314						2,314				57	07/02/2028	1.D
..97181#-LE-1	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-B 4.920% 01/02/26		01/02/2023	Redemption 100.0000		82,817	82,817	82,817	82,817						82,817				2,037	01/02/2026	1.D
..97181#-LK-7	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-C 4.920% 07/02/28		01/02/2023	Redemption 100.0000		23,823	23,823	23,823	23,823						23,823				586	07/02/2028	1.D
..97181#-LL-5	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-C 4.920% 01/02/26		01/02/2023	Redemption 100.0000		145,485	145,485	145,485	145,485						145,485				3,730	01/02/2026	1.D
..97263B-AA-1	WILTON RE FINANCE LLC Senior Unsecured 8.992% 03/30/33		03/30/2023	Various		27,900,000	27,900,000	28,202,202	27,823,160		131,555		131,555		27,954,715		(54,715)	(54,715)	819,563	03/30/2033	2.B FE
..97770*-AA-2	Wolf Entertainment Funding, LL Wolf Entertainment TV Rev Sec 2.990% 05/20/45		02/01/2023	Paydown		7,225,345	7,225,345	7,225,345	7,225,345						7,225,345				54,009	05/20/2045	2.B PL
..98371#-AA-9	XHD LTD (HOME DEPOT) SECD NTS 5.840% 01/15/24		03/15/2023	Various		90,277	90,277	90,277	90,277						90,277				1,025	01/15/2024	1.F
..98920M-AA-0	ZAXBY 2021-1A A2 ZAXBY 2021-1A A2 3.238% 07/30/51		01/30/2023	Paydown		37,500	37,500	37,500	37,500						37,500				540	07/30/2051	2.B FE
..98978V-AB-9	ZOETIS INC Senior Unsecured 3.250% 02/01/23		02/01/2023	Maturity		7,000,000	7,000,000	7,009,743	7,000,000						7,000,000				113,750	02/01/2023	2.A FE
..999A32-41-8	WALGREEN CO SECURED 5.520% 09/15/30		03/15/2023	Redemption 100.0000		54,959	54,959	54,959	54,959						54,959				506	09/15/2030	2.B Z
..BCC05P-R4-2	ARC 2001-BC6 X ARC 2001-BC6 X 0.000% 10/25/31		02/25/2023	Paydown			3,202													10/25/2031	6. *
..C9082@-AA-5	TRANSURBAN CARDINAL HOLDINGS SR SECD NTS 4.220% 02/10/23		01/10/2023	Call 100.0000		11,174,017	11,174,017	11,441,648	11,079,923					361,724	11,174,017	(267,631)		(267,631)	91,689	02/10/2023	2.B PL
..G4301U-AF-1	HARBOUR AIRCRAFT INVESTMENTS L HAIL 2017-1 A 4.000% 11/15/37		03/15/2023	Paydown		66,845	66,845	66,426	66,732		113		113		66,845				161	11/15/2037	3.C FE
..G8868J-AB-1	Tiger Global Private Investmen Tiger Global Private Investmen 8.841% 02/10/27		03/06/2023	Paydown		50,000,000	50,000,000	49,922,015			77,985		77,985		50,000,000				659,254	02/10/2027	2.A PL
..G9400#-AB-2	WMMR FOUR LTD SR SECD NTS SER B 5.350% 09/30/33		03/31/2023	Redemption 100.0000		72,847	72,847	72,847	72,847						72,847				974	09/30/2033	2.C PL
..R2000#-AA-1	BUGSERTJENESTE AS SR SECD NTS 2.750% 08/05/27		03/31/2023	Redemption 100.0000		1,186,126	1,186,126	1,159,104	1,164,049					(4,945)	1,186,126	27,022		27,022	8,155	08/05/2027	2.B PL
..03666H-AC-5	ANTARES HOLDINGS LP Senior Unsecured 3.950% 07/15/26		03/02/2023	Sumitomo Mitsui Banking Corpor		3,494,080	4,000,000	4,022,240	4,016,854		(885)		(885)		4,015,968		(521,888)	(521,888)	101,383	07/15/2026	2.C FE
..064159-8N-9	BANK NOVA SCOTIA Junior Subordinated 3.625% 10/27/81	A	02/13/2023	Barclays		2,332,500	3,000,000	3,000,000	3,000,000						3,000,000		(667,500)	(667,500)	32,504	10/27/2081	2.C FE
..06417X-AN-1	BANK NOVA SCOTIA Senior Unsecured 4.750% 02/02/26	A	01/24/2023	Morgan Stanley		2,998,260	3,000,000	2,997,360							2,997,360		900	900		02/02/2026	1.F FE
..06417X-AP-6	BANK NOVA SCOTIA Senior Unsecured 4.850% 02/01/30	A	01/24/2023	Various		6,004,356	6,000,000	5,995,800							5,995,800		8,556	8,556		02/01/2030	1.F FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..09784Y-AC-2	Bonavista Energy Corp CONV SUB NTS 10.000% 08/11/35	A	01/01/2023	Direct		1,328,440	729,912	923,355	843,488		(4,141)		(4,141)		839,346		489,094	489,094	17,437	08/11/2035	4.B
..136375-DC-3	CANADIAN NATL RR Senior Unsecured 3.850% 08/05/32	A	01/31/2023	Various		481,503	500,000	467,085	467,731		233		233		467,964		13,539	13,539	9,447	08/05/2032	1.F FE
..13645R-BF-0	CANADIAN PACIFIC Senior Unsecured 2.450% 12/02/31	A	03/22/2023	Various		3,419,960	4,000,000	3,389,726	3,416,226		12,412		12,412		3,428,638		(8,678)	(8,678)	30,489	12/02/2031	2.B FE
..29250N-BR-5	ENBRIDGE INC Senior Unsecured 5.700% 03/08/33	A	03/13/2023	Various		26,780,635	26,500,000	26,466,080			42		42		26,466,122		314,513	314,513	24,937	03/08/2033	2.A FE
..36720#-AD-1	GAS TRANSMISSION NORTHWEST SR NTS 5.690% 06/01/35		01/11/2023	Redemption 100.0000		(768,150)	(768,150)	(768,150)	(768,150)						(768,150)					06/01/2035	1.G
..66980C-AA-6	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER A 4.115% 06/30/42		01/31/2023	Redemption 100.0000		(876)	(876)	(913)	(876)					(36)	(876)	36		36	876	06/30/2042	2.A FE
..67077M-BA-5	NUTRIEN LTD Senior Unsecured 4.900% 03/27/28	A	03/23/2023	Various		2,400,000	2,400,000	2,395,680							2,395,680		4,320	4,320		03/27/2028	2.
..78016F-ZX-5	ROYAL BK CANADA Senior Unsecured 5.000% 02/01/33	A	03/14/2023	TD Securities		4,936,250	5,000,000	4,824,950			412		412		4,825,362		110,888	110,888	44,444	02/01/2033	1.E FE
..887147-A#-3	TimberWest Forest Corp. SR SECD BDS 3 4.810% 10/13/23	A	01/03/2023	Tax Free Exchange		25,600,000	25,600,000	25,600,000	25,600,000						25,600,000				547,271	10/13/2023	2.A PL
..887147-B*-6	TimberWest Forest Corp. SR SECD BDS 4 4.990% 10/13/26	A	01/03/2023	Tax Free Exchange		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				88,711	10/13/2026	2.A PL
..887147-B@-4	TimberWest Forest Corp. SR SECD BDS SER 5 2.890% 10/08/33	A	01/03/2023	Tax Free Exchange		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				136,472	10/08/2033	2.A PL
..C4862#-AB-8	ISLAND TIMBERLANDS FINANCE COR SR SECD BDS SER 2 6.160% 08/30/25	A	01/03/2023	Tax Free Exchange		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				145,535	08/30/2025	2.A PL
..C6802@-AA-0	OILERS ENTERTAINMENT GROUP CAN SR SECD NTS 4.560% 06/30/51		03/30/2023	Redemption 100.0000		73,824	73,824	79,123	73,971					5,152	73,824	(5,299)		(5,299)	842	06/30/2051	2.B PL
. 000000-00-0	Banesco Panama SA BANESCO TL 07/15/24 8.106% 07/15/24	D	01/17/2023	Redemption 100.0000		1,628,964	1,628,964	1,649,326	1,640,850		(11,886)		(11,886)		1,628,964				30,719	07/15/2024	2.B FE
. 000000-00-0	ARTS LTD AKBAN 2015-39 AKBAN 2015-39 7.276% 09/15/24	D	03/15/2023	Redemption 100.0000		5,000,000	5,000,000	4,808,312	4,970,806		29,194		29,194		5,000,000				89,738	09/15/2024	2.C PL
. 000000-00-0	GLOBAL BANK CORP Global Bank Corp 8.013% 12/20/27	D	03/21/2023	Various		570,000	570,000	568,005	567,086		2,914		2,914		570,000				11,091	12/20/2027	2.A FE
. 000000-00-0	Viettel Peru SAC Senior Secured 5.000% 02/25/28	D	03/03/2023	Redemption 100.0000		2,375,000	2,375,000	2,338,900	2,345,360		29,640		29,640		2,375,000				58,715	02/25/2028	3.B FE
. 000000-00-0	RED DORSAL FINANCE LTD Senior Secured 5.875% 10/12/31	D	01/12/2023	Redemption 100.0000		468,185	468,185	468,185	468,185						468,185				6,876	10/12/2031	2.C FE
. 000000-00-0	DPF 2021-2 A DPF 2021-2 A 3.168% 04/28/59	B	01/30/2023	Paydown		3,786,716	3,786,716	3,311,911	3,648,809		80,149		80,149	(336,898)	3,786,716	394,656		394,656	22,531	04/28/2059	1.A FE
..001201-A#-9	Agl Energy Ltd GTD SR NTS SER C 3.760% 12/08/28	D	01/01/2023	Redemption 100.0000		(10,000,000)	(10,000,000)	(9,229,800)	(10,000,000)						(10,000,000)				(254,000)	12/08/2028	2.B
..00654U-AA-0	ADANI INTERNATIONAL CONTAINER Senior Secured 3.000% 02/16/31	D	03/31/2023	Various		654,750	654,750	646,859	648,412		6,338		6,338		654,750				9,821	02/16/2031	2.C FE
..00774M-AC-9	AERCAP IRELAND CAPITAL DAC / A Senior Unsecured 3.500% 01/15/25	D	03/15/2023	ACRA RE II Surplus AAM		3,843,674	4,000,000	3,820,960	3,823,049		17,107		17,107		3,840,156		3,518	3,518	93,333	01/15/2025	2.C FE
..01449W-AA-4	ALESC 10A A2A ALESC 10A A1 5.358% 09/23/36	D	03/23/2023	Paydown		511,247	511,247	450,339	449,672		61,575		61,575		511,247				6,479	09/23/2036	1.A FE
..01450D-AB-0	ALESC 12A A1 ALESC 12A A1 5.112% 07/15/37	D	01/17/2023	Paydown		29,347	29,347	27,494	27,595		1,751		1,751		29,347				330	07/15/2037	1.A FE
..01450G-AA-5	ALESC 16A B ALESC 16A A 5.338% 03/23/38	D	03/23/2023	Paydown		122,145	122,145	104,205	104,907		17,238		17,238		122,145				1,542	03/23/2038	1.E FE
..05330K-AA-3	AUTOPISTAS METROPOLITANAS DE P SR SECD NTS 6.750% 06/30/35	D	03/31/2023	Redemption 100.0000		30,000	30,000	29,100	29,171		829		829		30,000				506	06/30/2035	2.C FE
..05600L-AB-2	BMW FINANCE NV SENIOR 2.400% 08/14/24	D	03/15/2023	ACRA RE II Surplus AAM		1,934,834	2,000,000	1,923,929	1,934,587		8,061		8,061		1,942,649		(7,815)	(7,815)	28,133	08/14/2024	1.F FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05964H-AN-5	BANCO SANTANDER Senior Non Preferred 1.722% 09/14/27	D	03/21/2023	Morgan Stanley		865,420	1,000,000	1,000,000	1,000,000						1,000,000		(134,580)	(134,580)	9,041	09/14/2027	1.G FE
..08523A-AA-6	BERMUDA SKYPORT CORPORATION LI SR NTS 5.900% 02/15/42	D	02/15/2023	Redemption 100.0000		105,394	105,394	105,394	105,394						105,394				3,109	02/15/2042	2.A PL
. 08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1 4.180% 04/07/28	D	01/07/2023	Redemption 100.0000		442,285	442,285	442,285	442,285						442,285				4,622	04/07/2028	2.A FE
..10949Y-AB-4	BWCF 2021-1RA LOAN BWCF 2021-1RA LO 7.192% 04/15/28	D	01/17/2023	Paydown		7,723,941	7,723,941	7,723,941	7,723,941						7,723,941				127,908	04/15/2028	1.C FE
..114521-AN-7	BSMC 2013-1A DR BSMC 2013-1A CR 6.630% 01/17/28	D	02/13/2023	Paydown		2,000,000	2,000,000	1,974,532	1,979,422		20,578		20,578		2,000,000				39,938	01/17/2028	1.B FE
..114521-AP-2	BSMC 2013-1A DR BSMC 2013-1A DR 7.480% 01/17/28	D	02/13/2023	Paydown		3,037,000	3,037,000	2,976,217	2,977,922		59,079		59,079		3,037,000				69,178	01/17/2028	1.E FE
..15673Y-AQ-2	CERB 2019-1A BR CERB 2019-1A BR 6.730% 04/15/31	D	03/22/2023	Paydown		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				190,244	04/15/2031	1.A FE
..15673Y-AS-8	CERB 2019-1A BR CERB 2019-1A CR 7.730% 04/15/31	D	03/22/2023	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				283,599	04/15/2031	1.F FE
..15673Y-AU-3	CERB 2019-1A BR CERB 2019-1A DR 8.930% 04/15/31	D	03/22/2023	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				293,688	04/15/2031	2.C FE
..31503A-AA-2	FERMACA ENTERPRISES S DE RL DE Senior Secured 6.375% 03/30/38	D	03/30/2023	Redemption 100.0000		228,390	228,390	237,661	236,093		(7,703)		(7,703)		228,390				7,145	03/30/2038	2.B FE
..38175N-AA-6	GOCAP 2015-25A CR GOCAP 2015-25A AR 6.186% 05/05/30	D	02/06/2023	Paydown		2,249,787	2,249,787	2,202,482	2,210,262		39,525		39,525		2,249,787				33,619	05/05/2030	1.A FE
..38175N-AA-6	GOCAP 2015-25A CR GOCAP 2015-25A AR 6.186% 05/05/30	D	03/15/2023	ACRA RE II Surplus AAM		1,854,933	1,875,026	1,834,244	1,841,850		678		678		1,842,528		12,405	12,405	39,940	05/05/2030	1.A FE
..401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D	01/07/2023	Various		1,044,014	1,044,014	1,044,014	1,044,014						1,044,014				17,618	10/07/2026	3.C FE
..404280-BN-8	HSBC HOLDINGS Junior Subordinated 7.231% 03/23/23	D	03/23/2023	Various		6,000,000	6,000,000	5,966,286	3,972,200		231		231		5,966,871		33,129	33,129	187,500	03/23/2123	2.C FE
..40441L-AA-4	HGI 2021-FL1 A HGI 2021-FL1 A 5.778% 06/16/36	D	03/16/2023	Paydown		289,469	289,469	277,167	277,588		11,882		11,882		289,469				3,761	06/16/2036	1.A FE
..43133J-AA-6	HITR 2019-2A A1 HITR 2019-2A A1 6.669% 05/22/39	D	02/22/2023	Paydown		67,697	67,697	67,304	67,697						67,697				1,112	05/22/2039	1.C FE
..46603V-AB-1	IVYH 14A A2 IVYH 14A A2 6.492% 04/18/30	D	03/15/2023	ACRA RE II Surplus AAM		1,555,408	1,625,000	1,536,844	1,543,252		5,120		5,120		1,548,372		7,036	7,036	40,887	04/18/2030	1.C FE
..532522-AA-7	LIMA METRO LINE 2 FINANCE LTD Senior Secured 5.875% 07/05/34	D	01/05/2023	Various		238,467	238,467	260,603	256,110		(17,643)		(17,643)		238,467				3,502	07/05/2034	2.C FE
..63861V-AA-5	NATIONWIDE BUILDING SOCIETY Senior Unsecured 6.072% 03/08/24	D	03/08/2023	Call 100.0000		3,000,000	3,000,000	2,983,030	2,983,464		2,645		2,645		2,986,109		13,891	13,891	56,490	03/08/2024	2.A FE
..656029-AK-1	NORINCHUKIN BANK Senior Unsecured 5.071% 09/14/32	D	02/13/2023	Various		10,280,150	10,000,000	10,000,000	10,000,000						10,000,000		280,150	280,150	211,996	09/14/2032	1.F FE
..74042C-AC-2	PREFERRED TERM SECURITIES XXVI PRETSL 28-A2 A2 5.363% 03/22/38	D	03/27/2023	Paydown		4,258	4,258	2,406	2,575		1,683		1,683		4,258				55	03/22/2038	1.B FE
..74042E-AA-2	PRETSL XVII LTD PREFERRED TERM SECS XVII 5.534% 06/23/35	D	03/23/2023	Paydown		780	780	707	711		68		68		780				10	06/23/2035	1.B FE
..74042F-AB-7	PRETSL XXV PREFERRED TERM SECS XXV 5.257% 06/22/37	D	03/24/2023	Paydown		81,096	81,096	56,670	59,163		21,932		21,932		81,096				1,038	06/22/2037	1.D PL
..74042H-AA-5	PRETSL XIX PREFERRED TERM SECS XIX 5.430% 12/22/35	D	03/22/2023	Paydown		38,961	38,961	35,138	35,431		3,531		3,531		38,961				499	12/22/2035	1.A FE
..74042H-AB-3	PRETSL XIX PREFERRED TERM SECS XIX 5.296% 12/22/35	D	03/22/2023	Paydown		33,827	33,827	19,112	20,719		13,108		13,108		33,827				440	12/22/2035	1.B FE
..74042J-AB-9	PRESTL XXI PRETSL A2 5.347% 03/22/38	D	03/22/2023	Paydown		9,255	9,255	7,113	7,387		1,868		1,868		9,255				120	03/22/2038	1.B FE
..74042M-AA-4	PRETSL XXII LTD PRETSL 22-A1 A1 5.287% 09/22/36	D	03/22/2023	Paydown		8,110	8,110	7,363			748		748		8,110				104	09/22/2036	1.A FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..74042M-AE-6	PRETSL XXII LTD PRETSL 22-B1 B1 5.577% 09/22/36	D	03/22/2023	Paydown		13,635	13,635	10,121	9,301		3,091		3,091		13,635				184	09/22/2036	1.E FE
..74042M-AG-1	PRETSL XXII LTD PREFERRED TERM XXII 5.577% 09/22/36	D	03/22/2023	Paydown		9,452	9,452	7,025	5,387		2,157		2,157		9,452				128	09/22/2036	1.E FE
..74042M-AQ-9	PRETSL XXII LTD PRETSL 22-B3 B3 5.577% 09/22/36	D	03/22/2023	Paydown		8,942	8,942	6,649	5,651		2,047		2,047		8,942				121	09/22/2036	1.E FE
. 76117E-AA-7	RMSF 2008-7A A1 RMSF 2008-7A A1 5.345% 06/25/37	D	02/25/2023	Paydown		17,460	17,460	6,155			11,306		11,306		17,460				87	06/25/2037	1.A Z
..784309-AA-4	SKY AVIATION LEASING SJETS_17- SJETS 2017-1 A 3.967% 08/15/42	D	01/17/2023	Redemption 100.0000		3,189,870	3,189,870	3,158,498	3,170,658		19,212		19,212		3,189,870				10,545	08/15/2042	2.C FE
..83438J-AA-4	SLOSO 2007-1A A1LB SLOSO 2007-1A A1LA 5.072% 10/07/37	D	01/09/2023	Paydown		387,402	387,402	349,882	351,008		36,395		36,395		387,402				4,091	10/07/2037	1.D FE
..85573L-AA-9	STARR 2019-1 A STARR 2019-1 A 4.089% 03/15/44	D	03/15/2023	Paydown		39,572	39,572	39,570	39,568		4		4		39,572				333	03/15/2044	2.B FE
..85771P-AK-8	EQUINOR ASA Senior Unsecured 2.650% 01/15/24	D	03/15/2023	ACRA RE II Surplus AAM		5,416,296	5,500,000	5,380,090	5,393,405		20,841		20,841		5,414,246		2,050	2,050	97,167	01/15/2024	1.D FE
..87268R-AA-2	TFINS 2019-2A A2 TFINS 2019-2A A1 7.253% 02/28/39	D	02/28/2023	Paydown		107,143	107,143	104,464	104,514		2,629		2,629		107,143				1,927	02/28/2039	1.B FE
..89153V-AG-4	TOTAL CAP INTL Senior Unsecured 3.700% 01/15/24	D	03/15/2023	ACRA RE II Surplus AAM		1,970,926	2,000,000	1,975,711	1,976,760		4,559		4,559		1,981,319		(10,393)	(10,393)	49,333	01/15/2024	1.E FE
..89153V-AX-7	TOTAL CAP INTL Senior Unsecured 2.986% 06/29/41	D	02/21/2023	Jefferies & Co (PFI)		4,446,900	6,000,000	4,308,780	4,320,551		7,800		7,800		4,328,351		118,549	118,549	26,874	06/29/2041	1.E FE
..894135-AA-0	TRAP 2007-13A B TRAP 2007-13A A1 5.125% 11/09/42	D	02/09/2023	Paydown		13,727	13,727	12,642			1,084		1,084		13,727				170	11/09/2042	1.A FE
..89413C-AA-5	TRAP 2006-10A A1 TRAP 2006-10A A1 5.128% 07/06/41	D	01/06/2023	Paydown		4,907	4,907	4,452	4,399		508		508		4,907				51	07/06/2041	1.B FE
..89413G-AA-6	TRAP 2007-12X A2 TRAP 2007-12A A1 5.078% 04/06/42	D	01/06/2023	Paydown		1,798,640	1,798,640	1,655,873	1,664,558		134,082		134,082		1,798,640				18,527	04/06/2042	1.B FE
..89680Y-AC-9	TRITON CONTAINER GTD SR SECD NTS 3.150% 06/15/31	D	03/22/2023	Various		1,403,460	1,800,000	1,801,268	1,801,073		(25)		(25)		1,801,048		(397,588)	(397,588)	14,438	06/15/2031	2.C FE
..89820U-AB-0	TFINS 2018-1A A1 TFINS 2018-1A A2 4.050% 03/30/39	D	03/30/2023	Paydown		221,072	221,072	218,861	217,186		3,886		3,886		221,072				2,238	03/30/2039	1.D FE
..89821M-AA-9	TFINS 2022-1A A1 TFINS 2022-1A A1 7.833% 10/15/39	D	01/17/2023	Paydown		157,447	157,447	157,447	157,447						157,447				4,165	10/15/2039	1.C FE
..89821M-AB-7	TFINS 2022-1A A1 TFINS 2022-1A A2 6.080% 10/15/39	D	01/15/2023	Paydown		127,660	127,660	127,660	127,660						127,660				3,018	10/15/2039	1.C FE
..89822P-AA-1	TFINS 2020-1A A1 TFINS 2020-1A A1 3.320% 04/15/40	D	01/17/2023	Paydown		39,776	39,776	39,056	39,082		694		694		39,776				330	04/15/2040	1.C FE
..903428-AA-8	US CAP FDG VI TRAP 2007-12A A1 5.090% 07/10/43	D	01/10/2023	Paydown		6,760	6,760	5,907	5,940		821		821		6,760				70	07/10/2043	1.G FE
..BAN118-UX-6	AUSTRALIAN AUTO LOANS TRUST AUSTRALIAN AUTO LOANS TRUST 4.500% 10/15/23	B	02/14/2023	Tax Free Exchange		21,380,315	21,380,315	21,380,315	19,059,547					2,320,768	21,380,315				208,345	10/15/2023	2.B FE
..BAN119-JN-9	DFS Funding Corp. DFS Funding Corp 4.368 12/15/2 9.157% 12/15/27	D	03/15/2023	Redemption 100.0000		2,450,000	2,450,000	2,419,375	2,425,933		24,067		24,067		2,450,000				18,973	12/15/2027	3.B FE
..BAN11U-KF-7	35 RUE DE LA GARE	B	03/31/2023	Various							(518)		(518)	(77,679)						05/20/2023	2.B FE
..BCC2GC-SH-5	BILB 1A C BILB 1A C 4.892% 07/20/31	B	02/15/2023	WELLS FARGO SECURITIES		3,001,768	3,215,537	2,843,239	2,943,988		9,342		9,342	(55,460)	2,957,783		59,913	43,985	103,898	07/20/2031	2.B FE
..BCC2MD-5C-2	DPF 2020-1 C DPF 2020-1 A 3.118% 07/28/54	B	01/30/2023	Paydown		505,882	505,882	447,369	491,576		6,998		6,998	(43,607)	505,882		50,915	50,915	2,943	07/28/2054	1.A FE
..BCC2MY-W0-2	DOMI 2020-1 A DOMI 2020-1 A 3.088% 04/15/52	B	01/17/2023	Paydown		721,566	721,566	637,081	702,638		11,769		11,769	(65,252)	721,566	72,411		72,411	3,973	04/15/2052	1.A FE
..BCC2PQ-WW-6	DOMI 2020-2 A DOMI 2020-2 A 3.534% 11/15/52	B	02/15/2023	Paydown		145,975	145,975	129,557	142,879		2,389		2,389	(13,269)	145,975	13,976		13,976	986	11/15/2052	1.A FE
..BCC2QR-Q4-2	DPF 2021-1 A DPF 2021-1 A 3.118% 07/28/58	B	01/30/2023	Paydown		199,181	199,181	176,790	192,799		3,472		3,472	(15,357)	199,181	18,267		18,267	1,159	07/28/2058	1.A FE

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
	DOMI 2021-1 A DOMI 2021-1 A 3.587% 06/15/53																				
..BCC30J-4P-3		B	03/15/2023	Paydown		338,342	338,342	301,608	332,485		8,880		8,880	(30,877)	338,342	27,853		27,853	2,264	06/15/2053	1.A FE
..BCC31J-2P-4	BECLO 11A D BECLO 11A D 5.288% 07/17/34	B	02/15/2023	Citigroup		1,941,220	2,143,692	1,600,590	1,777,749		4,498		4,498	(166,502)	1,785,291	169,546	155,929	325,475	33,910	07/17/2034	2.C FE
	PRTSQ 2021-NPL1A A PRTSQ 2021-NPL1A A																				
..BCC32T-PP-6	4.449% 10/25/61	B	01/25/2023	Paydown		7,699,789	7,699,789	6,652,859	7,319,923		212,070		212,070	(619,931)	7,699,789	787,728		787,728	70,386	10/25/2061	1.F FE
	PENTA 2022-11A D PENTA 2022-11A D 7.454%																				
..BCC35W-4Y-0	11/15/34	B	02/15/2023	Bank of America		2,604,393	2,679,615	2,221,932	2,418,532		4,437		4,437	(187,782)	2,426,850	191,662	177,543	369,205	23,405	11/15/2034	2.C FE
	FICLO 2022-1A C FICLO 2022-1A C 6.678%			Deutsche Bank Securities																	
..BCC379-BX-3	10/15/36	B	02/15/2023	Inc		3,222,290	3,215,537	2,963,882	3,114,833		1,597		1,597	(143,036)	3,121,017	147,623	101,273	248,896	81,971	10/15/2036	1.F FE
..BCC379-KN-5	CORDA 24A B1 CORDA 24A B1 5.927% 10/23/34	B	02/15/2023	J.P. Morgan Sec		6,557,874	6,538,259	6,056,002	6,431,847		18,751		18,751	(344,032)	6,460,993	354,427	96,881	451,308	145,375	10/23/2034	1.C FE
	CGMSE 2022-5A A2A CGMSE 2022-5A A2A 6.199%																				
..BCC37R-YB-6	10/25/35	B	02/15/2023	Morgan Stanley		2,468,623	2,465,245	2,298,736	2,461,683					(162,948)	2,465,245	166,510	3,377	169,887	46,124	10/25/2035	1.C FE
	DRYD 2021-103A B1 Dryden 103 - AA Float																				
..BCC387-G2-9	6.225% 01/19/36	B	02/15/2023	JEFFERIES LLC		3,642,546	3,629,842	3,297,182	3,568,466		(2,067)		(2,067)	(269,217)	3,557,245	260,063	85,301	345,364	46,024	01/19/2036	1.C FE
	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC																				
..G1981*-AA-2	3.800% 09/30/45	D	03/31/2023	Paydown		6,564,055	6,564,055	6,518,293	6,573,530		(9,475)		(9,475)		6,564,055				31,459	09/30/2045	1.D PL
	GAZPROM PJSC VIA GAZ FINANCE P Senior			Goldman Sachs																	
..G3768B-AA-2	Unsecured 3.250% 02/25/30	D	03/21/2023	International		8,406,000	14,010,000	4,351,100	4,275,991		75,109		75,109		4,351,100		4,054,900	4,054,900	36,679	02/25/2030	6. *
	HIGH SPEED RAIL FINANCE PLC GTD SR SECD NTS																				
..G4445*-AA-6	3.790% 03/30/28	D	03/30/2023	Various		3,135,720	3,135,720	3,135,720	3,135,720						3,135,720				59,422	03/30/2028	1.G PL
	LIMA METRO LINE 2 FINANCE LTD Senior Secured			Redemption 100.0000																	
..G54897-AB-2	4.350% 04/05/36	D	01/05/2023			307,232	307,232	333,403	331,354		(24,122)		(24,122)		307,232				3,341	04/05/2036	2.C FE
	MIDLAND MOTORWAYS GROUP LTD SECURED 2.550%			Redemption 100.0000																	
..G6076#-AD-7	12/31/39	B	01/01/2023			522,547	522,547	553,677	522,547					31,130	522,547	(31,130)		(31,130)		12/31/2039	2.B PL
	PERSHING SQUARE Senior Unsecured 3.250%																				
. G7016V-AE-1	10/01/31	D	03/01/2023	Various		3,783,820	5,000,000	4,983,500	4,985,282		193		193		4,985,475		(1,201,655)	(1,201,655)	62,201	10/01/2031	2.A FE
	PRETSL XXII LTD PRETSL 22-A2 A2 5.266%																				
..G72221-AB-3	09/22/36	D	03/22/2023	Paydown		54,368	54,368	44,562	45,168		9,200		9,200		54,368				703	09/22/2036	1.B FE
	Tiger Global Private Investmen Tiger Global																				
..G8867K-AB-9	Private Investmen 6.580% 05/13/27	D	03/30/2023	Paydown		1,959,071	1,959,071	1,959,071	1,959,071						1,959,071				2,119	05/13/2027	1.G PL
	Tiger Global Private Investmen Tiger Global																				
..G8867K-AB-9	Private Investmen 6.580% 05/13/27	D	02/15/2023	Paydown		4,571,165	4,571,165	4,571,165	4,571,165						4,571,165				1,044	05/13/2027	2.B FE
	Tiger Global Private Investmen Tiger Global																				
. G8867L-AB-7	Private Investmen 6.580% 05/13/27	D	03/17/2023	Paydown		1,613,575	1,613,575	1,613,575	1,613,575						1,613,575				1,058	05/13/2027	1.G PL
	Tiger Global Private Investmen Tiger Global																				
. G8867L-AB-7	Private Investmen 6.580% 05/13/27	D	01/20/2023	Paydown		1,936,290	1,936,290	1,936,290	1,936,290						1,936,290				303	05/13/2027	2.B FE
	Viridor Energy Group Limited SR SECD NTS			Redemption 100.0000																	
..G9369*-AA-7	2.900% 03/31/43	B	03/31/2023			431,847	431,847	467,857	421,350					46,506	431,847	(36,009)		(36,009)	6,222	03/31/2043	2.B FE
	WMMR THREE LTD SR SECD NTS SER A 5.350%			Redemption 100.0000																	
..G9400#-AA-4	09/30/33	D	03/31/2023			72,848	72,848	72,848	72,848						72,848				(1,153)	09/30/2033	2.C PL
	WEIR GROUP PLC SR NTS SER C 4.340% 02/16/23																				
..G9523#-AG-3		D	02/16/2023	Maturity		22,700,000	22,700,000	22,700,000	22,700,000						22,700,000				492,590	02/16/2023	3.A
	MERIDIAN SPIRIT APS SR SECD NTS 4.110%																				
. K7017#-AA-8	08/01/30	D	03/31/2023	Various		195,447	195,447	195,447	195,447						195,447				2,008	08/01/2030	2.A FE
	Aes Mexico Generation Holdings SECURED																				
..P0606*-AA-9	5.620% 11/26/27	D	03/30/2023	Various		1,167,378	1,167,378	1,167,378	1,167,378						1,167,378				16,402	11/26/2027	2.C PL
	GENRENT DEL PERU SAC SENIOR 5.850% 01/31/37																				
..P4831#-AA-4		D	01/31/2023	Various		328,078	328,078	328,078	328,078						328,078				9,645	01/31/2037	2.C FE
	AQUASURE FINANCE PTY LTD GTD SR SECD NTS SER			Redemption 100.0000																	
..Q0458*-AF-6	18A 4.320% 01/12/34	D	01/12/2023			111,761	111,761	111,761	111,761						111,761				2,414	01/12/2034	1.G FE
	ARC INFRASTRUCTURE WA PTY LTD GTD SR SECD NTS																				
..Q1842#-AC-2	4.230% 03/27/23	D	03/27/2023	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				317,250	03/27/2023	2.B

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..Q3079#-AB-4	DBCT FINANCE PTY LTD GTD SR SECD NTS SER B 5.570% 03/15/23	D	03/15/2023	Maturity		13,900,000	13,900,000	13,900,000	13,900,000						13,900,000				387,115	03/15/2023	2.C
..Q7160#-AJ-8	ORICA FINANCE LTD GTD SR NTS SER A 4.590% 09/18/23	D	03/27/2023	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				240,975	09/18/2023	2.B FE
..Q8718#-AE-4	STAR ENTERTAINMENT FINANCE LTD GTD SR NTS 7.290% 08/22/25	D	03/31/2023	Call 100.0000		9,718,767	9,718,767	9,718,767	9,482,876			470,797	470,797		9,953,673		(234,906)	(234,906)	419,948	08/22/2025	2.C PL
..Q8718#-AF-1	STAR ENTERTAINMENT FINANCE LTD GTD SR NTS 7.410% 08/22/27	D	03/31/2023	Call 100.0000		5,662,238	5,662,238	5,662,238	5,481,277			397,641	397,641		5,878,918		(216,680)	(216,680)	244,560	08/22/2027	2.C PL
..R6236*-AA-2	NORSPAN LNG VIII AS SR SECD NTS 4.660% 03/30/32	D	03/30/2023	Redemption 100.0000		631,643	631,643	631,643	631,643						631,643				14,717	03/30/2032	2.C PL
..R6236@-AA-0	NORSPAN LNG III AS SR SECD NTS 4.870% 07/27/29	D	02/28/2023	Redemption 100.0000		76,230	76,230	76,230	76,230						76,230				1,856	07/27/2029	2.C PL
..R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31	D	03/31/2023	Redemption 100.0000		66,502	66,502	65,837	66,076		426		426		66,502				592	04/30/2031	1.G PL
..R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B 6.110% 04/30/31	D	03/31/2023	Redemption 100.0000		66,502	66,502	65,837	66,069		433		433		66,502				626	04/30/2031	1.G PL
..X5587X-AA-9	MG DUNA AUTOPALYA KONCESSZIOS Secured 3.539% 03/31/25	B	03/31/2023	Redemption 100.0000		649,759	649,759	671,865	599,785		48,822		48,822	173,246	649,759	(172,095)		(172,095)	7,003	03/31/2025	1.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,791,944,875	1,887,516,793	1,778,006,539	1,104,902,838	152,962	10,473,147		10,626,109	401,698	1,793,621,571	2,230,444	(1,811,665)	418,779	20,089,759	XXX	XXX
..842587-CY-1	SOUTHERN COMPANY (THE) Junior Subordinated 5.500% 03/15/57		01/04/2023	Various		2,200,000	2,200,000	2,154,638	2,154,973		4		4		2,154,977		45,024	45,024	10,265	03/15/2057	2.C FE
..064159-VJ-2	BANK NOVA SCOTIA Junior Subordinated 4.900% 06/04/23	A	01/23/2023	Goldman Sachs		579,900	600,000	548,250	548,264		1		1		548,265		31,635	31,635	4,165	06/04/2123	2.C FE
..29250N-AN-5	ENBRIDGE INC Subordinated 6.000% 01/15/77	A	02/10/2023	Barclays		3,339,254	3,497,000	3,859,814	3,785,256		(7,884)		(7,884)		3,777,372		(438,118)	(438,118)	121,653	01/15/2077	2.C FE
..86564C-AC-4	SUMITOMO LIFE Subordinated 3.375% 04/15/81	D	03/22/2023	Credit Suisse		495,000	600,000	600,000	600,000						600,000		(105,000)	(105,000)	8,944	04/15/2081	1.G FE
1309999999. Subtotal - Bonds - Hybrid Securities						6,614,154	6,897,000	7,162,702	7,088,493		(7,879)		(7,879)		7,080,614		(466,459)	(466,459)	145,027	XXX	XXX
. 000000-00-0	Wheels Fleet Lease 1 WFLF 2022-A D 7.299% 02/10/25		03/14/2023	Various		37,987,169	38,009,117	37,983,617	33,889,176		(6,265)		(6,265)		37,987,169				339,764	02/10/2025	2.B Z
. 000000-00-0	Wheels Fleet Lease 1 WFLF 2022-A E 8.299% 02/10/25		03/14/2023	Various		12,661,920	12,669,706	12,661,206	11,296,520		(2,686)		(2,686)		12,661,920				114,662	02/10/2025	2.B FE
. 000000-00-0	AA MMF 1 LTD AA MMF 1 LTD 6.515% 10/08/51		02/27/2023	Tax Free Exchange		190,980,000	190,980,000	190,980,000	190,980,000						190,980,000				4,063,413	10/08/2051	1.F FE
. 000000-00-0	Petros PACE Finance LLC Petros CPACE Class A Sub-Cert 6.363% 01/31/57		01/11/2023	Tax Free Exchange		3,387,120	3,247,171	3,385,176	3,385,481		1,640		1,640		3,387,120				6,887	01/31/2057	1.C FE
. 000000-00-0	Petros PACE Finance LLC Petros CPACE Class B Sub-Cert 7.498% 01/31/57		01/11/2023	Tax Free Exchange		69,092	66,269	69,085	69,092						69,092				166	01/31/2057	2.B FE
. 000000-00-0	Atlas Securitized Products Fun Atlas Securitized Products Fun 9.234% 02/08/63		03/27/2023	Tax Free Exchange		75,000,000	75,000,000	75,000,000							75,000,000				197,231	02/08/2063	2.B Z
..00043*-AA-7	AA Warehouse AA Warehouse 6.409% 08/08/36		02/08/2023	Various		9,984,000	9,984,000	9,984,000	9,996,629		(12,629)		(12,629)		9,984,000				154,453	08/08/2036	1.G PL
..00043*-AB-5	AA Warehouse AA Warehouse 6.559% 08/08/36		02/08/2023	Various		1,872,000	1,872,000	1,872,000	1,874,503		(2,503)		(2,503)		1,872,000				25,682	08/08/2036	2.C FE
..00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN 4.750% 02/15/42		02/15/2023	Paydown		7,839,464	7,839,464	7,845,567	7,873,505		(34,041)		(34,041)		7,839,464				186,187	02/15/2042	2.A FE
..037980-AA-7	AAFT 2022-A C AAFT 2022-A A 5.772% 07/21/46		01/01/2023	Paydown		1,465,613	1,465,613	1,446,501	1,446,805		18,808		18,808		1,465,613				7,050	07/21/2046	1.C PL
..037980-AA-7	AAFT 2022-A C AAFT 2022-A A 5.772% 07/21/46		02/01/2023	Paydown		1,554,683	1,554,683	1,534,410	1,534,733		19,951		19,951		1,554,683				14,956	07/21/2046	1.C FE
..037980-AA-7	AAFT 2022-A C AAFT 2022-A A 5.772% 07/21/46		03/01/2023	Paydown		1,332,155	1,332,155	1,314,783	1,315,059		17,095		17,095		1,332,155				19,223	07/21/2046	1.C PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..257812-AA-5	DRLF2 2021-2 D Donlen Fleet Leasing DRLF II 7.710% 03/31/36		01/31/2023	Various		1,329,510	1,329,510	1,329,510	1,329,426		84		84		1,329,510				19,943	03/31/2036	1.B FE
..257812-AB-3	DRLF2 2021-2 D Donlen Fleet Leasing DRLF II 9.110% 03/31/36		01/31/2023	Various		443,170	443,170	443,170	443,132		38		38		443,170				3,079	03/31/2036	1.E FE
..28655*-AA-7	Eliant Invest Holding Lp Eliant Invest Holding LP B 7.164% 12/15/41		03/28/2023	Various		52,143,047	52,143,047	52,143,047	50,829,137		(1,273)		(1,273)		52,143,047				(338,659)	12/15/2041	1.G PL
..28655*-AB-5	Eliant Invest Holding Lp Eliant Invest Holding LP C 7.914% 12/15/41		03/28/2023	Various		26,071,523	26,071,523	26,071,523	25,408,748		(743)		(743)		26,071,523				(22,526)	12/15/2041	2.C PL
..31745#-AA-9	FCI FUND FCI_19-1 FCI 2019-1 NOTE 5.750% 10/24/29		01/17/2023	Paydown		12	12	12	12						12					10/24/2029	1.E PL
..31745#-AA-9	FCI FUND FCI_19-1 FCI 2019-1 NOTE 5.750% 10/24/29		02/08/2023	Paydown		1,599,141	1,599,141	1,599,141	1,599,141						1,599,141				15,832	10/24/2029	1.E FE
..31745#-AA-9	FCI FUND FCI_19-1 FCI 2019-1 NOTE 5.750% 10/24/29		03/08/2023	Paydown		1,119,853	1,119,853	1,119,853	1,119,853						1,119,853				16,101	10/24/2029	1.E PL
..408203-AA-5	Hamlet Securitization Trust Hm HMLET 2020-CRE1 A 2.295% 10/18/52		03/18/2023	Paydown		975,161	975,161	975,161	975,161						975,161				3,715	10/18/2052	1.A FE
..59565H-BC-8	Midcap Funding Franchise Finan MFFFT Series 2022-1 Class C Se 10.560% 04/14/33		03/10/2023	Paydown		316,400	316,400	316,400	316,400						316,400				11,586	04/14/2033	3.B PL
..71680#-BC-9	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		01/31/2023	Paydown		4,276,653	4,276,653	4,458,411	4,422,443		(145,790)		(145,790)		4,276,653				819	01/31/2057	1.C FE
..71680#-BC-9	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		02/28/2023	Paydown		73,260	73,260	76,374	75,758		(2,497)		(2,497)		73,260				14	01/31/2057	1.C PL
..71680#-BD-7	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57		01/01/2023	Paydown		86,558	86,558	90,237	90,040		(3,482)		(3,482)		86,558				975	01/31/2057	2.B FE
..71680#-BD-7	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57		03/17/2023	Redemption 100.0000		721	721	752	750		(29)		(29)		721				20,725	01/31/2057	2.B PL
..96328G-AA-5	Wheels Fleet Lease 1 Wheels Fleet Lease 1 - Class A 5.552% 11/18/38		03/20/2023	Redemption 100.0000		2,091,207	2,091,207	2,089,190	2,089,621		1,586		1,586		2,091,207				32,205	11/18/2038	1.A FE
..BCC30J-N8-0	RRME 2A CR RRME 2A CR 5.338% 07/15/35	B	02/15/2023	Natixis UK		663,446	723,496	541,509	600,276		1,638		1,638	(56,221)	602,955	57,262	60,491	117,753	11,590	07/15/2035	2.C FE
..G2963#-AA-0	AP HANSEL SPV LLC 1st lien 6.400% 09/19/47	D	03/17/2023	Paydown		2,443,699	2,443,699	2,455,062	2,454,810		(11,112)		(11,112)		2,443,699				68,557	09/19/2047	2.C PL
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						437,766,577	437,713,589	437,785,697	355,416,211		(162,210)		(162,210)	(56,221)	437,706,086	57,262	60,491	117,753	4,973,630	XXX	XXX
. 000000-00-0	ALPHA SOURCE INC OTHER 11.663% 11/17/23		03/30/2023	Redemption 100.0000		25,000	25,000	8,908	7,748		16,092		16,092		25,000				1,591	11/17/2023	6. *
. 000000-00-0	INGERSOLL RAND SERVICES CO TERM B 6.368% 02/28/27		03/31/2023	Redemption 100.0000		3,108	3,108	3,070	3,081		27		27		3,108				50	02/28/2027	3.A FE
. 000000-00-0	CALPINE CORP CPN TL B5 1L USD 7.983% 12/16/27		03/30/2023	Redemption 100.0000		2,707	2,707	2,691	2,695		11		11		2,707				48	12/16/2027	3.A FE
..03837L-AB-2	APOLLO OTTER ADVISORS LP Aqua OpCo Debt (G2) 10.300% 07/29/29		03/01/2023	Redemption 100.0000		281,250	281,250	276,419	276,451		4,799		4,799		281,250				668	07/29/2029	3.C Z
..042688-AA-9	ARPAD SOLAR BORR TERM LN 1L 5.250% 07/15/34		01/18/2023	Various		249,852	249,852	249,852	249,852						249,852				2,213	07/15/2034	2.B PL
..11823L-AK-1	BUCKEYE PARTNERS BPL TL B1 1L USD 3.403% 11/01/26		03/31/2023	Redemption 100.0000		5,943	5,943	5,911	5,920		23		23		5,943				70	11/01/2026	2.C FE
..15669G-AH-7	CENTURYLINK INC CTL TL B 1L USD 7.347% 03/15/27		03/31/2023	Redemption 100.0000		1,914	1,914	1,912	1,913		1		1		1,914				33	03/15/2027	3.C FE
..28414B-AF-3	ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD 172.989% 08/01/27		03/31/2023	Redemption 100.0000		4,228	4,228	4,205	4,212		16		16		4,228				66	08/01/2027	3.B FE
..28521V-AJ-1	ELECTRO RENT CORPORATION ELRC TL 1L USD 8.305% 11/01/24		03/31/2023	Redemption 100.0000		4,539	4,539	4,508	4,509		30		30		4,539				117	11/01/2024	4.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 8.157% 03/30/28		03/31/2023	Various		1,240,776	1,240,776	1,240,215	1,032,028		561		561		1,240,776				15,410	03/30/2028	2.C FE
411650-AG-2	HARBOURVEST PARTNERS LP HAPART TL B 1L USD 19.667% 03/01/25		01/17/2023	Redemption 100.0000		946	946	946	946						946				3	03/01/2025	3.A PL
88687@-AA-1	Tillman Networks Tillman Networks 0.693% 08/31/30		03/16/2023	Redemption 100.0000		483,858	483,858	482,264	482,271		1,587		1,587		483,858				3,668	08/31/2030	2.A PL
89364M-BU-7	TRANSDIGM INC TDG TL H 1L USD 23.043% 02/22/27		03/31/2023	Redemption 100.0000		5,934	5,934	5,932			3		3		5,934				117	02/22/2027	4.A FE
BL2354-74-6	SEATTLE SPINCO INC TERM B 6.020% 06/21/24		01/31/2023	Redemption 100.0000		965,102	965,102	950,089	960,377		4,725		4,725		965,102				6,120	06/21/2024	3.C FE
BL2552-41-4	INEOS US FINANCE LLC TERM B 11.391% 03/31/24		03/24/2023	Taxable Exchange		1,926,812	1,928,828	1,912,044	1,923,573		541		541		1,924,115		2,697	2,697	35,950	03/31/2024	3.B FE
BL2774-28-1	TRAVEL LEADERS GROUP LLC TL B 7.779% 01/25/24		03/27/2023	Redemption 100.0000		1,415,597	1,415,597	973,223	1,266,841		148,757		148,757		1,415,597				29,152	01/25/2024	5.B FE
BL2828-71-5	SELECT MEDICAL CORPORATION SEM TL B 1L USD 2.540% 03/06/25		01/11/2023	J.P. Morgan Sec		1,560,168	1,579,798	1,572,473	1,576,932		(1,562)		(1,562)		1,575,370		(15,202)	(15,202)	7,205	03/06/2025	3.C FE
BL2847-99-6	IMPERVA INC TL 1L USD 692.152% 01/10/26		03/31/2023	Redemption 100.0000		3,750	3,750	3,744	3,747		3		3		3,750				82	01/10/2026	4.B FE
BL3089-54-9	GENESEE & WYOMING INC. TERM 202.952% 12/30/26		03/31/2023	Redemption 100.0000		4,950	4,950	4,922	4,933		16		16		4,950				84	12/30/2026	3.B FE
BL3197-18-5	BELRON FINANCE US LLC BELRON TL B 1L USD 5.063% 10/30/26		03/31/2023	Redemption 100.0000		6,250	6,250	6,229	6,236		14		14		6,250				106	10/30/2026	3.B FE
BL3200-39-3	AMERICAN BUILDERS & CONTRACTOR TERM B 7.082% 01/15/27		03/31/2023	Redemption 100.0000		5,000	5,000	4,975	4,986		14		14		5,000				83	01/15/2027	3.B FE
BL3204-21-3	LPL HOLDINGS INC TL 172.955% 11/12/26		03/31/2023	Redemption 100.0000		2,787	2,787	2,780	2,783		4		4		2,787				27	11/12/2026	3.A FE
BL3207-42-2	UNIVAR USA INC TERM B5 7.024% 07/01/26		03/31/2023	Redemption 100.0000		1,250	1,250	1,247	1,248		2		2		1,250				21	07/01/2026	2.C FE
BL3208-77-6	VISTRA OPERATIONS COMPANY LLC TERM B3 21.318% 12/31/25		03/31/2023	Redemption 100.0000		3,481	3,481	3,481	3,481						3,481				55	12/31/2025	2.C FE
BL3286-66-5	NOURYON USA LLC SPCHEM TL B 1L USD 76.455% 10/01/25		03/31/2023	Redemption 100.0000		8,774	8,774	8,796	8,788		(13)		(13)		8,774				161	10/01/2025	4.A FE
BL3288-02-6	DAVITA INC DVA TL B 1L USD 6.847% 08/12/26		03/31/2023	Redemption 100.0000		26,463	26,463	26,583	26,463						26,463				419	08/12/2026	3.A FE
BL3290-24-6	REYNOLDS CONSUMER PRODUCTS LLC REYNOL TL 1L USD 6.832% 02/04/27		03/31/2023	Redemption 100.0000		4,072	4,072	4,067	4,069		7		7		4,072				65	02/04/2027	3.A FE
BL3291-84-8	SS&C TECHNOLOGIES INC TERM B5 6.775% 04/16/25		03/31/2023	Redemption 100.0000		5,062	5,062	5,068	5,062						5,062				80	04/16/2025	3.B FE
BL3292-64-8	TRANSDIGM INC TDG TL G 1L USD 0.000% 08/22/24		01/05/2023	Tax Free Exchange		2,372,681	2,373,750	2,370,783	2,372,673		7		7		2,372,681				(7,983)	08/22/2024	4.A FE
BL3545-27-6	CALPINE CORP CPN TL B9 1L USD 7.030% 04/01/26		03/30/2023	Redemption 100.0000		7,924	7,924	7,835	7,863		60		60		7,924				131	04/01/2026	3.A FE
BL3547-73-6	PG&E CORPORATION PCG TL B 1L USD 8.062% 06/23/25		03/28/2023	Redemption 100.0000		2,468	2,468	2,444	2,453		14		14		2,468				47	06/23/2025	3.C FE
BL3708-79-1	CAESARS RESORT COLLECTION LLC CGPHLC TL 1L - 6.446% 07/20/25		02/03/2023	Redemption 100.0000		279,028	279,028	280,016	279,683		(655)		(655)		279,028				2,331	07/20/2025	3.C FE
BL3753-47-4	SYNAPTICS INC SYNA TL B 1L USD 400.023% 12/02/28		03/31/2023	Redemption 100.0000		2,500	2,500	2,494	2,494		6		6		2,500				46	12/02/2028	3.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..BL3213-99-0	1011778 BC UNLIMITED LIABILITY BCULC TL B 1L USD 6.775% 11/19/26	A	03/31/2023	Redemption 100.0000		5,000	5,000	4,988	4,993		7		7		5,000				91	11/19/2026	3.B FE
..BL2764-07-6	CONTOURGLOBAL MIRROR 2SARL TL 3.438% 12/31/36	B	01/25/2023	Various		(1,321,109)	(1,321,109)	(1,650,581)	(1,321,715)					(165,212)	(1,321,109)	165,818		165,818		12/31/2036	2.B FE
..G2921#-AA-9	ECUADOR DIVERSIFIED PMT RTS US Banco Del Pacifico Sa Banco De 3.132% 12/20/24	D	03/20/2023	Redemption 100.0000		1,062,500	1,062,500	1,062,500	1,062,500		(139,988)		(139,988)		1,062,500				41,310	12/20/2024	4.A FE
..Q8438#-AA-3	74 Rickard Rd Sydney Univ Loan Notes 4.300% 01/05/51	B	03/06/2023	Redemption 100.0000		9,632	9,632	10,685							9,632	(1,052)		(1,052)	36	01/05/2051	1.C Z
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						10,670,197	10,692,912	9,857,718	10,282,089		35,109		35,109	(165,212)	10,682,702	164,766	(12,505)	152,261	139,673	XXX	XXX
2509999997. Total - Bonds - Part 4						2,259,244,677	2,355,058,187	2,249,251,205	1,491,997,634	152,962	8,258,911		8,411,873	180,265	2,261,328,866	2,452,472	(2,230,138)	222,334	25,640,358	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						2,259,244,677	2,355,058,187	2,249,251,205	1,491,997,634	152,962	8,258,911		8,411,873	180,265	2,261,328,866	2,452,472	(2,230,138)	222,334	25,640,358	XXX	XXX
..29273V-AN-0	ENERGY TRANSFER Junior Subordinated 6.500% 05/15/23		02/07/2023	SUMRIDGE PARTNERS LLC	400,000.000	375,840	0.00	400,000	345,000	55,000			55,000		400,000		(24,160)	(24,160)	6,067		3.B FE
..55336V-AU-4	MPLX LP Junior Subordinated 6.875% Perpet.		02/15/2023	Call 100.0000	10,000,000.000	10,000,000	0.00	9,939,722	9,870,000	69,722			69,722		9,939,722		60,278	60,278	343,750		3.A FE
..693475-BP-9	PNC FINANCIAL Junior Subordinated 6.250% 06/15/23		02/02/2023	Various	5,000,000.000	5,005,904	0.00	5,000,000							5,000,000		5,904	5,904			2.
..784860-AP-6	SVB FINANCIAL GR Junior Subordinated 4.250% 05/15/23		02/09/2023	Various	3,000,000.000	2,378,400	0.00	3,000,000	2,012,040	987,960			987,960		3,000,000		(621,600)	(621,600)	29,278		3.B FE
..G9078F-15-6	TRITON CONTAINER Preferred	D	03/28/2023	Various	120,000.000	2,497,847	0.00	3,000,000	2,169,720	830,280			830,280		3,000,000		(502,153)	(502,153)	5,489		3.B FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						20,257,991	XXX	21,339,722	14,396,760	1,942,962			1,942,962		21,339,722		(1,081,731)	(1,081,731)	384,584	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						20,257,991	XXX	21,339,722	14,396,760	1,942,962			1,942,962		21,339,722		(1,081,731)	(1,081,731)	384,584	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						20,257,991	XXX	21,339,722	14,396,760	1,942,962			1,942,962		21,339,722		(1,081,731)	(1,081,731)	384,584	XXX	XXX
..31340#-10-0	FEDERAL HOME LOAN BANK OF DES FEDERAL HOME LOAN BK/IOWA		03/13/2023	NON-BROKER TRADE	180,000.000	18,000,000		18,000,000	18,000,000						18,000,000						
.000000-00-0	GEORGIA RENEWABLE POWER GEORGIA RENEWABLE PWR OPER WAR		01/01/2023	NON-BROKER TRADE	137,500.000			1		1			1		1		(1)	(1)			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						18,000,000	XXX	18,000,001	18,000,000	1			1		18,000,001		(1)	(1)		XXX	XXX
5989999997. Total - Common Stocks - Part 4						18,000,000	XXX	18,000,001	18,000,000	1			1		18,000,001		(1)	(1)		XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						18,000,000	XXX	18,000,001	18,000,000	1			1		18,000,001		(1)	(1)		XXX	XXX
5999999999. Total - Preferred and Common Stocks						38,257,991	XXX	39,339,723	32,396,760	1,942,963			1,942,963		39,339,723		(1,081,732)	(1,081,732)	384,584	XXX	XXX
6009999999 - Totals						2,297,502,668	XXX	2,288,590,928	1,524,394,394	2,095,925	8,258,911		10,354,836	180,265	2,300,668,589	2,452,472	(3,311,870)	(859,398)	26,024,942	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Purchased Call/AI Powered US Equity Index/AIP000N8F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	06/30/2023		1,514,815	2570.9	51,108			6,393		29			(6,361)		3,782		0001
Purchased Call/AI Powered US Equity Index/AIP0000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/19/2023		1,338,627	2505	57,244			8,609		509			(7,078)		3,674		0001
Purchased Call/AI Powered US Equity Index/AIP000LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2021	05/12/2023		969,916	2503.39	37,378			2,121		7			(4,635)		1,645		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/08/2028		1,872,084	3298.5	117,994			91,799		27,140			(4,155)		21,845		0001
Purchased Call/AI Powered US Equity Index/AIP000MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2021	06/15/2023		1,797,840	2547.28	62,422			6,443		34			(7,708)		4,102		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/06/2029		701,970	3070.24	39,521			34,037		22,435			(1,392)		8,613		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/20/2028		1,227,751	3236.66	75,261			59,861		22,272			(2,651)		14,477		0001
Purchased Call/AI Powered US Equity Index/AIP0000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2021	08/02/2023		2,735,942	2551.66	101,275			17,150		427			(12,512)		7,973		0001
Purchased Call/AI Powered US Equity Index/AIP000NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2021	06/28/2023		2,730,699	2567.69	97,442			11,820		50			(12,043)		6,742		0001
Purchased Call/Nasdaq FC Index/NFC061X$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	03/18/2024		2,991,597	254.73	141,062			68,431		40,222			(17,437)		14,710		0001
Purchased Call/Merrill Lynch RPM Index/MLR161N$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025		4,479,496	227.45	156,878			155,808		145,944			(1,698)		31,479		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2024		1,694,091	257.88	63,030			28,523		132			(7,783)		8,042		0001
Purchased Call/Nasdaq FC Index/NFC1616$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2022	09/13/2024		4,942,906	227.15	184,460			136,908		306,164			(23,109)		29,837		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/21/2023		79,290	176.68	3,465			1,114		5,168			(426)		318		0001
Purchased Call/Nasdaq FC Index/NFC061G$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023		1,239,044	258.51	64,156			1,152					(7,935)		1,213		0001
Purchased Call/AI Powered US Equity Index/AIP000T$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2021	10/27/2023		1,365,107	2571.8	52,290			15,134		813			(6,481)		5,177		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2022	02/23/2024		633,976	259.16	24,105			10,934		34			(2,989)		3,009		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2023	03/03/2025		130,688	182.14	12,977			12,531		11,340			(497)		907		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC0611SD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/18/2021	.05/12/2023	.....	1,630,232	..... 248.21	80,534	.....	.....	 4,572	.....	 1,444	.....	.....	..... (10,004)	.....	 2,765	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000RS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.09/23/2021	.09/20/2023	.....	1,274,839	.....2541.08	46,693	.....	.....	11,064	.....	785	.....	.....	.....(5,771)	.....	 4,388	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/28/2021	.05/24/2023	.....	2,585,097	.....2532.15	92,606	.....	.....	 6,762	.....	 15	.....	.....	.....(11,441)	.....	 4,972	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/07/2021	.04/06/2023	.....	957,436	.....2522.54	34,197	.....	.....	236	.....	.....	.....	.....	..... (4,229)	.....	614	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/23/2021	.06/16/2023	.....	 1,701,701	.....2528.38	63,105	.....	.....	 6,671	.....	 79	.....	.....	.....(7,878)	.....	 3,908	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/07/2021	.05/05/2023	.....	550,411	.....2530.16	20,712	.....	.....	973	.....	.....	.....	.....	.....(2,561)	.....	852	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/04/2021	.05/03/2023	.....	 1,536,678	.....2540.15	52,933	.....	.....	 2,330	.....	.....	.....	.....	.....(6,534)	.....	 2,310	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/25/2021	.06/23/2023	.....	855,854	.....2563.09	31,078	.....	.....	 3,565	.....	 14	.....	.....	.....(3,849)	.....	 2,053	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM00019P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/20/2022	.05/22/2029	.....	 1,082,056	.....2983.14	60,379	.....	.....	53,006	.....	44,637	.....	.....	.....(2,124)	.....	13,415	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM00019H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/22/2022	.03/22/2029	.....	320,383	.....3093.43	18,134	.....	.....	15,486	.....	 9,538	.....	.....	.....(638)	.....	3,918	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/18/2021	.06/09/2023	.....	1,292,796	.....2546.14	46,707	.....	.....	 4,445	.....	 17	.....	.....	.....(5,770)	.....	 2,831	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000USL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.11/24/2021	.11/24/2023	.....	619,088	.....2572.83	19,345	.....	.....	 6,345	.....	508	.....	.....	.....(2,396)	.....	 2,500	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC0611SM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/20/2021	.05/19/2023	.....	1,786,923	..... 249.62	89,530	.....	.....	 5,944	.....	 1,465	.....	.....	.....(11,095)	.....	 3,274	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/18/2022	.02/21/2024	.....	202,164	..... 180.3	10,715	.....	.....	 4,798	.....	11,842	.....	.....	.....(1,316)	.....	957	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/25/2022	.04/25/2024	.....	310,397	..... 183.03	20,766	.....	.....	11,109	.....	15,436	.....	.....	.....(2,557)	.....	1,606	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611SF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/09/2022	.06/06/2024	.....	4,391,196	.....241.2	 164,868	.....	.....	98,462	.....	143,480	.....	.....	.....(20,434)	.....	23,914	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161MSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/16/2023	.03/14/2025	.....	 10,922,839	.....225.1	.....	382,944	.....	374,668	.....	410,337	.....	.....	..... (8,805)	.....	76,385	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611SE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/15/2022	.06/07/2024	.....	5,499,389	..... 242.11	195,806	.....	.....	 117,068	.....	172,184	.....	.....	.....(24,226)	.....	29,984	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1613$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/29/2022	. 07/21/2023	.....	 6,860,377	..... 237.7	249,938	.....	.....	77,674	.....	143,474	.....	.....	.....(62,389)	.....	19,001	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/08/2022	. 04/10/2023	.....	562,951	..... 184.97	20,097	.....	.....	498	.....	177	.....	.....	..... (4,929)	.....	466	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/20/2022	. 05/19/2023	.....	1,269,014	..... 181.62	48,319	.....	.....	 6,444	.....	19,750	.....	.....	.....(11,956)	.....	 2,325	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/20/2022	. 10/04/2024	.....	5,922,451	..... 222.03	242,741	.....	.....	185,895	.....	446,099	.....	.....	..... (30,176)	.....	36,449	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000LSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 05/24/2021	. 05/19/2023	.....	1,084,153	.....2525.08	39,909	.....	.....	 2,712	.....	 6	.....	.....	.....(5,058)	.....	 1,986	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000K$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 05/04/2021	. 04/28/2023	.....	890,965	.....2539.96	31,585	.....	.....	 1,179	.....	.....	.....	.....	.....(3,919)	.....	 1,234	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 04/21/2021	. 04/18/2023	.....	410,735	.....2541.99	13,977	.....	.....	327	.....	.....	.....	.....	.....(1,728)	.....	456	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP0000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 07/15/2021	. 07/14/2023	.....	 1,260,172	.....2541.13	43,000	.....	.....	 6,170	.....	138	.....	.....	.....(5,310)	.....	 3,379	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP0000$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 07/26/2021	. 07/21/2023	.....	417,786	.....2548.54	 15,152	.....	.....	 2,325	.....	 48	.....	.....	.....(1,879)	.....	 1,157	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 06/04/2021	. 06/02/2023	.....	561,991	.....2541.68	 19,541	.....	.....	 1,672	.....	 5	.....	.....	.....(2,415)	.....	 1,167	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 05/25/2021	. 05/23/2023	.....	 499,393	.....2524.99	18,437	.....	.....	 1,321	.....	 4	.....	.....	.....(2,279)	.....	951	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 04/23/2021	. 04/11/2023	.....	 434,742	.....2528.01	16,203	.....	.....	224	.....	.....	.....	.....	.....(2,011)	.....	377	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM00018X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 07/12/2022	. 07/06/2029	.....	2,628,559	.....2920.83	136,553	.....	.....	122,619	.....	129,265	.....	.....	.....(4,818)	.....	32,913	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 03/09/2022	. 03/08/2024	.....	 148,648	..... 181.36	 8,027	.....	.....	 3,771	.....	 8,276	.....	.....	..... (990)	.....	720	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 03/29/2022	. 03/28/2024	.....	566,487	..... 183.8	35,859	.....	.....	17,831	.....	27,003	.....	.....	.....(4,421)	.....	 2,825	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/12/2022	. 09/25/2024	.....	3,777,969	..... 220.05	 164,100	.....	.....	124,011	.....	305,337	.....	.....	.....(20,463)	.....	23,061	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/05/2022	. 09/20/2024	.....	 6,181,370	..... 225.03	260,055	.....	.....	194,080	.....	416,409	.....	.....	.....(32,361)	.....	37,558	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061J$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/07/2021	. 06/01/2023	.....	3,022,122	..... 251.11	151,296	.....	.....	 12,707	.....	 3,142	.....	.....	..... (18,691)	.....	 6,228	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061JS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/04/2021	06/02/2023		1,554,193	251.54	76,062			6,531		1,578			(9,434)		3,228		0001
Purchased Call/Nasdaq FC Index/NFC1616SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2022	09/23/2024		3,548,974	220.05	165,050			123,650		286,967			(20,478)		21,623		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	05/18/2023		438,096	182.04	16,058			2,129		6,072			(4,050)		794		0001
Purchased Call/AI Powered US Equity Index/AIP000NS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2021	06/27/2023		263,332	2569.34	9,205			1,103		4			(1,138)		646		0001
Purchased Call/AI Powered US Equity Index/AIP000PS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2021	08/09/2023		1,856,065	2554.98	66,586			11,912		329			(8,224)		5,560		0001
Purchased Call/AI Powered US Equity Index/AIP000RS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2021	09/26/2023		952,390	2568.82	29,635			7,279		357			(3,669)		3,335		0001
Purchased Call/AI Powered US Equity Index/AIP000MSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2021	06/20/2023		681,146	2528.38	27,931			3,081		35			(3,455)		1,604		0001
Purchased Call/AI Powered US Equity Index/AIP000NS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2021	06/23/2023		875,082	2557.06	32,072			3,692		18			(3,985)		2,099		0001
Purchased Call/AI Powered US Equity Index/AIP000NSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2021	07/07/2023		671,212	2540.81	27,039			3,627		54			(3,351)		1,739		0001
Purchased Call/AI Powered US Equity Index/AIP000JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2021	04/20/2023		1,389,679	2532.17	50,889			1,353					(6,389)		1,626		0001
Purchased Call/AI Powered Multi-Asset Index/AIM000285	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/07/2029		2,637,371	2898.09	132,537			122,201		139,236			(4,672)		33,474		0001
Purchased Call/Nasdaq FC Index/NFC1612S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/20/2023		4,916,949	228.36	209,345			46,740		215,833			(52,126)		11,581		0001
Purchased Call/Nasdaq FC Index/NFC1619SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023		10,362,913	220.44	385,348			239,623		776,098			(95,834)		40,591		0001
Purchased Call/Nasdaq FC Index/NFC1617SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2022	10/02/2024		3,988,707	217.34	186,858			142,748		354,561			(23,251)		24,504		0001
Purchased Call/Nasdaq FC Index/NFC061GSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2021	04/06/2023		917,966	258.27	45,352			315					(5,637)		588		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2025		2,613,328	226.79	91,728			90,342		88,580			(1,754)		18,327		0001
Purchased Call/Nasdaq FC Index/NFC061US0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/09/2024		864,658	268.69	44,276			17,262		2,725			(5,475)		3,814		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/21/2024		1,417,092	258.74	51,716			23,167		80			(6,356)		6,706		0001
Purchased Call/Nasdaq FC Index/NFC061ZSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/05/2023		4,303,004	241.68	157,552			14,902		21,319			(39,080)		6,662		0001
Purchased Call/Nasdaq FC Index/NFC1618SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2022	10/20/2023		8,600,232	219.63	327,418			184,075		666,086			(81,129)		32,069		0001
Purchased Call/Nasdaq FC Index/NFC1611S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	06/05/2024		2,730,786	240.77	127,141			75,423		91,002			(15,693)		14,854		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2021	05/26/2023		1,584,472	2536.9	57,175			4,353		10			(7,085)		3,103		0001
Purchased Call/AI Powered US Equity Index/AIP000KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2021	04/28/2023		429,309	2546.47	14,751			550					(1,827)		595		0001
Purchased Call/AI Powered US Equity Index/AIP000JSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2021	04/14/2023		1,498,432	2538.13	54,196			975					(6,719)		1,467		0001
Purchased Call/AI Powered US Equity Index/AIP000KSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2021	05/09/2023		500,005	2540.42	16,003			838					(1,978)		817		0001
Purchased Call/AI Powered US Equity Index/AIP0000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2021	07/28/2023		1,069,487	2552.93	39,098			6,409		139			(4,867)		3,053		0001
Purchased Call/AI Powered US Equity Index/AIP000PS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2021	08/04/2023		888,315	2553.51	32,561			5,623		144			(4,030)		2,610		0001
Purchased Call/AI Powered US Equity Index/AIP000SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2021	10/04/2023		2,051,402	2523.25	79,739			20,450		2,226			(9,856)		7,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2023		801,442	598.27	59,788			14,244		24,062			(7,390)		2,767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	06/11/2024		4,970,067	559.59	509,708			306,724		547,960			(62,826)		27,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2021	06/16/2023		14,969,798	272.63	373,352			57,125		87,571			(67,305)		34,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/25/2023		11,254,999	275.07	255,179			38,254		34,139			(63,330)		21,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025		72,075	575.79	9,485			9,159		8,658			(363)		500		0001
Purchased Call/Nasdaq FC Index/NFC1611$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/12/2024		3,094,234	233.35	123,247			74,710		145,430			(15,264)		16,967		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/14/2025		17,078,601	261.66	521,238			511,837		658,232			(10,644)		119,433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025		1,431,014	582.67	177,160			171,067		153,416			(6,786)		9,930		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.03/10/2023	.03/10/2025		476,090	558.51		60,178		58,688		69,067			(1,729)		3,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.03/30/2023	.03/28/2025		2,410,584	570.9		285,654		285,654		298,539			(392)		17,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.09/26/2022	.09/26/2024		1,299,018	545.93	152,505			113,803		186,868			(18,776)		7,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.09/30/2022	.09/30/2024		393,675	541.76	44,918			33,859		61,346			(5,530)		2,414		0001
Purchased Call/Nasdaq FC Index/NFC1618$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	.11/03/2022	.10/31/2024		8,504,942	220.49	320,291			255,382		678,267			(39,565)		53,605		0001
Purchased Call/Nasdaq FC Index/NFC061W$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	.03/04/2022	.03/01/2024		2,409,582	252.29	105,150			48,739		35,790			(13,039)		11,559		0001
Purchased Call/Nasdaq FC Index/NFC161F$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	.03/14/2023	.03/08/2024		9,878,191	229.77	348,409			328,514		505,133			(21,174)		47,879		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.08/06/2021	.08/04/2023		714,919	245.09	26,369			4,553		963			(3,260)		2,100		0001
Purchased Call/Nasdaq FC Index/NFC1610$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	.05/10/2022	.05/08/2023		3,313,018	240.9	117,622			12,069		20,981			(29,186)		5,345		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.07/23/2021	.07/14/2023		679,767	242.07	24,351			3,502		1,320			(3,014)		1,823		0001
Purchased Call/Nasdaq FC Index/NFC1617$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	.10/17/2022	.10/04/2024		4,256,188	221.37	175,491			134,602		328,344			(21,850)		26,194		0001
Purchased Call/Nasdaq FC Index/NFC1613$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	.09/08/2022	.07/12/2024		4,702,863	230.29	259,536			169,165		253,958			(32,401)		26,655		0001
Purchased Call/Nasdaq FC Index/NFC1614$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	.08/23/2022	.08/09/2023		9,587,598	240	367,387			133,485		173,313			(91,712)		28,719		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/10/2022	.05/03/2024		491,048	182.9	32,791			19,184		27,091			(4,322)		2,567		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.07/15/2021	.07/07/2023		2,004,394	240.02	81,727			10,952		5,679			(10,106)		5,193		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.07/28/2021	.07/21/2023		1,449,612	243.37	54,192			8,328		2,323			(6,734)		4,015		0001
Purchased Call/Nasdaq FC Index/NFC1613$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	.07/19/2022	.07/18/2024		4,933,428	230.89	266,142			174,858		260,152			(33,096)		28,140		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/23/2022	. 05/12/2023	.....	 7,781,658	..... 239.58	302,338	.....	.....	34,481	.....	74,343	.....	.....	.....(74,995)	.....	13,198	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 07/07/2021	. 07/06/2023	.....	 1,847,900	..... 241.14	66,444	.....	.....	 8,798	.....	 3,985	.....	.....	.....(8,210)	.....	 4,763	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/12/2022	. 05/10/2024	.....	3,310,620	..... 239.32	152,473	.....	.....	84,917	.....	115,804	.....	.....	..... (18,801)	.....	17,458	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/28/2022	. 09/14/2023	.....	6,221,743	..... 227.15	210,019	.....	.....	97,086	.....	318,465	.....	.....	.....(52,279)	.....	21,042	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/01/2022	. 07/24/2024	.....	4,333,306	..... 235.28	222,176	.....	.....	 147,860	.....	189,809	.....	.....	.....(27,603)	.....	24,872	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/14/2022	. 03/08/2024	.....	1,746,313	..... 245.45	88,805	.....	.....	41,795	.....	40,384	.....	.....	.....(10,958)	.....	 8,464	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/20/2022	. 05/22/2023	.....	313,314	..... 181.62	11,969	.....	.....	 1,682	.....	 5,064	.....	.....	..... (2,935)	.....	591	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/05/2022	. 10/05/2023	.....	8,252,201	..... 222.03	282,986	.....	.....	147,267	.....	566,159	.....	.....	.....(70,382)	.....	29,612	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/01/2022	. 02/27/2024	.....	1,484,925	.....253.4	69,911	.....	.....	31,987	.....	20,170	.....	.....	..... (8,645)	.....	 7,092	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/15/2022	. 06/07/2023	.....	 8,714,468	..... 242.11	272,356	.....	.....	50,596	.....	76,961	.....	.....	.....(67,498)	.....	18,807	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/03/2022	. 09/19/2024	.....	6,965,765	..... 226.03	270,819	.....	.....	202,035	.....	450,968	.....	.....	.....(33,762)	.....	42,285	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/09/2022	. 11/04/2024	.....	4,284,757	..... 214.8	199,182	4,185	.....	163,830	.....	414,904	.....	.....	.....(25,153)	.....	27,099	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/18/2022	. 05/10/2023	.....	8,254,148	..... 239.32	312,204	.....	.....	 33,759	.....	 78,743	.....	.....	.....(77,338)	.....	13,662	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/03/2022	. 04/30/2024	.....	554,378	..... 181.01	38,309	.....	.....	20,796	.....	34,968	.....	.....	..... (4,716)	.....	 2,887	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/25/2022	. 04/21/2023	.....	1,154,869	..... 183.21	42,093	.....	.....	 2,372	.....	 5,709	.....	.....	.....(10,574)	.....	 1,385	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061J$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/08/2021	. 06/02/2023	.....	3,156,094	..... 252.19	159,276	.....	.....	 13,675	.....	 2,681	.....	.....	.....(19,796)	.....	 6,556	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161M$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/15/2023	. 02/14/2025	.....	 6,826,018	..... 226.68	.....	235,297	.....	221,481	.....	226,100	.....	.....	.....(14,155)	.....	46,790	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061S$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/14/2021	. 12/08/2023	.....	2,185,135	..... 277.85	107,929	.....	.....	 37,458	.....	 1,791	.....	.....	.....(13,381)	.....	 9,078	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161A$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/10/2021	. 12/12/2023	.....	4,147,400	..... 265.08	155,528	.....	.....	 54,477	.....	 5	.....	.....	.....(19,122)	.....	17,367	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161A$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/21/2021	. 12/15/2023	.....	 1,979,886	..... 265.89	74,003	.....	.....	 26,407	.....	 2	.....	.....	..... (9,173)	.....	 8,339	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/23/2021	. 12/21/2023	.....	4,109,549	..... 277.79	217,979	.....	.....	 79,424	.....	 4,115	.....	.....	.....(26,963)	.....	17,508	.....	0001 .....

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Purchased Call/Merrill Lynch RPM Index/MLR161BSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2022	01/11/2024		2,033,451	265.39	75,671			29,635		3			(9,331)		9,000		0001
Purchased Call/Nasdaq FC Index/NFC061JSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/11/2021	06/08/2023		1,486,729	252.75	77,271			7,256		1,373			(9,566)		3,232		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/11/2021	08/10/2023		635,962	244.38	23,995			4,326		1,093			(2,963)		1,912		0001
Purchased Call/Nasdaq FC Index/NFC1610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/08/2022	05/17/2024		3,973,397	240.51	172,118			97,603		131,925			(21,243)		21,133		0001
Purchased Call/Nasdaq FC Index/NFC1613SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2022	07/27/2023		6,813,350	237.52	266,259			86,699		148,202			(66,229)		19,370		0001
Purchased Call/Nasdaq FC Index/NFC161AST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/19/2022	12/11/2024		5,251,290	220.16	274,853			234,475		423,246			(33,936)		34,248		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/11/2021	08/09/2023		2,549,191	244.6	94,315			17,009		4,169			(11,736)		7,636		0001
Purchased Call/Nasdaq FC Index/NFC1613SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/20/2022	07/18/2023		6,222,664	230.89	273,034			82,496		233,325			(68,315)		17,003		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/20/2021	08/22/2028		772,055	246.24	56,514			43,575		22,825			(1,988)		8,970		0001
Purchased Call/Nasdaq FC Index/NFC161ASS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2022	12/08/2023		7,763,903	221.38	295,310			205,883		560,448			(73,141)		32,255		0001
Purchased Call/Nasdaq FC Index/NFC1614SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2022	08/12/2024		2,836,974	243.52	118,132			81,461		87,113			(14,633)		16,602		0001
Purchased Call/Nasdaq FC Index/NFC1610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/03/2022	05/22/2024		2,232,713	236.46	102,681			59,578		90,311			(12,816)		11,947		0001
Purchased Call/Nasdaq FC Index/NFC1610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2023		7,818,358	238.85	303,979			37,876		89,199			(75,259)		13,878		0001
Purchased Call/Nasdaq FC Index/NFC161ASN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2024		7,355,111	220.38	340,150			288,115		588,257			(42,008)		47,775		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/19/2021	08/18/2023		1,964,798	244.56	75,841			14,541		3,615			(9,363)		6,084		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/27/2021	08/25/2023		445,330	246.31	18,422			3,718		633			(2,280)		1,413		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPUBMPRO8K5P83	12/13/2021	12/13/2023		21,439	177.41	952			335		1,376			(117)		90		0001
Purchased Call/Nasdaq FC Index/NFC1615SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2022	08/30/2024		3,217,647	228.07	151,853			109,191		191,866			(18,910)		19,166		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPUBMPRO8K5P83	07/01/2022	07/03/2023		737,658	179.78	31,277			8,035		22,628			(7,670)		1,872		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/04/2024	.....	342,279	182.98	23,549	.....	.....	13,909	.....	19,876	.....	.....	(2,895)	.....	1,860	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161D8C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2024	.....	4,394,261	256.93	162,581	.....	.....	80,813	.....	782	.....	.....	(20,035)	.....	21,911	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2023	.....	5,474,154	235.83	240,631	.....	.....	35,488	.....	106,240	.....	.....	(59,745)	.....	10,528	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/17/2025	.....	75,831	179.38	6,104	.....	.....	6,012	.....	7,635	.....	.....	(117)	.....	531	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2025	.....	125,950	180.94	10,630	.....	.....	10,586	.....	11,836	.....	.....	(58)	.....	889	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161CSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2022	03/11/2024	.....	1,007,681	259.14	36,026	.....	.....	17,106	.....	76	.....	.....	(4,443)	.....	4,906	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061GSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2023	.....	1,806,752	260.2	86,435	.....	.....	1,635	.....	.....	.....	.....	(11,275)	.....	1,769	.....	0001 .....
Purchased Call/MSCI EAFE/MXE0132S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/08/2023	.....	1,535,000	2344.82	112,823	.....	.....	3,594	.....	3,594	(4,485)	.....	.....	.....	4,580	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161D8R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2024	.....	2,010,193	259.23	73,008	.....	.....	37,761	.....	264	.....	.....	(8,990)	.....	10,228	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2022	05/17/2024	.....	4,359,651	236.65	207,927	.....	.....	118,367	.....	174,148	.....	.....	(25,737)	.....	23,187	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024	.....	5,173,354	223.91	219,515	.....	.....	188,349	.....	366,124	.....	.....	(27,120)	.....	33,794	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161D8O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2022	04/10/2024	.....	3,503,592	258.32	126,820	.....	.....	65,284	.....	555	.....	.....	(15,588)	.....	17,780	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161ES4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2022	04/25/2024	.....	1,891,183	255.73	67,607	.....	.....	36,208	.....	656	.....	.....	(8,331)	.....	9,787	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/04/2022	04/19/2023	.....	6,958,312	252.74	254,458	.....	.....	12,654	.....	.....	.....	.....	(62,859)	.....	7,938	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061US6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2022	01/12/2024	.....	2,683,557	267.97	112,974	.....	.....	44,887	.....	9,242	.....	.....	(14,077)	.....	11,898	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/08/2022	06/03/2024	.....	2,444,519	240.77	114,036	.....	.....	67,431	.....	81,289	.....	.....	(14,088)	.....	13,266	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061XSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2022	03/21/2024	.....	3,017,525	254.43	149,683	.....	.....	73,073	.....	41,863	.....	.....	(18,471)	.....	14,900	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2022	11/18/2024	.....	3,710,484	219.74	169,270	.....	.....	139,383	.....	303,430	.....	.....	(20,920)	.....	23,747	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/11/2022	06/16/2023	.....	3,272,431	177.92	142,182	.....	.....	30,234	.....	121,351	.....	.....	(35,333)	.....	7,515	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/10/2022	08/02/2024	.....	5,421,094	239.54	262,905	.....	.....	177,789	.....	198,065	.....	.....	(32,610)	.....	31,406	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161F$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/17/2023	. 03/13/2025	.....	 8,191,182	.....225.8	.....	426,566	.....	417,998	.....	548,241	.....	.....	..... (9,250)	.....	57,242	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/23/2022	. 06/16/2023	.....	6,332,928	..... 227.45	 270,106	.....	.....	57,645	.....	297,459	.....	.....	.....(67,520)	.....	14,544	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161E$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/06/2022	. 05/06/2024	.....	901,067	.....252.5	31,532	.....	.....	17,415	.....	632	.....	.....	.....(3,891)	.....	 4,728	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/08/2022	. 08/01/2024	.....	4,296,758	..... 239.83	205,326	.....	.....	139,014	.....	154,861	.....	.....	.....(25,557)	.....	24,867	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/17/2022	. 10/06/2023	.....	9,262,985	..... 218.13	350,483	.....	.....	184,291	.....	769,709	.....	.....	..... (87,148)	.....	33,328	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/05/2022	. 07/05/2023	.....	 949,450	..... 179.27	39,877	.....	.....	 10,436	.....	31,690	.....	.....	.....(9,833)	.....	 2,435	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/09/2022	. 06/07/2024	.....	 234,962	..... 182.09	16,565	.....	.....	 9,893	.....	14,608	.....	.....	.....(2,045)	.....	 1,281	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061JST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/15/2021	. 06/13/2023	.....	 925,272	..... 255.61	46,298	.....	.....	 4,655	.....	451	.....	.....	.....(5,724)	.....	 2,083	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/21/2022	. 11/08/2023	.....	 15,013,898	..... 216.02	590,831	.....	.....	362,769	.....	 1,373,629	.....	.....	..... (146,245)	.....	58,545	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 08/18/2021	. 08/01/2023	.....	140,000	.....243.5	 5,462	.....	.....	937	.....	259	.....	.....	..... (689)	.....	406	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/05/2022	. 04/05/2024	.....	5,255,937	..... 257.51	234,486	.....	.....	119,302	.....	62,908	.....	.....	.....(28,923)	.....	26,495	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/10/2022	. 06/10/2024	.....	2,799,623	..... 233.35	119,599	.....	.....	71,914	.....	131,599	.....	.....	.....(14,791)	.....	15,317	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161F$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/28/2023	. 03/14/2025	.....	5,145,685	..... 231.81	.....	235,346	.....	232,124	.....	278,441	.....	.....	.....(3,997)	.....	35,985	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/03/2022	. 05/31/2024	.....	5,588,045	..... 241.51	262,368	.....	.....	153,860	.....	179,048	.....	.....	.....(32,387)	.....	30,220	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/01/2022	. 11/22/2023	.....	9,918,390	..... 220.45	367,515	 8,376	.....	246,238	.....	744,311	.....	.....	.....(93,083)	.....	39,877	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/06/2022	. 09/30/2024	.....	2,937,353	..... 217.34	140,301	.....	.....	106,292	.....	 261,067	.....	.....	..... (17,388)	.....	18,012	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/06/2023	. 02/02/2024	.....	8,233,431	..... 232.91	.....	294,536	.....	251,583	.....	347,278	.....	.....	.....(44,589)	.....	37,816	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161F$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/13/2023	. 03/08/2024	.....	5,681,479	..... 224.79	.....	223,774	.....	213,104	.....	365,127	.....	.....	.....(12,050)	.....	27,538	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/19/2022	. 04/01/2024	.....	2,570,346	..... 257.84	123,914	.....	.....	 62,465	.....	29,665	.....	.....	.....(15,298)	.....	12,887	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/17/2022	. 09/22/2023	.....	9,342,674	..... 221.45	344,029	.....	.....	168,328	.....	659,072	.....	.....	..... (86,102)	.....	32,345	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161F$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/20/2023	. 03/15/2024	.....	7,649,189	.....228.9	.....	304,020	.....	292,886	.....	409,352	.....	.....	.....(12,564)	.....	37,452	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 09/30/2022	. 10/01/2024	.....	 975,464	..... 539.11	114,422	.....	.....	 86,288	.....	155,772	.....	.....	..... (14,068)	.....	 5,987	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/06/2023	12/13/2024		20,969,116	267.5	584,186	1,608		501,080		548,250			(72,232)		136,977		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/09/2023	01/07/2025		6,913,544	263.23		202,662		180,116		239,639			(23,248)		46,059		0001
Purchased Call/Nasdaq FC Index/NFC1610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/22/2023		3,189,462	236.46	127,634			18,146		55,756			(31,814)		6,019		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/17/2023	03/14/2025		15,156,433	262.27		471,781		464,990		566,278			(8,401)		105,991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2023	03/28/2025		638,665	575.62		72,361		72,361		79,319			(99)		4,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/20/2024		1,863,590	549.53	220,276			163,460		254,730			(27,195)		11,323		0001
Purchased Call/Nasdaq FC Index/NFC1610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/24/2024		4,781,858	236.9	246,904			142,860		189,772			(30,562)		25,647		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/17/2023	01/17/2024		568,518	214.21		20,069		16,088		8,705			(4,014)		2,542		0001
Purchased Call/Nasdaq FC Index/NFC1617$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2022	09/27/2023		8,286,204	219.71	297,347			148,980		638,392			(74,438)		29,095		0001
Purchased Call/Nasdaq FC Index/NFC1612$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/16/2023		10,559,151	228.36	438,099			93,273		462,646			(109,093)		24,249		0001
Purchased Call/Nasdaq FC Index/NFC1615$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2022	08/27/2024		1,565,648	233.08	72,800			51,449		76,287			(8,962)		9,299		0001
Purchased Call/Nasdaq FC Index/NFC161A$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2022	11/29/2024		5,030,076	224.45	208,140	13,743		188,004		349,539			(26,187)		32,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/30/2023	03/19/2024		13,547,618	263.07		304,518		296,300		390,580			(9,779)		66,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/16/2024		2,962,367	558.58	340,968			250,450		362,401			(41,980)		17,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/17/2024		270,609	557.57	31,499			23,148		34,691			(3,873)		1,640		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/08/2024		175,939	535.1	22,045			16,860		29,166			(2,710)		1,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/08/2024		1,586,479	540.59	188,474			144,142		243,279			(23,173)		9,799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/18/2024		3,486,650	549.32	411,076			319,162		490,620			(50,611)		21,728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/21/2024		69,027	544.54	8,615			6,742		10,495			(1,061)		431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/25/2025		781,988	563.82	88,990			88,501		108,761			(851)		5,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/26/2025		197,885	559.96	23,390			23,262		28,459			(223)		1,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2023	03/28/2025		2,503,521	573.46	283,950			283,597		303,952			(706)		17,678		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/21/2025		15,290,535	264.4	459,833			456,057		522,366			(5,055)		107,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/19/2023		19,536,387	274.38	444,197			59,322		64,712			(110,135)		35,790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	07/14/2023		8,405,229	276.87	265,157			38,314		26,511			(32,978)		22,541		0001
Purchased Call/Nasdaq FC Index/NFC1617$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2022	10/04/2023		9,421,938	222.2	316,794			164,481		640,865			(79,014)		33,720		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	12/27/2023		11,959,868	267.51	449,318			166,703		10			(55,415)		51,527		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/18/2024		1,242,122	258.16	44,498			21,557		139			(5,488)		6,108		0001
Purchased Call/Nasdaq FC Index/NFC061Y$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/12/2024		2,246,922	249.8	108,510			56,588		43,600			(13,462)		11,433		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161DSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/16/2024		4,670,932	259	169,088			88,371		690			(20,761)		23,892		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/29/2024		311,470	181.01	21,398			11,597		19,615			(2,634)		1,620		0001
Purchased Call/Nasdaq FC Index/NFC061HS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2021	04/14/2023		1,352,015	260.32	64,992			1,169					(8,064)		1,324		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024		65,992	184.83	4,494			2,380		3,033			(555)		339		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2022	05/10/2024		566,322	181.46	38,027			21,131		35,154			(4,683)		2,986		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/23/2024		1,424,949	251.18	52,389			30,059		1,492			(6,454)		7,634		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2024		136,137	213.06		4,806		3,932		2,249			(882)		615		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2021	11/30/2023		3,115,389	239.46	111,498			37,268		27,972			(13,765)		12,736		0001
Purchased Call/Nasdaq FC Index/NFC161F$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2025		1,408,203	231.26		65,219		64,256		77,835			(1,202)		9,875		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/20/2024		1,305,621	250.6	49,732			28,446		1,462			(6,145)		6,969		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2021	11/24/2023		2,142,309	244.05	62,333			20,415		10,007			(7,714)		8,650		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/15/2023		2,588,411	240.92	96,525			34,431		20,413			(11,951)		10,902		0001
Purchased Call/Nasdaq FC Index/NFC1615$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/29/2022	08/25/2023		6,610,564	238.96	210,045			85,696		139,457			(52,302)		20,976		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/15/2024		126,819	181.33	7,241			3,471		7,175			(893)		621		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	04/12/2024		330,790	184.19	20,954			10,863		15,801			(2,586)		1,683		0001
Purchased Call/Nasdaq FC Index/NFC161G$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2023	03/22/2024		8,639,141	233.82		318,322		314,503		367,797			(6,100)		42,720		0001

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Purchased Call/AI Powered US Equity Index/AIP000QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2021	09/01/2023		821,707	2589.49	28,085			5,954		114			(3,487)		2,669		0001
Purchased Call/AI Powered US Equity Index/AIP000LSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2021	05/26/2023		716,235	2536.14	25,824			1,963		5			(3,193)		1,403		0001
Purchased Call/Nasdaq FC Index/NFC161A9K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2023		5,085,620	224.16	164,715			112,588		320,807			(40,736)		20,960		0001
Purchased Call/Nasdaq FC Index/NFC061WSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024		2,246,626	253.95	102,152			47,189		29,936			(12,619)		10,778		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2025		388,199	181.39	39,014			37,783		35,123			(1,281)		2,701		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/12/2024		349,127	184.09	22,074			11,473		16,816			(2,731)		1,776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2021	12/08/2028		1,409,831	240.38	100,662			81,869		54,192			(3,543)		16,824		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/14/2024		306,398	179.2	23,746			14,352		23,341			(2,928)		1,684		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/21/2024		91,197	179.1	6,603			4,071		7,057			(815)		505		0001
Purchased Call/Nasdaq FC Index/NFC061JSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2021	06/14/2023		3,025,403	257.7	140,629			14,323		792			(17,371)		6,857		0001
Purchased Call/Nasdaq FC Index/NFC161GS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2023	03/22/2024		10,411,904	231.04	406,339			398,849		507,254			(9,262)		51,486		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/22/2023		436,945	178.84	18,843			4,264		14,585			(4,649)		1,042		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/28/2023		1,295,031	181.01	48,952			3,671		18,350			(12,104)		1,793		0001
Purchased Call/Nasdaq FC Index/NFC061IS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2021	05/05/2023		1,428,572	252.29	61,871			2,910		7			(7,682)		2,212		0001
Purchased Call/AI Powered US Equity Index/AIP000US6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/14/2023		1,002,936	2604.15	36,167			11,319		411			(4,474)		3,963		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/16/2022	.05/16/2024	.....	 457,489	..... 182.67	30,765	.....	.....	17,349	.....	26,292	.....	.....	.....(3,789)	.....	 2,430	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/23/2022	.05/23/2024	.....	 273,899	..... 182.15	18,406	.....	.....	10,554	.....	16,536	.....	.....	.....(2,266)	.....	 1,467	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/12/2022	.05/10/2023	.....	 570,728	..... 181.46	22,111	.....	.....	 2,412	.....	 8,370	.....	.....	.....(5,504)	.....	945	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/30/2022	.06/21/2024	.....	6,371,503	..... 230.21	304,464	.....	.....	188,482	.....	344,066	.....	.....	.....(37,831)	.....	 35,294	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061LSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/29/2021	.07/21/2023	.....	 1,877,143	..... 267.83	97,195	.....	.....	14,916	.....	177	.....	.....	.....(12,041)	.....	 5,199	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061HSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/26/2021	.04/21/2023	.....	1,385,970	..... 257.46	70,368	.....	.....	 1,949	.....	.....	.....	.....	.....(8,736)	.....	 1,662	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161CSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/25/2022	.02/26/2024	.....	6,313,738	..... 259.16	232,346	.....	.....	 105,786	.....	357	.....	.....	..... (28,606)	.....	30,108	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618SV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/02/2022	.11/01/2024	.....	5,499,040	..... 219.48	219,332	.....	.....	175,492	.....	453,983	.....	.....	.....(27,121)	.....	34,690	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/06/2022	.12/05/2024	.....	6,405,026	..... 222.61	269,782	.....	.....	227,840	.....	474,437	.....	.....	.....(33,302)	.....	41,570	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061IS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/17/2021	.05/12/2023	.....	 1,171,237	..... 244.25	64,532	.....	.....	 3,653	.....	 3,898	.....	.....	.....(7,980)	.....	 1,987	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161DSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/01/2022	.04/03/2024	.....	 1,763,160	..... 257.67	63,826	.....	.....	32,220	.....	288	.....	.....	.....(7,837)	.....	 8,864	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/14/2022	.04/17/2024	.....	 276,872	..... 184.18	17,997	.....	.....	 9,417	.....	13,364	.....	.....	.....(2,207)	.....	 1,418	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/13/2022	.05/13/2024	.....	 103,931	..... 182.27	 6,974	.....	.....	 3,914	.....	 6,119	.....	.....	..... (859)	.....	550	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/25/2022	.01/23/2024	.....	 727,237	..... 259.53	34,163	.....	.....	13,992	.....	 5,412	.....	.....	.....(4,226)	.....	 3,286	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614SC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/05/2022	.08/07/2024	.....	5,004,583	..... 241.28	232,195	.....	.....	159,126	.....	169,792	.....	.....	.....(28,902)	.....	29,140	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061ISA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/14/2021	.05/12/2023	.....	 3,000,730	..... 245.58	162,478	.....	.....	 9,206	.....	 6,805	.....	.....	..... (20,116)	.....	 5,089	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061JSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/16/2021	.06/15/2023	.....	2,315,146	..... 256.04	111,532	.....	.....	 11,511	.....	 1,112	.....	.....	.....(13,772)	.....	 5,282	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/10/2023	.03/07/2025	.....	5,385,444	..... 226.82	.....	239,085	.....	233,172	.....	347,612	.....	.....	.....(6,639)	.....	37,476	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061XSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/22/2022	.03/22/2024	.....	4,149,833	..... 256.66	189,230	.....	.....	92,715	.....	50,190	.....	.....	.....(23,358)	.....	20,521	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161FS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/27/2022	.05/28/2024	.....	 151,295	..... 253.14	 5,462	.....	.....	 3,178	.....	117	.....	.....	..... (672)	.....	815	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/28/2021	. 05/26/2023	.....	2,481,850	..... 251.73	120,647	.....	.....	 9,190	.....	 1,616	.....	.....	.....(14,995)	.....	4,861	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061JSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/09/2021	. 06/09/2023	.....	 1,736,868	..... 252.81	91,752	.....	.....	 8,733	.....	 1,650	.....	.....	.....(11,332)	.....	3,803	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061LSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/23/2021	. 07/24/2023	.....	54,372	..... 270.2	 2,653	.....	.....	416	.....	 3	.....	.....	..... (327)	.....	153	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061NSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/27/2021	. 08/25/2023	.....	2,221,717	..... 270.92	119,539	.....	.....	24,157	.....	483	.....	.....	.....(14,846)	.....	7,050	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC0610SB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/16/2022	. 09/15/2023	.....	1,085,983	..... 272.21	36,047	.....	.....	 8,599	.....	336	.....	.....	.....(4,620)	.....	3,684	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 09/02/2021	. 08/25/2023	.....	 1,510,848	..... 248.18	58,260	.....	.....	11,770	.....	 1,400	.....	.....	.....(7,234)	.....	4,794	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 03/25/2022	. 03/22/2024	.....	2,142,458	..... 235.51	73,891	.....	.....	36,280	.....	39,299	.....	.....	.....(9,142)	.....	 10,594	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/14/2022	. 10/10/2023	.....	 7,000,816	..... 217.31	269,163	.....	.....	144,504	.....	604,505	.....	.....	.....(67,328)	.....	25,454	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 11/18/2021	. 11/16/2023	.....	1,853,764	..... 244.92	66,531	.....	.....	20,977	.....	 7,266	.....	.....	.....(8,218)	.....	 7,358	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613SU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/02/2022	. 07/26/2024	.....	4,549,271	..... 231.68	262,985	.....	.....	175,451	.....	232,394	.....	.....	.....(32,637)	.....	26,166	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC0610SM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/28/2021	. 09/22/2023	.....	1,833,236	..... 265.14	93,840	.....	.....	 22,533	.....	 2,253	.....	.....	..... (11,600)	.....	 6,347	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617SP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/19/2022	. 10/09/2023	.....	5,188,236	..... 218.13	194,456	.....	.....	104,058	.....	431,251	.....	.....	.....(48,623)	.....	18,815	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 10/07/2021	. 09/22/2023	.....	2,142,248	..... 242.97	80,970	.....	.....	 19,495	.....	 7,759	.....	.....	..... (10,027)	.....	 7,417	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611SN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/10/2022	. 06/11/2024	.....	 1,011,723	..... 233.35	47,855	.....	.....	 28,726	.....	47,534	.....	.....	.....(5,884)	.....	 5,541	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2022	. 12/05/2023	.....	8,895,495	..... 222.61	304,930	 7,112	.....	215,653	.....	605,922	.....	.....	.....(76,052)	.....	36,736	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/23/2023	. 12/23/2024	.....	1,250,566	..... 219.13	36,751	22,582	.....	 52,223	.....	104,530	.....	.....	.....(6,948)	.....	 8,234	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611SH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/13/2022	. 06/07/2024	.....	4,239,344	..... 241.23	146,702	.....	.....	 87,712	.....	138,508	.....	.....	..... (18,176)	.....	23,114	.....	0001 .....
Purchased Call/Nasdaq-100 Index/NDX0210S4 .	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 12/08/2022	. 12/08/2028	.....	 1,748,000	.....11637.5	550,620	.....	.....	698,372	.....	698,372	225,414	.....	.....	.....	20,859	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ASF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/06/2022	. 12/01/2023	.....	7,041,363	..... 224.59	242,043	.....	.....	164,125	.....	434,445	.....	.....	.....(59,983)	.....	28,845	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 03/22/2022	. 03/21/2024	.....	4,196,411	..... 235.03	154,067	.....	.....	 75,230	.....	 80,346	.....	.....	.....(19,019)	.....	20,722	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	. 05/20/2022	. 05/21/2024	.....	 362,906	..... 181.62	24,170	.....	.....	 13,811	.....	 22,708	.....	.....	.....(2,972)	.....	 1,939	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/14/2022	.06/14/2024	.....	 981,307	..... 179.2	77,229	.....	.....	46,613	.....	74,756	.....	.....	.....(9,508)	.....	 5,393	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618SY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/15/2022	.11/02/2023	.....	9,447,002	..... 215.58	356,718	.....	.....	212,943	.....	 880,172	.....	.....	.....(88,541)	.....	36,337	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/11/2022	.11/08/2024	.....	7,462,697	..... 214.03	409,836	.....	.....	333,074	.....	739,810	.....	.....	.....(50,773)	.....	47,360	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612SM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/01/2022	.07/02/2024	.....	 634,392	..... 229.41	30,070	.....	.....	 18,944	.....	35,512	.....	.....	.....(3,697)	.....	 3,557	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000U8H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.12/14/2021	.11/22/2023	.....	2,493,699	.....2566.07	84,677	.....	.....	27,579	.....	 2,262	.....	.....	..... (10,500)	.....	10,026	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/19/2022	.04/19/2024	.....	 351,486	..... 184.63	23,163	.....	.....	 12,201	.....	 16,437	.....	.....	.....(2,852)	.....	 1,805	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061TSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/07/2022	.01/05/2024	.....	2,544,682	..... 270.55	119,079	.....	.....	45,901	.....	 6,568	.....	.....	.....(14,734)	.....	11,144	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/12/2022	.05/10/2024	.....	 199,308	..... 181.45	 13,194	.....	.....	 7,371	.....	 12,153	.....	.....	.....(1,629)	.....	 1,051	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/30/2022	.06/30/2023	.....	 209,885	..... 179.36	 8,962	.....	.....	 2,241	.....	 6,753	.....	.....	.....(2,210)	.....	524	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/01/2022	.05/31/2024	.....	 426,530	..... 183.15	28,671	.....	.....	 16,758	.....	 24,300	.....	.....	.....(3,531)	.....	 2,307	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/01/2022	.05/31/2024	.....	 925,153	..... 182.96	63,095	.....	.....	36,921	.....	53,447	.....	.....	.....(7,779)	.....	 5,003	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/31/2023	.03/28/2024	.....	6,557,134	..... 266.8	143,601	.....	.....	143,601	.....	143,483	.....	.....	.....	.....	32,696	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/05/2022	.04/04/2023	.....	 640,326	..... 183.62	 22,484	.....	.....	186	.....	208	.....	.....	..... (5,552)	.....	335	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/13/2022	.04/13/2023	.....	 376,090	..... 184.19	 12,452	.....	.....	436	.....	423	.....	.....	.....(3,250)	.....	355	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/21/2022	.04/19/2024	.....	2,681,324	..... 248.45	113,418	.....	.....	60,294	.....	56,806	.....	.....	..... (14,067)	.....	13,769	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/20/2022	.04/19/2024	.....	 354,446	..... 185.31	22,777	.....	.....	12,059	.....	15,653	.....	.....	.....(2,816)	.....	1,820	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.09/22/2021	.09/22/2026	.....	 84,749	..... 242.97	5,170	.....	.....	3,600	.....	2,177	.....	.....	.....(255)	.....	791	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/22/2022	.12/20/2024	.....	6,476,514	..... 218.92	288,659	 8,037	.....	258,199	.....	544,265	.....	.....	.....(36,634)	.....	42,544	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161G$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/27/2023	.03/27/2024	.....	3,794,715	..... 233.36	.....	145,977	.....	145,189	.....	172,310	.....	.....	.....(1,173)	.....	18,895	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.12/29/2021	.12/28/2023	.....	4,642,272	..... 242.14	170,585	.....	.....	63,906	.....	33,168	.....	.....	.....(21,123)	.....	20,037	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/29/2022	.07/26/2024	.....	7,201,565	..... 237.52	359,443	.....	.....	240,131	.....	286,148	.....	.....	.....(44,636)	.....	41,421	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC0610$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/22/2021	.09/19/2023	.....	2,919,522	 269	124,123	.....	.....	29,237	.....	1,743	.....	.....	.....(15,346)	.....	10,021	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/19/2022	.01/12/2024	.....	3,894,613	..... 267.04	178,928	.....	.....	70,923	.....	14,598	.....	.....	.....(22,233)	.....	17,267	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/22/2021	.10/20/2028	.....	 132,473	..... 244.83	 9,432	.....	.....	 7,502	.....	 4,220	.....	.....	.....(332)	.....	1,562	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/12/2022	.08/14/2023	.....	5,386,986	..... 243.52	142,644	.....	.....	54,516	.....	69,361	.....	.....	..... (36,070)	.....	16,441	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/23/2022	.06/23/2023	.....	 7,497,117	..... 231.18	279,578	.....	.....	65,115	.....	263,595	.....	.....	..... (69,860)	.....	17,983	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/26/2022	.04/26/2024	.....	 279,177	..... 182.08	18,537	.....	.....	 9,943	.....	16,157	.....	.....	.....(2,282)	.....	 1,447	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/05/2022	.05/03/2024	.....	 67,614	..... 182.03	 4,659	.....	.....	 2,557	.....	 3,981	.....	.....	..... (575)	.....	353	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/13/2022	.05/14/2024	.....	 436,862	..... 182.27	29,313	.....	.....	16,469	.....	25,763	.....	.....	.....(3,604)	.....	 2,315	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/10/2022	.06/10/2024	.....	 309,319	..... 181.3	22,828	.....	.....	13,690	.....	20,407	.....	.....	.....(2,811)	.....	 1,692	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/04/2022	.11/05/2024	.....	527,709	..... 214.8	24,116	.....	.....	19,346	.....	51,026	.....	.....	.....(2,965)	.....	3,340	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/09/2022	06/02/2023		6,635,944	240.77	254,752			43,953		68,872			(63,169)		13,785		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/03/2023		62,797	241.52	2,270			578		315			(281)		224		0001
Purchased Call/Nasdaq FC Index/NFC061Z$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/27/2022	04/25/2023		5,989,026	246.8	192,152			12,810		179			(47,743)		7,837		0001
Purchased Call/Nasdaq FC Index/NFC061U$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2022	01/19/2024		1,712,421	259.53	83,773			33,959		12,559			(10,399)		7,684		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023		1,368,573	208.67	48,584			23,482		23,414			(12,013)		4,738		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2024		898,110	183.52	62,149			36,914		50,446			(7,652)		4,897		0001
Purchased Call/Nasdaq FC Index/NFC061H$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2021	04/21/2023		1,552,170	259.16	78,340			2,168					(9,725)		1,862		0001
Purchased Call/Nasdaq FC Index/NFC061J$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/18/2021	06/16/2023		2,478,136	255.08	132,733			13,916		1,633			(16,392)		5,691		0001
Purchased Call/Nasdaq FC Index/NFC061J$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/04/2021	06/02/2023		2,167,418	248.78	120,593			10,330		4,708			(14,924)		4,502		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Y$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2021	04/04/2023		542,771	175.11	21,222			87		23,064			(2,606)		284		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2021	05/04/2023		132,552	176.14	5,183			235		5,354			(639)		202		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2021	05/22/2023		142,241	177.02	5,547			389		5,418			(683)		268		0001
Purchased Call/Nasdaq FC Index/NFC1611$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2022	06/09/2023		5,022,275	237.74	158,306			30,412		85,299			(39,321)		10,997		0001
Purchased Call/Nasdaq FC Index/NFC061K$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2021	06/20/2023		834,104	256.28	46,006			5,073		441			(5,689)		1,965		0001
Purchased Call/Nasdaq FC Index/NFC061Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2022	04/24/2024		2,574,147	245.12	110,880			59,412		65,888			(13,706)		13,304		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2022	04/26/2023		376,422	182.08	13,399			1,050		3,598			(3,755)		502		0001
Purchased Call/Nasdaq FC Index/NFC061K$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2021	06/27/2023		577,371	261.19	30,852			3,700		109			(3,815)		1,417		0001
Purchased Call/Nasdaq FC Index/NFC061L$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/09/2021	07/28/2023		1,982,184	264.74	107,840			17,669		674			(13,420)		5,659		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/26/2024		4,935,066	234.26	194,832			80,723		92,063			(24,087)		22,408		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061M$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2021	08/11/2023		1,114,922	265.65	58,998			10,769		497			(7,306)		3,365		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/11/2023		598,188	181.45	22,647			2,497		8,892			(5,586)		1,002		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/07/2021	05/08/2023		252,546	177.65	9,824			500		8,205			(1,210)		407		0001
Purchased Call/Nasdaq FC Index/NFC1611$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/14/2024		4,332,328	228.9	210,668			128,307		246,717			(26,142)		23,810		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/15/2023		2,344,940	241.58	82,523			29,413		17,084			(10,207)		9,877		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/12/2023		84,449	177.68	3,285			186		2,786			(406)		143		0001
Purchased Call/Nasdaq FC Index/NFC1611$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	05/30/2024		3,006,940	241.8	138,616			81,421		94,837			(17,160)		16,243		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/15/2024		1,574,432	235.51	53,833			23,842		27,008			(6,664)		7,382		0001
Purchased Call/Nasdaq FC Index/NFC161G$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025		5,059,626	232.98		247,025		246,814		272,719			(532)		35,728		0001
Purchased Call/Nasdaq FC Index/NFC1612$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/05/2022	07/01/2024		2,861,332	229.41	140,485			88,742		160,000			(17,382)		16,026		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/21/2024		3,041,383	234.47	103,138			46,371		58,371			(12,766)		14,394		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/15/2024		1,629,978	234.85	59,247			31,040		32,967			(7,330)		8,327		0001
Purchased Call/Nasdaq FC Index/NFC1619$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/10/2022	11/09/2023		10,452,364	214.03	461,810			285,290		1,040,378			(114,230)		40,850		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/16/2024		1,460,182	234.64	50,956			22,657		27,319			(6,335)		6,857		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2022	09/04/2024		796,543	230.58	24,545			17,959		26,185			(3,088)		4,767		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/19/2024		3,000,133	236.48	93,376			49,548		52,903			(11,556)		15,406		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	08/31/2023		2,720,275	248.5	101,805			21,285		2,627			(12,569)		8,806		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/03/2023		694,588	245.09	25,523			7,643		2,437			(3,172)		2,678		0001
Purchased Call/Nasdaq FC Index/NFC0610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/24/2021	09/22/2023		1,250,103	266.64	59,025			14,206		1,215			(7,326)		4,328		0001
Purchased Call/Nasdaq FC Index/NFC1611$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/12/2023		3,897,009	233.35	120,585			24,437		108,621			(30,221)		8,714		0001
Purchased Call/Nasdaq FC Index/NFC1617$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2022	10/16/2024		4,042,455	215.65	217,836			170,661		380,303			(27,147)		25,147		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/07/2022	04/05/2024		2,621,826	235.88	93,178			47,580		47,683			(11,517)		13,216		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2022	05/10/2024		2,500,032	230.4	90,776			50,952		75,087			(11,275)		13,184		0001
Purchased Call/Nasdaq FC Index/NFC1612$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/05/2022	07/05/2023		8,007,113	230.78	310,231			82,074		296,980			(77,245)		20,532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2022	08/30/2024		1,204,976	230.58	39,714			28,918		39,455			(5,014)		7,177		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2021	10/27/2023		1,313,540	243.91	51,771			14,929		5,278			(6,393)		4,982		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2021	10/22/2026		221,882	244.83	13,344			9,524		5,265			(658)		2,095		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2021	11/10/2023		1,923,240	245.23	70,045			21,624		6,901			(8,703)		7,533		0001
Purchased Call/Nasdaq FC Index/NFC1612$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2022	06/25/2024		1,863,530	234.01	82,256			51,138		85,495			(10,146)		10,369		0001
Purchased Call/Nasdaq FC Index/NFC1617$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/17/2022	10/11/2024		7,589,097	217.76	358,000			278,116		664,647			(44,549)		47,001		0001
Purchased Call/Nasdaq-100 Index/NDX0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		1,833,000	12495.4	558,515			622,417		622,417	63,902				22,197		0001
Purchased Call/Nasdaq FC Index/NFC1614$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/06/2022	08/05/2024		2,418,954	241.28	107,147			73,470		81,786			(13,391)		14,056		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	05/31/2024		1,098,681	232.03	36,231			21,393		29,736			(4,498)		5,942		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2024		116,093	231.3		2,914		2,738		3,021			(183)		563		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161BSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/04/2023	.01/02/2024	.....	6,265,214	..... 218.97	118,440	119,314	.....	 181,650	.....	507,421	.....	.....	..... (56,880)	.....	27,290	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.07/07/2022	.06/28/2024	.....	2,921,168	..... 228.94	106,993	.....	.....	67,680	.....	101,951	.....	.....	.....(13,355)	.....	16,307	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.06/23/2022	.06/17/2024	.....	2,630,850	..... 227.53	98,715	.....	.....	60,650	.....	100,363	.....	.....	.....(12,267)	.....	14,508	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/13/2023	.02/07/2025	.....	1,924,738	..... 233.86	.....	64,401	.....	60,291	.....	57,365	.....	.....	..... (4,324)	.....	13,126	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.04/22/2022	.04/19/2024	.....	548,829	..... 235.79	17,643	.....	.....	 9,358	.....	10,288	.....	.....	.....(2,181)	.....	 2,818	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.06/02/2022	.05/30/2024	.....	789,972	..... 232.62	27,560	.....	.....	 16,137	.....	20,410	.....	.....	.....(3,404)	.....	 4,267	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/24/2022	.10/18/2024	.....	 6,014,570	..... 218.08	285,344	.....	.....	223,714	.....	521,289	.....	.....	.....(35,400)	.....	37,482	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/05/2022	.07/28/2023	.....	9,072,032	..... 239.94	333,221	.....	.....	109,598	.....	156,530	.....	.....	.....(82,753)	.....	25,900	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.07/05/2022	.06/24/2024	.....	2,363,096	..... 229.84	79,421	.....	.....	49,978	.....	77,111	.....	.....	..... (9,950)	.....	 13,134	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.03/10/2023	.03/07/2025	.....	1,920,789	..... 229.87	.....	60,934	.....	59,437	.....	74,286	.....	.....	..... (1,704)	.....	13,366	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.07/21/2022	.07/05/2024	.....	3,129,696	..... 229.23	 109,681	.....	.....	70,006	.....	107,584	.....	.....	.....(13,619)	.....	17,605	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.06/30/2022	.06/28/2024	.....	 2,088,863	..... 228.94	75,561	.....	.....	47,676	.....	72,903	.....	.....	..... (9,395)	.....	11,661	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.06/17/2022	.06/13/2024	.....	4,142,125	.....227.9	145,586	.....	.....	88,223	.....	153,582	.....	.....	..... (18,011)	.....	22,739	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.07/22/2021	.07/19/2023	.....	760,831	..... 240.34	31,243	.....	.....	 4,701	.....	 2,374	.....	.....	.....(3,866)	.....	 2,088	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.09/20/2022	.09/09/2024	.....	1,295,722	..... 232.57	38,107	.....	.....	27,875	.....	37,217	.....	.....	.....(4,747)	.....	 7,792	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/30/2023	.03/28/2024	.....	 6,702,082	..... 235.78	.....	253,690	.....	253,690	.....	271,723	.....	.....	..... (476)	.....	33,418	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2023	02/10/2025		3,034,141	233.3		108,153		101,567		93,900			(6,730)		20,737		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		787,019	182.85		43,050		35,104		35,548			(8,211)		3,550		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024		639,245	183.28		35,989		31,391		29,065			(4,845)		2,969		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024		273,016	182.49		15,753		14,104		13,642			(1,798)		1,290		0001
Purchased Call/Nasdaq FC Index/NFC1614$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2022	08/02/2024		5,047,981	241.94	236,072			160,601		165,370			(29,439)		29,244		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2021	10/06/2023		3,011,228	241.59	109,332			28,453		15,476			(13,555)		10,834		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/20/2023		1,527,756	244.67	57,043			15,899		5,183			(7,045)		5,697		0001
Purchased Call/Nasdaq FC Index/NFC161B$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/28/2022	12/24/2024		732,495	219.13	30,884			27,000		61,181			(3,825)		4,827		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2023	02/14/2024		221,861	183.5		12,668		11,133		10,021			(1,562)		1,039		0001
Purchased Call/Nasdaq FC Index/NFC161B$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2025		7,255,173	218.18	337,567			298,499		626,682			(39,616)		48,185		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/08/2029		478,156	240.67	33,614			27,758		18,318			(1,183)		5,748		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2023	03/10/2025		2,491,831	228.79		85,024		83,040		102,815			(2,095)		17,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/27/2022	09/27/2023		493,704	205.92	17,576			8,667		10,477			(4,334)		1,734		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2021	11/28/2023		1,712,942	240.38	59,930			19,894		13,540			(7,409)		6,974		0001
Purchased Call/Nasdaq FC Index/NFC061P$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/06/2023		1,979,900	260.83	93,914			24,443		5,467			(11,669)		7,124		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/25/2021	.06/27/2023	.....	663,692	..... 176.48	26,548	.....	.....	 3,173	.....	30,787	.....	.....	.....(3,264)	.....	 1,629	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/30/2021	.08/01/2023	.....	393,790	..... 176.57	 15,437	.....	.....	 2,587	.....	20,038	.....	.....	.....(1,898)	.....	 1,143	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061LSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/20/2021	.07/20/2023	.....	566,312	..... 265.46	32,587	.....	.....	 5,043	.....	100	.....	.....	.....(4,112)	.....	 1,561	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/13/2022	.07/13/2023	.....	297,998	..... 178.96	13,082	.....	.....	 3,712	.....	10,721	.....	.....	.....(3,226)	.....	795	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161CSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/20/2023	.01/17/2025	.....	6,304,447	..... 222.16	.....	310,759	.....	282,007	.....	476,241	.....	.....	.....(29,711)	.....	 42,324	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/04/2021	.08/04/2023	.....	 116,348	..... 175.99	 4,572	.....	.....	785	.....	 6,328	.....	.....	..... (564)	.....	342	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611SS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/15/2022	.06/13/2024	.....	5,516,937	..... 228.72	263,458	.....	.....	160,593	.....	316,480	.....	.....	.....(32,760)	.....	30,286	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614SH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/31/2022	.08/08/2024	.....	 7,112,416	..... 241.02	343,712	.....	.....	235,984	.....	244,559	.....	.....	.....(42,760)	.....	 41,455	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/05/2021	.10/03/2023	.....	 1,288,003	..... 260.74	62,741	.....	.....	16,000	.....	 3,415	.....	.....	.....(7,761)	.....	 4,597	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/12/2023	.11/08/2024	.....	8,782,504	.....219.5	404,784	 6,422	.....	334,473	.....	723,749	.....	.....	.....(50,912)	.....	 55,735	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/18/2021	.06/20/2023	.....	581,509	..... 174.63	23,202	.....	.....	 2,550	.....	32,385	.....	.....	.....(2,853)	.....	 1,370	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/22/2021	.04/06/2023	.....	 223,479	..... 175.07	 8,961	.....	.....	69	.....	 9,595	.....	.....	.....(1,235)	.....	143	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/02/2021	.07/05/2023	.....	397,396	..... 176.86	15,816	.....	.....	 2,064	.....	18,076	.....	.....	.....(1,942)	.....	 1,019	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/06/2021	.08/04/2023	.....	 84,852	..... 176.44	 3,360	.....	.....	580	.....	 4,411	.....	.....	..... (415)	.....	249	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617SR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/14/2022	.10/11/2024	.....	7,584,953	..... 216.29	 371,110	.....	.....	287,505	.....	 698,618	.....	.....	.....(46,119)	.....	 46,975	.....	0001 .....

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Purchased Call/Nasdaq FC Index/NFC061K$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/08/2021	.07/05/2023	.....	 1,011,870	..... 266.45	49,514	.....	.....	 6,481	.....	 53	.....	.....	.....(6,115)	.....	 2,595	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.06/22/2021	.06/22/2023	.....	 290,332	..... 175.99	11,526	.....	.....	 1,298	.....	 14,020	.....	.....	.....(1,421)	.....	692	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.06/22/2021	.04/06/2023	.....	 209,090	..... 175.23	 8,281	.....	.....	64	.....	 8,778	.....	.....	.....(1,141)	.....	134	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.07/02/2021	.07/03/2023	.....	 536,413	..... 176.86	21,296	.....	.....	 2,728	.....	 24,238	.....	.....	.....(2,622)	.....	 1,361	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.07/06/2021	.07/06/2023	.....	 241,793	..... 176.14	 9,575	.....	.....	 1,263	.....	 11,966	.....	.....	.....(1,180)	.....	623	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.09/02/2021	.08/30/2023	.....	 10,027,246	..... 281.21	312,245	.....	.....	64,865	.....	 19,218	.....	.....	.....(38,543)	.....	 32,354	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.03/30/2023	.03/19/2025	.....	 14,327,874	..... 263.07	.....	430,216	.....	424,471	.....	510,772	.....	.....	.....(6,841)	.....	100,547	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.07/09/2021	.07/07/2023	.....	4,638,258	..... 276.12	148,179	.....	.....	19,793	.....	 16,388	.....	.....	.....(18,297)	.....	 12,017	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.07/13/2021	.06/29/2023	.....	7,036,045	..... 274.8	224,938	.....	.....	 27,565	.....	 29,638	.....	.....	..... (27,781)	.....	 17,469	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.06/01/2022	.05/23/2024	.....	 14,882,803	..... 275.1	453,286	.....	.....	 260,781	.....	163,274	.....	.....	.....(55,947)	.....	 79,729	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.10/08/2021	.09/26/2023	.....	6,597,907	..... 278.65	202,395	.....	.....	 49,592	.....	 24,907	.....	.....	.....(24,966)	.....	 23,102	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.08/05/2021	.08/03/2023	.....	 6,017,272	..... 281.24	189,709	.....	.....	 32,405	.....	 8,524	.....	.....	.....(23,440)	.....	 17,607	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/13/2022	.06/27/2024	.....	4,655,412	.....233.2	201,272	.....	.....	126,435	.....	221,557	.....	.....	.....(25,035)	.....	 25,960	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.06/15/2022	.06/03/2024	.....	 9,106,689	..... 275.47	274,182	.....	.....	162,050	.....	 98,996	.....	.....	.....(33,837)	.....	 49,422	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/28/2022	. 06/14/2024	.....	4,349,868	..... 230.85	200,905	.....	.....	122,291	.....	228,199	.....	.....	.....(24,923)	.....	23,907	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/17/2022	. 06/14/2024	.....	 27,472,336	..... 272.84	803,094	.....	.....	486,321	.....	385,409	.....	.....	.....(99,149)	.....	150,987	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/08/2022	. 05/31/2024	.....	 10,070,208	.....275.9	307,575	.....	.....	181,233	.....	104,645	.....	.....	.....(38,137)	.....	54,460	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/02/2022	. 05/02/2023	.....	5,634,742	..... 242.82	224,512	.....	.....	19,264	.....	 15,691	.....	.....	.....(55,578)	.....	 8,342	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 07/15/2022	. 07/05/2024	.....	 1,788,331	..... 229.76	60,925	.....	.....	39,091	.....	59,232	.....	.....	.....(7,604)	.....	10,060	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/22/2021	. 07/21/2023	.....	381,489	..... 175.7	 14,993	.....	.....	 2,295	.....	20,596	.....	.....	.....(1,851)	.....	 1,057	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/08/2022	. 06/24/2024	.....	 2,627,188	..... 234.01	112,228	.....	.....	69,928	.....	120,385	.....	.....	.....(13,912)	.....	14,602	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/09/2022	. 04/29/2024	.....	2,515,900	..... 241.25	122,577	.....	.....	66,521	.....	 79,034	.....	.....	.....(15,136)	.....	13,086	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/06/2022	. 04/28/2023	.....	5,594,256	..... 241.25	223,103	.....	.....	 16,754	.....	22,384	.....	.....	.....(55,303)	.....	 7,747	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061M$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/19/2021	. 08/15/2023	.....	 1,146,087	..... 268.4	 50,265	.....	.....	 9,421	.....	 309	.....	.....	..... (6,216)	.....	 3,511	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/30/2022	. 08/10/2023	.....	 7,081,132	..... 242.39	248,664	.....	.....	91,017	.....	101,223	.....	.....	..... (62,080)	.....	21,292	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061N$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/09/2021	. 09/05/2023	.....	1,285,172	..... 275.72	 60,221	.....	.....	 13,051	.....	 137	.....	.....	..... (7,457)	.....	 4,228	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC0610$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/29/2021	. 09/29/2023	.....	 1,487,076	..... 260.29	 74,256	.....	.....	 18,513	.....	 3,963	.....	.....	..... (9,165)	.....	 5,250	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/29/2022	. 06/21/2023	.....	6,528,633	..... 230.21	252,751	.....	.....	 56,978	.....	247,546	.....	.....	.....(62,926)	.....	 15,472	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 03/23/2022	. 03/14/2024	.....	3,158,823	..... 232.53	121,346	.....	.....	 58,021	.....	 74,579	.....	.....	.....(14,964)	.....	 15,444	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 03/28/2022	. 03/25/2024	.....	1,793,653	..... 235.87	 65,984	.....	.....	 32,646	.....	 32,015	.....	.....	..... (8,162)	.....	 8,907	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161G$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/31/2023	. 03/31/2025	.....	 968,576	..... 238.04	.....	43,005	.....	 43,005	.....	 43,571	.....	.....	.....	.....	 6,854	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161A$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/09/2022	. 12/09/2024	.....	2,512,990	..... 220.16	118,753	 3,092	.....	 103,787	.....	202,596	.....	.....	.....(15,038)	.....	16,363	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 01/04/2022	. 12/29/2023	.....	 2,177,287	..... 242.17	81,645	.....	.....	30,654	.....	 15,554	.....	.....	..... (10,088)	.....	 9,415	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/28/2022	. 12/28/2023	.....	 10,446,451	..... 216.21	372,283	57,633	.....	324,087	.....	963,663	.....	.....	..... (105,503)	.....	45,090	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/12/2024		2,317,420	235.5	79,289			41,262		44,086			(9,798)		11,792		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/16/2023		569,373	177.68	22,315			1,473		19,123			(2,930)		1,011		0001
Purchased Call/Nasdaq FC Index/NFC1619SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2022	11/15/2024		7,160,054	220.65	317,230			259,100		567,385			(39,119)		45,709		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024		326,244	183.4	17,846			14,011		13,593			(3,862)		1,444		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2024		809,763	183.28	45,914			40,095		37,061			(6,130)		3,779		0001
Purchased Call/Nasdaq FC Index/NFC161C$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2023	01/10/2025		5,289,616	221.9	257,816			230,712		403,425			(27,799)		35,321		0001
Purchased Call/Nasdaq FC Index/NFC1619$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2022	11/21/2023		9,368,411	218.62	376,626	10,676		255,087		764,589			(93,750)		37,586		0001
Purchased Call/Nasdaq FC Index/NFC1614$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/12/2022	08/09/2024		5,757,439	242.39	258,013			177,331		186,166			(32,051)		33,592		0001
Purchased Call/Nasdaq FC Index/NFC161C$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2023	01/22/2024		3,616,838	226.18	142,243			117,002		212,239			(25,669)		16,313		0001
Purchased Call/Nasdaq FC Index/NFC1619$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/28/2022	11/20/2024		4,183,495	219.74	192,757			159,241		342,416			(23,818)		26,819		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2021	05/30/2023		333,984	176.82	12,992			1,054		13,489			(1,597)		677		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2021	06/01/2023		249,953	176.99	9,748			817		9,945			(1,202)		515		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2021	07/12/2023		186,070	176.62	7,368			1,032		8,891			(908)		494		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2021	07/20/2023		351,487	175.28	13,813			2,087		19,750			(1,703)		969		0001
Purchased Call/Nasdaq FC Index/NFC161C$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2023	01/22/2025		2,033,150	226.18	96,097			87,558		133,591			(8,689)		13,701		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2022	12/22/2023		7,008,836	241.13	270,428			99,243		55,516			(33,611)		29,916		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2021	10/27/2023		1,440,223	244.97	53,883			15,583		4,880			(6,692)		5,462		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2021	11/17/2023		2,788,917	243.08	100,596			32,008		14,456			(12,489)		11,093		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2022	04/29/2024		2,264,919	232.63	79,160			42,972		56,372			(9,788)		11,781		0001
Purchased Call/Nasdaq FC Index/NFC161C$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/30/2023	01/19/2024		10,289,886	222.16	420,412			342,724		730,998			(79,998)		46,175		0001
Purchased Call/Nasdaq FC Index/NFC161D$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2023	01/28/2025		2,307,327	229.39	102,923			94,451		135,354			(8,837)		15,619		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/20/2025		3,527,274	233.26	109,123			103,861		110,235			(5,442)		24,284		0001
Purchased Call/Nasdaq FC Index/NFC1618$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2022	10/21/2024		4,019,199	219.63	181,125			142,516		329,968			(22,430)		25,113		0001
Purchased Call/Nasdaq FC Index/NFC161A$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024		4,973,013	221.91	223,174			185,494		377,340			(27,617)		31,933		0001
Purchased Call/Nasdaq FC Index/NFC1614$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2022	08/11/2023		8,605,843	243.52	305,009			112,252		109,911			(75,768)		25,974		0001
Purchased Call/Nasdaq FC Index/NFC161D$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2023	01/27/2025		3,883,203	229.39	169,080			155,266		227,737			(14,178)		26,266		0001
Purchased Call/Nasdaq FC Index/NFC161C$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2023	01/06/2025		1,555,055	219.97	74,056			65,896		126,367			(8,290)		10,352		0001
Purchased Call/Nasdaq FC Index/NFC061P$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	10/05/2023		3,382,350	259.53	178,246			46,069		10,756			(22,044)		12,137		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/31/2022	10/31/2023		247,343	210.46	8,706			5,109		4,019			(2,147)		947		0001
Purchased Call/Nasdaq FC Index/NFC1612$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2022	06/30/2023		8,108,225	228.67	343,055			86,956		353,115			(86,159)		20,243		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/20/2025		7,140,814	229.42	262,380			259,286		285,734			(3,509)		50,146		0001
Purchased Call/Nasdaq FC Index/NFC1617$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2022	10/13/2023		10,792,741	217.76	417,199			227,615		912,423			(104,083)		39,544		0001
Purchased Call/Nasdaq FC Index/NFC1618$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/24/2022	10/19/2023		8,901,709	218.08	345,955			193,945		741,432			(86,129)		33,111		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2024		18,521,007	275.36	558,558			322,374		199,484			(68,969)		99,337		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/07/2024		17,665,337	276.34	505,712			301,674		178,270			(62,525)		96,314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/21/2023		7,146,649	280.32	208,168			67,175		26,978			(25,711)		28,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024		62,527	546.86	7,372			5,486		9,133			(908)		381		0001
Purchased Call/Nasdaq FC Index/NFC161C8L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2023	01/13/2025		4,463,373	225.61	197,029			177,618		299,290			(19,842)		29,873		0001
Purchased Call/Nasdaq FC Index/NFC1618SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2023		6,066,717	219.63	237,511			136,064		470,077			(59,236)		22,788		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	07/12/2024		1,783,742	228.74	65,996	3,002		46,882		63,789			(8,757)		10,110		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2030		335,054	229.41	20,673			20,608		20,447			(73)		4,426		0001
Purchased Call/Nasdaq FC Index/NFC161A5E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/13/2022	11/29/2024		7,136,109	224.59	303,968			255,507		493,411			(37,676)		46,089		0001
Purchased Call/Nasdaq FC Index/NFC161C86	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2023	01/08/2025		4,747,619	219.97	232,059			206,896		386,354			(25,539)		31,654		0001
Purchased Call/Nasdaq FC Index/NFC161A5D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/05/2022	11/30/2023		7,561,592	224.45	263,133	5,934		182,645		469,402			(65,563)		30,912		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017785	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/04/2024		7,014,223	236.35	244,390			123,932		121,971			(30,140)		35,311		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2021	08/04/2023		3,556,379	279.8	110,741			19,147		7,098			(13,721)		10,448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/08/2023		8,147,259	279.8	255,901			45,414		17,075			(31,538)		24,311		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	07/19/2023		225,794	274.48	8,448			1,325		1,156			(1,088)		620		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/12/2023		5,851,691	274.75	196,033			52,376		41,497			(24,216)		21,386		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/14/2024		16,042,981	272.86	466,828			283,210		225,067			(57,742)		88,171		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024		657,713	548.67	76,163			56,677		94,457			(9,377)		4,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024		1,171,756	543.34	135,572			102,470		173,632			(16,692)		7,205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024		406,345	582.31	41,650			28,495		36,961			(5,142)		2,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024		501,255	579.46	52,882			36,179		47,111			(6,529)		2,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024		125,627	574.69	14,221			9,898		12,582			(1,751)		740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024		2,053,882	580.29	220,176			153,245		184,589			(27,108)		12,103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024		950,573	552.97	100,190			61,518		118,801			(12,352)		5,266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	09/19/2023		6,102,670	278.97	189,663			44,599		20,596			(23,364)		20,946		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2021	10/20/2023		9,826,824	276.78	320,283			89,426		54,374			(39,655)		36,642		0001
Purchased Call/Nasdaq FC Index/NFC061Z$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/04/2022	04/26/2023		7,978,759	241.99	317,712			21,987		19,397			(78,600)		10,647		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	02/23/2024		1,324,653	233.05	49,456			22,452		29,045			(6,128)		6,288		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	09/20/2024		2,128,259	229.41	66,235			49,746		76,538			(8,288)		12,931		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2022	09/27/2024		1,138,573	227.22	35,939			27,269		43,764			(4,487)		6,963		0001

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Purchased Call/Nasdaq FC Index/NFC1615S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2022	08/18/2023		6,525,032	242.99	190,398			74,054		91,504			(47,461)		20,206		0001
Purchased Call/Nasdaq FC Index/NFC1618S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2022	10/14/2024		3,548,119	215.65	175,910			137,335		333,897			(21,898)		22,033		0001
Purchased Call/Nasdaq FC Index/NFC161BSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2022	12/19/2023		10,151,850	220.18	390,575			282,877		775,955			(96,590)		43,087		0001
Purchased Call/Nasdaq FC Index/NFC161DS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2023	01/23/2024		7,422,831	228.27		266,799		219,763		393,700			(47,736)		33,535		0001
Purchased Call/Nasdaq FC Index/NFC1614S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/22/2022	08/14/2024		3,410,718	243.52	127,435			88,687		105,109			(15,876)		20,000		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	09/30/2024		1,686,846	225.82	59,228			45,071		76,493			(7,376)		10,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/08/2024		1,767,794	233.11	62,261			29,410		39,358			(7,697)		8,568		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/17/2024		3,196,777	226.83	127,429			101,962		137,550			(16,195)		19,904		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/20/2029		491,063	234.29	31,674			27,452		24,292			(1,116)		6,044		0001
Purchased Call/Nasdaq FC Index/NFC1618S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2022	10/18/2024		5,568,468	218.35	263,777			206,274		478,143			(32,693)		34,702		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024		2,329,611	235.96	82,746			42,059		42,058			(10,202)		11,743		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/31/2022	10/21/2024		2,817,563	227.26	108,105			85,409		118,403			(13,446)		17,605		0001
Purchased Call/Nasdaq FC Index/NFC161BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/19/2022	12/19/2024		6,827,241	220.18	303,875	11,432		272,506		558,066			(38,791)		44,812		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/16/2023		5,409,472	278.04	171,480			46,703		24,635			(21,112)		19,971		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/15/2023		11,022,232	279.83	349,125			109,526		43,812			(43,108)		43,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/05/2023		8,023,194	273.72	283,413			96,763		75,183			(34,989)		33,134		0001
Purchased Call/Nasdaq FC Index/NFC1611SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/20/2024		2,720,832	228.36	141,997			87,790		158,653			(17,654)		15,055		0001
Purchased Call/Nasdaq FC Index/NFC161CSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/17/2023	01/11/2024		6,989,819	224.09		261,931		207,319		450,408			(55,614)		30,937		0001

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Purchased Call/Nasdaq FC Index/NFC161C$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/20/2023	.01/21/2025	.....	1,383,631	..... 226.18	.....	61,987	.....	56,282	.....	90,842	.....	.....	.....(5,928)	.....	9,317	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	.01/25/2023	.01/25/2024	.....	219,964	..... 182.9	.....	11,944	.....	 9,838	.....	 9,957	.....	.....	.....(2,127)	.....	997	.....	0001 .....
Purchased Call/MSCI EAFE/MXE0500$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	.11/08/2021	.11/08/2023	.....	 1,461,000	.....2377.93	 113,666	.....	.....	11,152	.....	11,152	.....(2,545)	.....	.....	.....	 5,697	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061P$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/20/2021	.10/11/2023	.....	1,469,517	..... 259.25	75,905	.....	.....	20,190	.....	 5,156	.....	.....	..... (9,384)	.....	 5,357	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/14/2022	.11/11/2024	.....	4,364,195	..... 220.44	195,941	.....	.....	159,279	.....	348,293	.....	.....	.....(24,210)	.....	27,767	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.04/27/2022	.04/26/2024	.....	 1,038,987	..... 233.35	37,472	.....	.....	20,166	.....	24,267	.....	.....	.....(4,625)	.....	 5,384	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061N$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/27/2021	.08/28/2023	.....	 149,513	..... 270.92	 7,356	.....	.....	 1,508	.....	 34	.....	.....	..... (906)	.....	479	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/14/2022	.02/01/2024	.....	 2,862,777	..... 262.01	130,592	.....	.....	55,174	.....	18,499	.....	.....	..... (16,162)	.....	13,127	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.11/02/2022	.11/01/2024	.....	 1,680,918	..... 228.89	51,784	.....	.....	41,436	.....	67,320	.....	.....	.....(6,403)	.....	10,604	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.04/29/2022	.04/26/2024	.....	 1,917,751	..... 234.55	59,813	.....	.....	32,316	.....	40,473	.....	.....	.....(7,400)	.....	 9,937	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	.07/22/2021	.07/21/2023	.....	301,149	..... 175.96	11,604	.....	.....	 1,777	.....	15,823	.....	.....	.....(1,433)	.....	834	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061L$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/30/2021	.07/28/2023	.....	 3,117,146	..... 266.28	148,970	.....	.....	 24,296	.....	 725	.....	.....	.....(18,453)	.....	 8,899	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061M$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/10/2021	.08/10/2023	.....	 3,711,621	..... 266.34	 187,781	.....	.....	33,918	.....	 1,368	.....	.....	.....(23,208)	.....	11,160	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.03/22/2022	.03/20/2024	.....	518,025	..... 235.11	19,081	.....	.....	 9,291	.....	 9,827	.....	.....	.....(2,356)	.....	 2,554	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.04/12/2022	.04/11/2024	.....	2,115,517	..... 235.35	74,722	.....	.....	38,598	.....	40,719	.....	.....	..... (9,214)	.....	10,750	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.05/24/2022	.05/13/2024	.....	 2,110,371	..... 231.1	74,307	.....	.....	41,812	.....	60,269	.....	.....	..... (9,197)	.....	11,170	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213N$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	.09/16/2022	.09/16/2024	.....	226,204	..... 179.27	19,363	.....	.....	 14,223	.....	19,223	.....	.....	.....(2,384)	.....	 1,369	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161DSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2023	01/31/2025		8,245,429	231.67		381,748		353,209		445,736			(29,607)		55,940		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2025		172,194	182.66		14,964		14,964		14,839					1,220		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2022	02/23/2024		2,335,464	234.89	82,073			37,253		43,152			(10,194)		11,087		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2029		214,494	235.51	14,371			12,273		10,109			(506)		2,623		0001
Purchased Call/Nasdaq FC Index/NFC161BS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2022	12/13/2023		10,226,282	224.48	357,615	5,974		258,150		636,869			(89,486)		42,905		0001
Purchased Call/Nasdaq FC Index/NFC1618SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/31/2022	10/25/2024		5,269,445	218.87	242,139			192,044		443,905			(30,051)		33,040		0001
Purchased Call/Nasdaq FC Index/NFC061MSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/22/2023		1,316,269	265.64	72,248			14,273		770			(8,956)		4,134		0001
Purchased Call/Nasdaq FC Index/NFC061NSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/07/2023		4,141,414	276.18	188,918			41,392		465			(23,338)		13,710		0001
Purchased Call/Nasdaq FC Index/NFC1615SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2022	08/28/2024		2,729,694	233.08	102,883			74,066		132,967			(12,890)		16,228		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2021	04/27/2023		340,180	247.41	13,378			478		22,054			(1,652)		463		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2021	04/28/2023		1,499,921	246.71	64,803			2,520		101,714			(8,372)		2,077		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2027		121,465	235.97	6,778			5,461		4,736			(334)		1,218		0001
Purchased Call/Nasdaq FC Index/NFC161DS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2023	01/24/2025		2,827,553	228.08		129,881		118,892		173,783			(11,347)		19,083		0001
Purchased Call/Nasdaq FC Index/NFC061NSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2021	08/30/2023		6,021,993	274.86	280,321			58,560		628			(34,803)		19,431		0001
Purchased Call/Shiller Barclays Global Index/SBG017HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/10/2023		577,817	250.73	23,793			4,292		30,351			(2,940)		1,737		0001
Purchased Call/Nasdaq FC Index/NFC1614SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/23/2022	08/13/2024		943,064	243.52	41,172			28,333		29,005			(5,074)		5,524		0001
Purchased Call/Nasdaq FC Index/NFC161DSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/06/2023	02/02/2024		8,459,173	233.32		296,277		253,723		349,126			(43,964)		38,853		0001
Purchased Call/Nasdaq FC Index/NFC161CS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2023	01/05/2024		5,658,330	216.72		232,819		180,342		504,308			(53,542)		24,779		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2027		72,042	234.29	3,977			3,235		3,035			(196)		726		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/16/2022	.09/18/2024	.....	 52,406	..... 179.27	4,496	.....	.....	3,306	.....	4,464	.....	.....	.....(552)	.....	318	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/30/2023	.03/28/2025	.....	 61,556	..... 182.07	.....	 5,349	.....	 5,349	.....	130	.....	.....	.....(7)	.....	435	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.06/01/2022	.05/17/2024	.....	2,154,061	..... 229.88	77,481	.....	.....	 44,143	.....	67,747	.....	.....	..... (9,599)	.....	11,457	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/02/2023	.02/01/2024	.....	8,528,143	..... 231.67	.....	313,466	.....	265,382	.....	383,330	.....	.....	.....(49,147)	.....	39,106	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/10/2022	.02/02/2024	.....	1,204,227	.....259.8	58,748	.....	.....	 24,987	.....	 9,317	.....	.....	..... (7,301)	.....	 5,531	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/22/2022	.06/22/2023	.....	5,748,605	..... 230.07	222,313	.....	.....	50,726	.....	221,117	.....	.....	.....(55,280)	.....	13,706	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/13/2023	.01/16/2024	.....	5,012,249	..... 225.61	.....	175,564	.....	141,582	.....	301,275	.....	.....	.....(34,608)	.....	22,377	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.06/14/2022	.06/10/2024	.....	1,363,216	..... 229.06	45,264	.....	.....	27,269	.....	48,188	.....	.....	..... (5,612)	.....	 7,458	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/07/2022	.08/15/2024	.....	8,209,407	..... 244.12	288,564	.....	.....	201,446	.....	246,299	.....	.....	.....(35,963)	.....	48,186	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017E$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.04/19/2021	.04/13/2023	.....	 497,331	..... 244.46	20,979	.....	.....	348	.....	38,674	.....	.....	..... (2,598)	.....	469	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/16/2023	.02/13/2024	.....	 8,770,512	..... 233.02	321,500	.....	.....	283,064	.....	 371,888	.....	.....	.....(39,370)	.....	 40,996	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/26/2023	.01/26/2024	.....	 6,908,888	..... 228.74	256,994	.....	.....	214,578	.....	358,489	.....	.....	.....(43,689)	.....	31,370	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/20/2022	.06/21/2024	.....	4,120,005	..... 231.18	 186,850	.....	.....	 116,121	.....	213,513	.....	.....	.....(23,278)	.....	22,822	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC0610$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/21/2021	.09/15/2023	.....	1,824,507	..... 272.03	81,085	.....	.....	18,776	.....	585	.....	.....	..... (10,069)	.....	 6,189	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/28/2022	.06/26/2023	.....	3,463,016	..... 234.01	113,757	.....	.....	27,609	.....	 94,473	.....	.....	.....(28,659)	.....	 8,454	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/06/2022	.05/05/2023	.....	5,657,360	.....240.9	219,050	.....	.....	20,699	.....	 34,280	.....	.....	.....(54,225)	.....	 8,759	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/16/2023	.02/14/2025	.....	 91,871	..... 182.7	.....	 8,709	.....	 8,240	.....	 7,632	.....	.....	..... (514)	.....	630	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017E$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.04/21/2021	.04/20/2023	.....	 481,723	..... 244.46	 18,923	.....	.....	495	.....	 37,441	.....	.....	..... (2,339)	.....	564	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/13/2023	.02/09/2024	.....	 7,686,716	..... 231.81	286,252	.....	.....	249,970	.....	345,494	.....	.....	.....(38,012)	.....	 35,704	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/04/2022	.08/16/2024	.....	 6,583,100	..... 242.65	249,386	.....	.....	173,948	.....	211,629	.....	.....	..... (31,008)	.....	38,678	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/21/2024		1,297,383	228.64	46,659			29,075		45,961			(5,834)		7,187		0001
Purchased Call/Nasdaq FC Index/NFC0610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/10/2021	09/08/2023		1,187,705	270.68	58,473			12,944		429			(7,258)		3,944		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2021	08/02/2023		1,940,453	244.12	76,226			12,898		3,180			(9,412)		5,655		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2021	09/13/2023		4,924,738	245.97	181,467			41,227		9,410			(22,417)		16,606		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/01/2022	08/01/2023		509,948	224.19	18,613			6,256		887			(4,590)		1,480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/02/2022	08/02/2023		749,045	222.18	26,891			9,112		1,955			(6,631)		2,183		0001
Purchased Call/Nasdaq FC Index/NFC061W$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2022	02/22/2024		2,863,463	251.52	130,781			58,927		43,366			(16,160)		13,572		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	08/29/2024		5,672,157	231.93	185,278			133,048		168,995			(23,133)		33,753		0001
Purchased Call/Nasdaq FC Index/NFC1610$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2022	05/12/2023		4,235,496	237.3	175,502			20,032		60,290			(43,594)		7,184		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/07/2023		2,776,937	247.65	101,352			22,221		3,476			(12,523)		9,193		0001
Purchased Call/Nasdaq FC Index/NFC1615$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2022	09/01/2023		5,617,453	229.87	201,778			86,673		240,253			(50,379)		18,244		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/03/2024		902,818	231.91	31,367			18,612		24,759			(3,893)		4,900		0001
Purchased Call/Nasdaq FC Index/NFC1614$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2022	08/16/2023		7,106,098	243.87	204,669			78,270		89,438			(51,053)		21,847		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/17/2024		1,718,518	264.72	65,167			34,129		43,041			(7,997)		8,802		0001
Purchased Call/Nasdaq FC Index/NFC061V$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2024		2,881,408	257.49	119,276			52,998		28,505			(14,783)		13,532		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2021	05/17/2023		1,562,591	249.27	62,478			3,962		88,890			(7,729)		2,804		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2022	08/15/2024		2,059,636	235.48	63,464			44,268		45,168			(7,911)		12,089		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/26/2022	01/18/2024		5,482,009	237.64	187,227			75,576		71,050			(23,220)		24,558		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017F$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2021	05/05/2023		614,382	251.89	23,207			1,092		28,293			(2,880)		951		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	01/26/2024		4,796,964	235.78	187,878			78,113		76,906			(23,364)		21,781		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2022	04/18/2024		1,690,954	264.98	62,672			33,066		41,606			(7,747)		8,672		0001
Purchased Call/Nasdaq FC Index/NFC1613$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2023		3,161,006	233.73	113,651			31,941		91,971			(28,552)		8,314		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/05/2023		616,774	253.15	24,301			2,173		25,777			(2,992)		1,311		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2021	07/03/2023		794,505	252.58	31,224			4,000		35,545			(3,844)		2,016		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/14/2023		1,573,051	249.61	60,456			8,724		88,354			(7,519)		4,219		0001
Purchased Call/Nasdaq FC Index/NFC1618$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2022	10/24/2024		6,273,088	220.68	284,029			224,697		496,436			(35,229)		39,299		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2022	02/13/2024		2,087,758	235.32	76,062			33,353		36,375			(9,407)		9,759		0001
Purchased Call/Nasdaq FC Index/NFC1615$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/02/2022	08/20/2024		1,728,506	239.98	70,027			49,070		62,667			(8,660)		10,196		0001
Purchased Call/Nasdaq FC Index/NFC061V$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2022	02/05/2024		535,622	259.8	26,063			11,166		4,189			(3,231)		2,472		0001
Purchased Call/Nasdaq FC Index/NFC161D$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024		7,847,078	229.39	282,450			235,585		394,110			(48,442)		35,630		0001
Purchased Call/Nasdaq FC Index/NFC161B$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/21/2022	12/18/2023		7,816,228	221.23	281,231	5,014		206,866		569,260			(70,785)		33,111		0001
Purchased Call/Nasdaq FC Index/NFC161D$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2023	02/09/2024		8,076,187	232.17	298,155			260,138		356,331			(39,567)		37,513		0001
Purchased Call/Nasdaq FC Index/NFC161D$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2025		5,047,568	233.37	217,854			203,452		256,614			(15,006)		34,422		0001
Purchased Call/Nasdaq FC Index/NFC1615$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/24/2022	08/22/2023		7,373,456	236.12	243,249			97,489		195,810			(60,939)		23,157		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/22/2029		1,532,675	2925.69	82,594			73,524		74,229			(2,908)		19,132		0001
Purchased Call/AI Powered US Equity Index/AIP000S$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2021	10/18/2023		1,631,832	2563.46	61,951			17,079		992			(7,663)		6,055		0001
Purchased Call/AI Powered US Equity Index/AIP000T$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	11/10/2023		1,003,259	2590.14	37,506			11,545		514			(4,634)		3,930		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2030		885,526	2848.29		49,147		48,724		54,501			(442)		11,666		0001
Purchased Call/AI Powered US Equity Index/AIP000L$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2021	05/17/2023		1,659,700	2518.06	58,085			3,677		9			(7,174)		2,978		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0001$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2028		1,051,556	3254.9	64,543			52,525		18,477			(2,273)		12,548		0001
Purchased Call/AI Powered US Equity Index/AIP000J$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2021	04/05/2023		1,495,934	2520.66	53,621			295					(6,622)		875		0001
Purchased Call/Nasdaq FC Index/NFC161B$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024		7,000,651	224.48	300,781	3,648		260,525		485,544			(37,523)		45,731		0001
Purchased Call/Nasdaq FC Index/NFC1615$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2022	08/22/2024		6,474,171	236.12	256,442			181,224		277,455			(31,937)		38,264		0001
Purchased Call/Nasdaq FC Index/NFC061VS$	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/20/2024		1,729,510	252.72	80,910			36,281		23,954			(10,013)		8,173		0001
Purchased Call/Nasdaq FC Index/NFC1615$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2022	08/19/2024		5,678,614	239.98	236,619			165,220		205,901			(29,269)		33,463		0001
Purchased Call/Nasdaq FC Index/NFC1618$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2022	10/23/2024		3,498,636	219.63	164,751			129,936		287,071			(20,403)		21,899		0001
Purchased Call/Nasdaq FC Index/NFC1610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2023		7,767,853	240.51	281,635			35,857		67,106			(69,671)		13,937		0001
Purchased Call/Nasdaq FC Index/NFC161D$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2023	02/05/2024		4,801,170	232.91		173,370		149,082		202,977			(24,826)		22,159		0001
Purchased Call/Nasdaq FC Index/NFC1610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/26/2023		8,030,599	239.1	326,534			50,231		101,237			(81,529)		15,728		0001
Purchased Call/Nasdaq FC Index/NFC1612$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2022	07/09/2024		1,253,458	233.73	56,278			36,282		58,507			(6,994)		7,082		0001
Purchased Call/Nasdaq FC Index/NFC161B$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2022	12/15/2023		9,294,306	221.23	346,470	2,521		250,552		676,530			(86,445)		39,146		0001
Purchased Call/Nasdaq FC Index/NFC161B$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2022	12/22/2023		9,588,772	218.92	343,925	17,647		267,200		775,496			(88,905)		40,929		0001
Purchased Call/Nasdaq FC Index/NFC1610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/13/2024		3,681,124	239.58	176,101			99,320		127,235			(21,826)		19,483		0001
Purchased Call/Nasdaq FC Index/NFC1612$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2022	07/05/2024		5,218,535	230.78	246,382			157,067		276,202			(30,562)		29,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2021	11/06/2023		5,182,303	281.17	162,722			49,062		16,043			(20,055)		20,117		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/01/2023		7,735,708	273.98	233,419			78,760		69,394			(28,921)		31,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2022	10/11/2024		171,900	537.24	20,594			15,791		28,152			(2,535)		1,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/15/2024		896,355	537.9	109,086			84,362		146,440			(13,412)		5,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2022	08/14/2024		650,750	583.02	69,370			47,674		58,694			(8,517)		3,816		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024		2,885,683	588.36	297,803			205,480		232,338			(36,665)		16,955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/22/2023		6,916,476	278.27	221,808			53,212		26,657			(27,410)		23,946		0001
Purchased Call/S&P 500 INDEX/SPXE00FSG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/02/2022	09/01/2023		4,116,000	100	38,279			16,314					(9,465)		13,368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/05/2024		10,233,666	275.47	314,734			186,451		112,270			(38,771)		55,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T96	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	02/28/2025		2,746,539	578.45		328,717		315,846		308,258			(13,357)		19,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025		338,432	562.8		38,886		38,672		47,448			(372)		2,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024		59,721	552.91	7,268			5,341		8,012			(894)		362		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	09/29/2023		1,917,661	239.83	77,662			19,432		12,154			(9,617)		6,771		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	09/29/2023		1,090,085	241.52	38,636			9,684		5,281			(4,800)		3,849		0001
Purchased Call/Nasdaq FC Index/NFC0610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/11/2023		244,786	270.68	12,215			2,739		92			(1,504)		820		0001
Purchased Call/Nasdaq FC Index/NFC1616SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2024		3,458,052	225.34	134,017			99,869		230,102			(16,717)		20,972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/08/2022	07/10/2023		689,590	219.36	24,756			6,820		2,075			(6,071)		1,814		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/06/2022	09/06/2023		320,191	216.76	11,431			4,975		2,482			(2,819)		1,057		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2023		818,010	217.23	29,121			13,237		6,364			(7,181)		2,758		0001
Purchased Call/Nasdaq FC Index/NFC1610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/15/2023		2,851,958	239.58	109,560			13,377		27,932			(27,209)		5,007		0001
Purchased Call/Nasdaq FC Index/NFC1612SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2022	07/10/2024		3,670,846	233.73	162,561			104,852		171,437			(20,175)		20,761		0001
Purchased Call/Nasdaq FC Index/NFC1616SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2022	09/16/2024		2,178,287	225.34	89,557			66,216		144,790			(11,101)		13,186		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161BSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/23/2022	. 12/26/2024	.....	3,871,584	..... 219.13	169,094	.....	.....	148,050	.....	323,387	.....	.....	..... (20,876)	.....	25,553	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1612SG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/06/2022	. 06/28/2024	.....	4,503,397	..... 230.05	219,189	.....	.....	137,724	.....	245,133	.....	.....	.....(27,198)	.....	25,140	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/28/2022	. 12/27/2024	.....	 7,518,776	..... 216.21	321,089	57,133	.....	332,418	.....	692,362	.....	.....	.....(46,474)	.....	49,664	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/27/2022	. 12/27/2023	.....	 10,734,756	..... 217.58	401,561	16,978	.....	314,000	.....	921,582	.....	.....	..... (102,901)	.....	46,249	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618SO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/28/2022	. 10/28/2024	.....	4,327,421	..... 221.68	 188,104	.....	.....	149,272	.....	330,863	.....	.....	.....(23,240)	.....	27,204	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/10/2023	. 02/12/2024	.....	 6,638,911	..... 231.81	.....	259,401	.....	227,681	.....	299,249	.....	.....	.....(32,602)	.....	30,984	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618SN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/09/2022	. 10/27/2023	.....	9,141,970	..... 218.87	343,430	.....	.....	200,532	.....	734,111	.....	.....	.....(85,631)	.....	34,672	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/30/2022	. 12/29/2023	.....	6,077,539	..... 218.97	109,227	119,429	.....	 173,786	.....	491,401	.....	.....	.....(55,581)	.....	26,280	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/14/2022	. 10/15/2024	.....	 1,802,678	..... 215.65	83,901	.....	.....	65,285	.....	169,703	.....	.....	.....(10,379)	.....	11,204	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/01/2022	. 11/27/2023	.....	7,292,564	..... 220.8	267,274	.....	.....	178,093	.....	539,447	.....	.....	.....(66,346)	.....	29,629	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/14/2023	. 02/11/2025	.....	1,921,042	..... 231.81	.....	87,225	.....	81,769	.....	103,371	.....	.....	..... (5,729)	.....	 13,139	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/21/2023	. 02/10/2025	.....	2,291,577	..... 231.81	.....	104,630	.....	98,211	.....	123,631	.....	.....	.....(6,678)	.....	15,662	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017FSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 05/28/2021	. 05/31/2023	.....	 1,617,974	..... 250.94	63,748	.....	.....	 5,254	.....	81,176	.....	.....	..... (7,827)	.....	 3,307	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 09/22/2022	. 09/21/2029	.....	 201,127	..... 228.12	 12,229	.....	.....	 11,332	.....	 12,564	.....	.....	..... (431)	.....	 2,560	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 03/01/2022	. 02/28/2024	.....	2,060,593	..... 234.38	70,949	.....	.....	 32,498	.....	40,354	.....	.....	.....(8,759)	.....	 9,856	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 10/24/2022	. 10/18/2024	.....	 1,677,986	..... 227.19	58,262	.....	.....	 45,521	.....	70,682	.....	.....	.....(7,216)	.....	10,457	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 08/02/2021	. 07/18/2023	.....	424,518	..... 249.61	16,849	.....	.....	 2,507	.....	23,861	.....	.....	.....(2,078)	.....	 1,160	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017ISA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 08/27/2021	. 08/28/2023	.....	456,839	..... 250.68	17,954	.....	.....	 3,680	.....	24,293	.....	.....	.....(2,210)	.....	 1,464	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017HSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 08/02/2021	. 07/27/2023	.....	673,890	..... 250.56	26,709	.....	.....	 4,305	.....	35,582	.....	.....	.....(3,302)	.....	 1,916	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 07/12/2021	. 07/12/2023	.....	2,206,831	..... 251.07	87,031	.....	.....	 12,211	.....	111,541	.....	.....	.....(10,744)	.....	 5,862	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 10/18/2022	. 10/16/2024	.....	318,656	..... 225.91	11,820	.....	.....	 9,170	.....	 14,486	.....	.....	.....(1,459)	.....	 1,982	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/11/2024		2,080,654	232.64	75,147			35,716		48,474			(9,292)		10,129		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2022	10/25/2024		1,524,399	228.64	53,869			43,042		58,871			(6,732)		9,558		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/14/2024		2,719,725	234.84	96,852			42,828		49,684			(12,000)		12,733		0001
Purchased Call/Nasdaq FC Index/NFC1612$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2022	06/21/2024		3,395,397	230.07	160,767			99,550		184,439			(19,977)		18,808		0001
Purchased Call/Nasdaq FC Index/NFC061N$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/23/2023		2,766,929	268.48	139,311			27,603		943			(17,203)		8,720		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2023		10,767	1063.09	932			790		790	237				20		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2023		7,506	1163.03	685			279		279	43				24		0001
Purchased Call/Shiller Barclays Global Index/SBG0171$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/25/2023		986,592	250.68	39,106			7,892		52,384			(4,845)		3,131		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2021	09/08/2023		1,171,939	247.51	42,627			9,411		1,563			(5,266)		3,892		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024		68,973	1184.19	9,394			4,029		4,029	1,000				327		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2022	12/02/2024		2,071,753	231.05	64,866			54,675		70,387			(8,031)		13,413		0001
Purchased Call/Nasdaq FC Index/NFC161C$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2023	01/10/2024		8,179,163	221.9	317,422			249,459		582,702			(68,987)		36,137		0001
Purchased Call/Nasdaq FC Index/NFC161C$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2023	01/07/2025		964,809	219.97	44,934			40,005		78,492			(5,073)		6,428		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/07/2024		1,840,132	231.68	51,778			31,051		51,548			(6,434)		10,033		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023		466,752	251.66	18,556			3,380		22,961			(2,292)		1,409		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/17/2024		510,260	179.27	43,287			31,950		43,413			(5,347)		3,092		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/24/2024		3,153,392	227.6	115,965			91,428		129,962			(14,345)		19,755		0001
Purchased Call/Nasdaq FC Index/NFC1614$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/22/2022	08/16/2024		4,422,497	243.87	168,105			116,931		134,424			(20,845)		25,984		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/05/2023		1,520,511	248.6	53,272			11,536		1,529			(6,595)		5,002		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2021	09/22/2023		2,095,233	243.56	75,343			18,123		6,882			(9,331)		7,254		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2021	09/22/2028		280,014	242.97	19,583			15,528		9,531			(698)		3,279		0001
Purchased Call/Nasdaq FC Index/NFC1616$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2022	09/17/2024		766,984	225.34	34,728			25,549		51,016			(4,276)		4,647		0001
Purchased Call/Nasdaq FC Index/NFC1616$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2022	09/20/2023		10,201,275	225.03	352,621			169,834		592,825			(88,310)		35,116		0001
Purchased Call/Shiller Barclays Global Index/SBG017$S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2021	08/18/2023		595,011	250.27	20,555			3,942		32,358			(2,538)		1,843		0001
Purchased Call/Nasdaq FC Index/NFC1618$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2022	10/25/2024		4,765,670	223.05	194,420			153,850		346,213			(24,091)		29,882		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/15/2023		339,837	179.2	14,885			3,075		10,392			(3,670)		775		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023		403,842	177.92	17,608			3,880		15,218			(4,306)		951		0001
Purchased Call/Nasdaq FC Index/NFC1613$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2022	07/16/2024		1,019,188	232.15	47,669			30,909		50,967			(5,862)		5,801		0001
Purchased Call/Nasdaq FC Index/NFC161B$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/19/2022	12/15/2023		7,192,672	221.72	264,812			189,752		511,779			(65,559)		30,294		0001
Purchased Call/Nasdaq FC Index/NFC161A$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2023		10,805,356	222.2	432,356			304,935		750,952			(106,996)		45,246		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023		1,017,929	182.54	38,478			5,618		13,392			(9,488)		1,958		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/27/2022	.05/30/2023	.....	 525,984	..... 183.53	20,040	.....	.....	 3,257	.....	 5,759	.....	.....	..... (4,901)	.....	 1,066	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/05/2021	.10/04/2023	.....	7,381,749	..... 240.6	290,861	.....	.....	74,784	.....	 42,953	.....	.....	.....(36,069)	.....	26,418	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.12/06/2022	.12/05/2024	.....	6,564,315	..... 230.17	217,605	.....	.....	183,530	.....	236,428	.....	.....	.....(26,828)	.....	42,604	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.08/12/2021	.08/11/2023	.....	3,037,624	..... 251.88	119,537	.....	.....	21,774	.....	147,130	.....	.....	.....(14,764)	.....	 9,168	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/19/2022	.07/07/2023	.....	5,484,646	..... 233.73	202,351	.....	.....	 54,839	.....	159,015	.....	.....	.....(50,384)	.....	14,210	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/15/2022	.02/12/2024	.....	 1,078,663	..... 253.98	 55,857	.....	.....	 24,405	.....	 13,338	.....	.....	.....(6,900)	.....	 5,034	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/02/2023	.01/29/2025	.....	4,126,855	..... 229.39	.....	 186,614	.....	 171,577	.....	241,722	.....	.....	.....(15,513)	.....	27,956	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017I$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.08/23/2021	.08/18/2023	.....	1,854,869	..... 247.22	74,112	.....	.....	 14,234	.....	122,447	.....	.....	.....(9,170)	.....	 5,744	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.07/26/2022	.07/15/2024	.....	3,397,282	..... 229.56	130,095	.....	.....	 84,893	.....	114,990	.....	.....	..... (16,147)	.....	19,316	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.07/18/2022	.07/10/2024	.....	770,444	..... 229.71	26,905	.....	.....	 17,384	.....	 25,692	.....	.....	.....(3,348)	.....	 4,357	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/22/2022	.06/09/2023	.....	 1,406,977	..... 181.3	 56,634	.....	.....	 10,876	.....	 28,655	.....	.....	.....(14,035)	.....	 3,081	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017I$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.08/27/2021	.08/29/2023	.....	823,633	..... 250.68	 32,451	.....	.....	 6,686	.....	 43,797	.....	.....	.....(3,990)	.....	 2,649	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.05/13/2022	.05/10/2024	.....	1,912,597	..... 262.73	76,309	.....	.....	 42,985	.....	 56,272	.....	.....	.....(9,512)	.....	10,086	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017PSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.05/31/2022	.05/17/2024	.....	2,955,685	..... 265.31	115,247	.....	.....	 65,857	.....	81,561	.....	.....	.....(14,335)	.....	15,720	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/11/2021	.10/06/2023	.....	2,084,658	..... 241.48	74,044	.....	.....	 19,279	.....	 10,705	.....	.....	.....(9,204)	.....	 7,500	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/14/2021	.10/13/2023	.....	2,942,368	..... 240.88	120,587	.....	.....	 32,445	.....	 17,223	.....	.....	.....(14,894)	.....	10,781	.....	0001 .....

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2021	10/27/2023		3,498,727	245.01	127,999			37,193		11,852			(15,956)		13,269		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213N$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/23/2024		517,235	176.73	46,810			34,834		50,888			(5,763)		3,151		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/20/2024		4,883,553	228.11	171,211	2,628		151,094		201,238			(21,514)		32,080		0001
Purchased Call/Nasdaq FC Index/NFC161B$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2022	12/16/2024		3,043,916	221.23	137,207			118,108		236,371			(16,943)		19,932		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213J$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/16/2023		458,068	178.37	19,926			4,207		15,932			(4,913)		1,052		0001
Purchased Call/Nasdaq FC Index/NFC161C$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2023	01/14/2025		1,009,644	225.61		45,320		40,853		67,785			(4,672)		6,763		0001
Purchased Call/Nasdaq FC Index/NFC161D$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2023	01/31/2025		4,106,536	229.14		201,065		185,560		243,305			(15,908)		27,860		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/07/2025		20,611,762	266.06		586,745		570,229		625,046			(17,689)		143,433		0001
Purchased Call/Nasdaq FC Index/NFC161B$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2022	12/18/2024		4,599,538	221.23	205,004			176,721		358,049			(25,280)		30,166		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/19/2022	07/19/2023		617,860	179.52	27,124			8,145		21,178			(6,688)		1,696		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2023		688,329	179.65	29,736			9,502		23,868			(7,332)		1,949		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2028		299,999	1210.43	80,610			62,495		62,495	12,750				3,348		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2022	04/22/2024		2,165,944	264.24	77,094			41,103		56,394			(9,521)		11,166		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0172$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2023		132,889	1158.51	12,845			4,798		4,798	624				397		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	05/03/2024		875,810	264.11	34,909			19,096		23,345			(4,305)		4,578		0001

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Purchased Call/Shiller Barclays Global Index/SBG017I$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/25/2023		103,552	250.29	4,145			836		5,643			(512)		329		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/01/2023		911,174	248.6	32,107			6,804		843			(3,991)		2,959		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023		2,540,844	253.92	99,699			24,935		109,971			(12,334)		8,971		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/01/2023		1,076,397	251.7	42,350			8,975		53,456			(5,259)		3,496		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2021	10/13/2023		2,659,571	242.55	101,734			27,428		12,062			(12,615)		9,745		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	07/26/2024		2,048,377	232.37	76,195			51,056		57,299			(9,489)		11,782		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2021	09/28/2023		895,602	254.58	34,216			8,492		36,904			(4,228)		3,153		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/21/2029		335,161	228.03	20,646			19,877		21,195			(727)		4,348		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2023	01/17/2025		2,425,341	231.32		79,426		71,715		83,564			(7,811)		16,282		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2027		105,028	235.04	6,207			4,740		4,160			(306)		1,026		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/13/2024		2,011,601	230.09	64,792			55,590		73,176			(7,999)		13,140		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/18/2023		259,742	252.4	10,208			2,387		12,421			(1,257)		889		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024		1,399,733	264.99	56,565			32,862		36,024			(7,029)		7,507		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/17/2023		1,399,069	250.32	54,205			10,293		75,844			(6,693)		4,317		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/12/2023		300,000	251.94	11,820			2,663		14,754			(1,453)		1,009		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2021	09/22/2023		797,653	250.86	33,645			8,077		42,418			(4,155)		2,762		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017280	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/08/2026		77,558	241.48	4,692			3,314		2,168			(231)		728		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2023	01/03/2025		702,378	228.71		22,787		20,209		28,130			(2,657)		4,665		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2021	09/14/2023		974,357	253.19	36,751			8,410		43,947			(4,547)		3,295		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/05/2024		1,494,135	267.94	56,185			33,229		31,953			(6,903)		8,127		0001
Purchased Call/Shiller Barclays Global Index/SBG017IWS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/21/2025		406,670	265.99		14,803		13,440		12,430			(1,416)		2,738		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/17/2024		1,225,401	263.66	46,605			26,528		34,207			(5,767)		6,517		0001
Purchased Call/Nasdaq FC Index/NFC1615$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2022	08/17/2023		8,947,366	242.65	268,058			103,175		128,779			(66,840)		27,607		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	08/09/2023		166,194	176.16	6,598			1,178		9,006			(813)		498		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/21/2024		400,000	263.72	15,000			8,571		11,163			(1,844)		2,138		0001
Purchased Call/Shiller Barclays Global Index/SBG017IWSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2023	01/24/2025		1,095,250	267.14		41,305		37,747		31,528			(3,654)		7,392		0001
Purchased Call/Shiller Barclays Global Index/SBG017XS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	02/21/2025		270,844	269.51		8,710		8,441		7,004			(304)		1,866		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	06/21/2024		669,530	262.18	23,951			14,802		21,272			(2,969)		3,709		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2025		474,492	181.19		40,854		40,742		44,117			(168)		3,351		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2022	07/05/2024		97,942	179.58	7,091			4,509		7,490			(875)		551		0001
Purchased Call/Shiller Barclays Global Index/SBG017IWSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2023	02/07/2025		3,384,495	267.57		126,626		118,674		96,262			(8,310)		23,081		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	06/02/2023		19,471	183.15	757			130		244			(187)		40		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2023		658,381	179.62	28,705			7,908		21,711			(7,039)		1,732		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	08/11/2023		50,158	176.86	1,991			361		2,542			(245)		151		0001
Purchased Call/Nasdaq FC Index/NFC161BSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/23/2022	12/20/2024		7,759,600	221.77	326,807			283,968		591,604			(40,395)		50,972		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2024		324,773	179.78	22,799			14,375		24,448			(2,799)		1,823		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2022	07/15/2024		380,857	179.32	27,841			18,037		29,966			(3,428)		2,165		0001
Purchased Call/Shiller Barclays Global Index/SBG017WSY ...	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/14/2025		1,695,314	269.64	60,749			57,492		43,257			(3,559)		11,621		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSO ...	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/19/2025		421,198	269.38	15,014			14,249		10,945			(838)		2,898		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISX ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2023		427,278	233.94	15,297			5,731		201			(3,772)		1,309		0001
Purchased Call/Nasdaq FC Index/NFC061VSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2022	02/09/2024		4,442,072	253.98	230,063			100,106		54,514			(28,587)		20,633		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/17/2025		1,774,894	265.21	66,158			59,716		56,418			(6,520)		11,915		0001
Purchased Call/Shiller Barclays Global Index/SBG017XS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2023	02/24/2025		1,746,518	268.05	62,606			60,001		49,062			(2,719)		12,059		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISQ ...	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2021	09/11/2023		575,474	251.94	22,616			5,071		28,278			(2,784)		1,929		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/2795BM0172SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	09/08/2028		119,894	1124.92	35,418			33,028		33,028	3,087				1,399		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/2B4SBM0174SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023		11,986	1032.94	1,099			1,372		1,372	338				51		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2022	11/01/2024		3,032,919	227.42	100,953			80,801		126,963			(12,469)		19,133		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2024		4,622,294	227.98	152,355			123,420		187,543			(18,795)		29,334		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/19/2024		1,394,974	262.09	50,837			31,221		44,496			(6,281)		7,710		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/01/2022	07/29/2024		2,796,246	233.21	99,852			67,043		73,619			(12,398)		16,133		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2021	11/03/2023		1,938,063	257.61	76,155			22,714		66,054			(9,414)		7,472		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2021	09/15/2023		1,767,840	246.46	55,483			12,804		3,156			(6,874)		5,997		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/01/2024		2,606,095	226.82	91,955	1,984		75,482		113,059			(11,661)		16,440		0001
Purchased Call/Nasdaq FC Index/NFC1615$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2022	08/30/2024		6,358,761	229.8	274,685			198,310		354,121			(34,371)		37,876		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/05/2022	06/26/2024		493,355	229.84	16,750			10,512		16,120			(2,085)		2,748		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/22/2023		949,757	247.22	37,420			7,350		62,736			(4,601)		2,983		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2022	03/04/2024		2,587,548	233.92	87,309			40,681		53,206			(10,801)		12,468		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/10/2024		1,125,628	267.06	36,357			21,879		25,753			(4,502)		6,158		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	08/18/2021	08/18/2023		166,392	176.05	6,622			1,264		9,316			(816)		515		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/10/2022	.06/12/2024	.....	317,850	..... 181.3	23,489	.....	.....	14,113	.....	21,034	.....	.....	.....(2,884)	.....	1,743	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/22/2022	.06/21/2024	.....	839,892	..... 179.12	63,948	.....	.....	39,217	.....	64,907	.....	.....	.....(7,874)	.....	4,652	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/28/2022	.12/27/2024	.....	 6,811,689	..... 217.58	300,063	18,365	.....	278,952	.....	599,533	.....	.....	.....(39,157)	.....	44,993	.....	0001 .....
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0171SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.06/08/2022	.06/08/2023	.....	152,064	.....1124.64	12,910	.....	.....	 5,429	.....	 5,429	762	.....	.....	.....	331	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG0170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.04/22/2022	.04/24/2024	.....	970,019	..... 264.24	36,279	.....	.....	 19,359	.....	25,330	.....	.....	..... (4,454)	.....	 5,013	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017PS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.05/31/2022	.05/03/2024	.....	2,422,687	..... 264.87	90,005	.....	.....	49,499	.....	61,283	.....	.....	.....(11,134)	.....	12,665	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/21/2023	.02/21/2024	.....	5,913,685	..... 228.11	228,175	.....	.....	205,821	.....	322,438	.....	.....	.....(23,238)	.....	27,987	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/06/2023	.02/21/2025	.....	 5,917,877	..... 228.15	272,178	.....	.....	259,807	.....	363,801	.....	.....	.....(13,148)	.....	40,771	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613SD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/25/2022	.07/17/2023	.....	5,929,868	..... 232.15	259,644	.....	.....	78,107	.....	200,560	.....	.....	.....(65,212)	.....	16,128	.....	0001 .....
Purchased Call/Nasdaq-100 Index/NDX0210S6 .	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.03/22/2023	.03/22/2029	.....	 1,605,000	.....12567.2	.....	486,797	.....	541,600	.....	541,600	54,803	.....	.....	.....	19,626	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/08/2022	.07/09/2024	.....	344,186	..... 179.62	25,263	.....	.....	 16,137	.....	26,564	.....	.....	..... (3,106)	.....	 1,945	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061VSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/11/2022	.02/13/2024	.....	1,676,299	..... 253.98	84,998	.....	.....	37,370	.....	20,818	.....	.....	.....(10,521)	.....	 7,836	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	.10/18/2022	.10/18/2023	.....	 100,920	..... 209.11	 3,562	.....	.....	 1,963	.....	 2,119	.....	.....	..... (878)	.....	374	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305NSB ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	.10/21/2022	.10/20/2023	.....	653,164	..... 208.38	22,991	.....	.....	12,901	.....	14,638	.....	.....	.....(5,685)	.....	 2,436	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017ESH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.04/16/2021	.04/12/2023	.....	1,959,576	..... 244.16	83,682	.....	.....	 1,286	.....	155,060	.....	.....	.....(10,485)	.....	 1,777	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615S1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/02/2022	.08/16/2024	.....	5,015,435	..... 242.99	164,650	.....	.....	115,473	.....	158,750	.....	.....	.....(20,574)	.....	29,468	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/28/2022	.06/28/2024	.....	915,683	..... 179.83	68,035	.....	.....	42,370	.....	68,290	.....	.....	.....(8,376)	.....	 5,112	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/08/2022	.07/08/2024	.....	161,074	..... 179.62	11,807	.....	.....	 7,536	.....	12,416	.....	.....	.....(1,454)	.....	909	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017K$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.11/05/2021	.11/02/2023	.....	 232,705	..... 257.44	 9,181	.....	.....	 2,723	.....	 8,027	.....	.....	.....(1,135)	.....	895	.....	0001 .....
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.06/08/2022	.06/08/2028	.....	437,416	.....1124.64	126,151	.....	.....	117,385	.....	117,385	19,234	.....	.....	.....	 4,985	.....	0001 .....
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0173$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/07/2022	.10/08/2024	.....	 18,516	..... 997.33	 3,383	.....	.....	 4,418	.....	 4,418	691	.....	.....	.....	114	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/23/2023	.02/16/2024	.....	 13,093,791	..... 231.07	.....	469,930	.....	420,716	.....	615,516	.....	.....	.....(52,560)	.....	61,492	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/09/2023	.02/07/2025	.....	2,547,614	.....234.3	.....	83,021	.....	 77,694	.....	73,831	.....	.....	.....(5,616)	.....	17,374	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/02/2022	.09/03/2024	.....	 1,383,017	..... 228.07	62,800	.....	.....	 45,251	.....	82,530	.....	.....	.....(7,773)	.....	 8,270	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017E$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.04/30/2021	.04/28/2023	.....	 874,747	..... 247.19	33,683	.....	.....	 1,256	.....	57,540	.....	.....	.....(4,163)	.....	 1,211	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017E$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.04/30/2021	.04/28/2023	.....	 645,253	..... 247.41	25,291	.....	.....	944	.....	41,832	.....	.....	.....(3,132)	.....	894	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.12/02/2021	.11/22/2023	.....	3,952,187	.....243.6	 137,677	.....	.....	 44,781	.....	 19,469	.....	.....	..... (17,040)	.....	15,890	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/16/2022	.08/02/2024	.....	1,258,947	..... 180.46	91,308	.....	.....	 61,314	.....	 94,518	.....	.....	.....(11,254)	.....	 7,293	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305N$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.10/21/2022	.10/23/2023	.....	 98,786	..... 208.38	 3,477	.....	.....	 1,964	.....	 2,247	.....	.....	..... (853)	.....	371	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017E$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.04/28/2021	.04/21/2023	.....	 492,660	..... 244.96	20,073	.....	.....	555	.....	 37,187	.....	.....	.....(2,483)	.....	591	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/16/2023	.02/06/2025	.....	5,598,691	.....233.8	.....	194,334	.....	 181,169	.....	 167,387	.....	.....	.....(13,486)	.....	38,153	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024		261,960	542.28	31,881			23,790		40,201			(3,925)		1,601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024		144,684	533.64	17,926			13,525		24,258			(2,201)		889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024		191,693	544.02	23,003			17,736		29,260			(2,840)		1,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024		6,624,031	540.55	784,948			607,041		1,026,168			(96,510)		41,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024		716,526	551.81	77,600			47,582		90,699			(9,554)		3,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024		2,286,846	562.49	234,859			145,619		246,618			(28,837)		12,738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024		1,446,874	560.64	151,198			93,589		159,040			(18,615)		8,042		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS/	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/08/2021	12/01/2023		7,432,112	273.72	248,509			83,859		68,901			(30,818)		30,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	06/21/2024		2,545,109	554.53	268,298			165,444		303,079			(33,219)		14,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024		113,297	552.75	12,009			7,404		14,141			(1,483)		628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024		88,780	547.6	10,334			7,736		12,902			(1,274)		543		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H9K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024		670,779	545.59	80,158			62,579		101,621			(9,896)		4,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024		804,425	583.02	85,671			58,840		72,462			(10,533)		4,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024		331,044	573.42	36,282			25,333		34,074			(4,467)		1,957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024		182,556	553.22	18,895			11,894		22,861			(2,326)		1,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024		1,308,794	561.61	132,973			85,001		144,978			(16,327)		7,402		0001
Purchased Call/Shiller Barclays Global Index/SBG017P8S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/29/2024		1,135,311	266.95	42,688			24,862		25,730			(5,241)		6,125		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024		205,733	181.67	11,891			10,804		11,063			(1,173)		977		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0175SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025		22,007	1117.91	3,603			3,398		3,398	(205)				152		0001
Purchased Call/Shiller Barclays Global Index/SBG017QST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/05/2024		2,232,858	259.67	81,879			52,279		83,495			(10,168)		12,560		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0176S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025		99,016	1075.45	13,367			14,192		14,192	825				696		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/13/2022	10/13/2023		107,942	206.69	3,800			2,052		2,658			(937)		395		0001
Purchased Call/Nasdaq FC Index/NFC061VSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2022	02/09/2024		2,037,912	259.16	86,499			37,605		17,212			(10,743)		9,466		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2021	04/07/2023		786,555	244.26	30,688			255		61,924			(3,810)		545		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2021	10/13/2023		1,896,149	242.96	71,550			19,310		8,039			(8,886)		6,947		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2021	11/15/2023		6,191,724	245.31	220,369			69,166		22,716			(27,228)		24,522		0001
Purchased Call/Nasdaq FC Index/NFC061W$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/25/2022	02/26/2024		1,840,387	253.4	88,589			40,438		24,860			(10,958)		8,776		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/08/2023		32,062	1124.92	2,735			2,005		2,005	431				106		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2025		2,778,496	231.3	93,483	3,325		85,262		63,039			(11,855)		18,439		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2028		396,185	245.27	28,446			22,801		12,470			(1,001)		4,693		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/21/2023	02/21/2024		303,859	181.68	17,502			15,718		16,248			(1,822)		1,438		0001
Purchased Call/Nasdaq FC Index/NFC1615$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/02/2022	09/04/2024		2,204,999	228.07	98,107			70,838		131,531			(12,142)		13,197		0001
Purchased Call/Nasdaq FC Index/NFC1615$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2022	08/31/2023		6,110,809	229.8	209,296			89,520		262,555			(52,621)		19,782		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2023	01/31/2025		2,711,601	268.2		98,788		91,233		74,007			(7,789)		18,396		0001
Purchased Call/Nasdaq FC Index/NFC1615$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2022	08/18/2023		9,283,706	239.98	310,441			120,699		174,538			(77,281)		28,748		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/03/2023	12/27/2024		3,639,622	228.38	95,424	27,796		108,426		148,052			(15,137)		24,041		0001
Purchased Call/Nasdaq FC Index/NFC1615$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2022	09/05/2023		3,515,787	228.07	113,080			50,379		169,036			(28,609)		11,566		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/08/2024		3,219,740	230.38	112,130			90,927		112,364			(13,869)		20,433		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/22/2024		1,866,656	230.69	63,934			53,085		64,489			(7,908)		11,986		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	11/29/2024		1,897,304	231.21	60,837			51,246		63,679			(7,555)		12,254		0001

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Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2024		37,982	1082.32	6,609			6,613		6,613	961				247		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/30/2024		216,787	267.41	8,139			4,758		4,767			(1,005)		1,171		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/11/2024		2,002,162	230.64	67,129			54,562		68,838			(8,300)		12,738		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/22/2024		2,916,833	230.45	101,747			84,359		102,269			(12,549)		18,730		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/13/2024		1,141,052	232.64	43,970			21,007		26,682			(5,432)		5,571		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2022	12/20/2024		1,930,379	228.8	63,121			54,890		76,269			(7,802)		12,681		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213J$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/23/2023		1,825,390	179.85	77,799			17,943		52,526			(19,256)		4,378		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2022	07/27/2023		422,160	180.06	18,195			5,865		13,920			(4,486)		1,200		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023		864,981	181	37,021			12,340		25,490			(9,079)		2,500		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2021	10/26/2023		1,641,858	245.06	57,462			16,454		5,494			(7,099)		6,212		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/25/2024		475,918	261.65	16,666			10,412		15,679			(2,068)		2,648		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/21/2023		1,703,000	4834.21	50,920			16,367		1,172			(6,261)		6,832		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/26/2021	11/22/2023		1,456,872	4737	42,299			13,768		2,107			(5,244)		5,857		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2023	12/23/2024		164,129	228.24		7,228		6,586		6,724			(650)		1,081		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$V	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	07/20/2021	07/20/2023		1,575,000	4593.51	43,313			6,544		337			(5,340)		4,343		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	11/12/2021	11/14/2023		1,374,000	4806.22	42,044			13,110		1,025			(5,169)		5,430		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/04/2023		334,905	251.78	13,162			2,828		16,574			(1,620)		1,098		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2021	09/13/2023		2,124,201	252.87	84,115			19,081		97,948			(10,379)		7,163		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/03/2025		994,838	227.89		37,958		33,742		41,822			(4,329)		6,607		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0173$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2023		93,420	997.33	8,548			11,843		11,843	3,006				336		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213J$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	06/24/2022	06/25/2024		896,348	179.85	66,176			41,009		66,490			(8,144)		4,987		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	08/15/2022	08/15/2024		485,111	181.74	36,410			25,081		34,237			(4,484)		2,847		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	08/12/2022	08/14/2023		607,456	181.66	27,336			10,166		17,474			(6,704)		1,854		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	08/01/2022	08/01/2023		360,977	180.83	15,450			5,192		10,963			(3,810)		1,048		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	08/12/2022	08/11/2023		909,697	181.66	40,663			14,910		25,714			(10,054)		2,746		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPRO8K5P83	08/24/2022	08/24/2023		244,170	181.53	11,207			4,477		7,488			(2,763)		772		0001
Purchased Call/S&P 500 INDEX/SPX150J$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2023		1,795,000	247.16	65,159			3,620		41,333			(16,111)		2,153		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2021	04/14/2023		255,361	245.2	10,431			187		19,027			(1,288)		250		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161C$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/18/2023	. 01/10/2025	.....	7,955,752	..... 224.09	.....	367,204	.....	329,426	.....	562,717	.....	.....	.....(39,017)	.....	53,125	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 12/09/2021	. 12/08/2023	.....	 2,708,667	..... 240.38	98,926	.....	.....	 34,255	.....	22,311	.....	.....	.....(12,215)	.....	 11,253	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 05/27/2022	. 05/28/2024	.....	 170,203	..... 266.95	6,400	.....	.....	 3,724	.....	 3,857	.....	.....	..... (787)	.....	917	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/26/2022	. 08/26/2024	.....	3,448,413	..... 233.08	148,659	.....	.....	106,369	.....	167,974	.....	.....	..... (18,581)	.....	20,461	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 08/18/2022	. 08/08/2024	.....	3,921,282	..... 233.36	147,053	.....	.....	100,559	.....	103,175	.....	.....	.....(18,230)	.....	22,856	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/30/2022	. 06/28/2024	.....	 306,595	..... 179.36	22,014	.....	.....	 13,804	.....	23,540	.....	.....	.....(2,718)	.....	 1,712	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 08/10/2022	. 08/09/2024	.....	 606,542	..... 180.98	44,763	.....	.....	 30,498	.....	44,506	.....	.....	.....(5,519)	.....	 3,539	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 09/14/2022	. 09/14/2023	.....	 456,883	..... 179.31	22,719	.....	.....	 10,399	.....	18,675	.....	.....	.....(5,604)	.....	 1,545	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 11/08/2022	. 10/25/2024	.....	1,675,995	..... 228.34	59,813	.....	.....	 49,066	.....	65,985	.....	.....	.....(7,677)	.....	10,509	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 09/09/2022	. 09/10/2024	.....	 378,179	..... 180.74	30,443	.....	.....	 22,080	.....	29,300	.....	.....	.....(3,743)	.....	 2,276	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/11/2022	. 10/08/2024	.....	 508,596	..... 177.44	46,033	.....	.....	 35,211	.....	46,640	.....	.....	.....(5,667)	.....	 3,141	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017W$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 02/01/2023	. 01/31/2025	.....	 1,180,092	..... 268.49	.....	42,194	.....	 38,891	.....	31,690	.....	.....	.....(3,352)	.....	 8,006	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 03/22/2023	. 03/22/2028	.....	94,291	..... 229.41	.....	5,026	.....	 5,004	.....	 5,224	.....	.....	.....(25)	.....	 1,052	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 08/11/2022	. 08/09/2024	.....	2,501,882	..... 233.16	95,192	.....	.....	 65,547	.....	66,958	.....	.....	..... (11,846)	.....	 14,597	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/08/2023		5,051,844	245.27	178,598			54,627		18,222			(22,139)		19,699		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2023	02/28/2025		1,662,617	231.3		59,725		57,706		58,870			(2,166)		11,512		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		74,702	1097.09	7,478			6,975		6,975	1,737				300		0001
Purchased Call/S&P 500 INDEX/SPX150L$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/17/2022	05/17/2023		2,123,000	245.04	80,674			10,223		75,465			(19,892)		3,809		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2025		317,140	265.99	11,544			10,483		9,705			(1,102)		2,137		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/25/2022	07/22/2024		2,761,741	231.16	100,445			66,409		83,990			(12,454)		15,819		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	06/28/2024		642,475	262.59	19,983			12,580		20,038			(2,480)		3,587		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/04/2023		2,579,364	254.13	104,315			26,736		110,428			(12,896)		9,231		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2022	07/19/2024		200,312	179.3	14,603			9,567		15,861			(1,803)		1,144		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/23/2022	12/26/2024		4,971,740	232.58	172,972			150,686		101,312			(21,215)		32,814		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2024		5,301,131	232.35	182,707			159,428		110,177			(22,499)		35,016		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/01/2023		1,304,643	238.89	50,647			17,057		12,616			(6,258)		5,344		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213O$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023		115,070	177.99	5,926			3,095		6,519			(1,461)		414		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2022	08/23/2024		101,892	181.53	7,917			5,546		7,354			(976)		603		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213O$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2022	10/04/2024		1,011,061	178.17	88,266			66,835		93,100			(10,867)		6,222		0001

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Purchased Call/Nasdaq FC Index/NFC161BSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/28/2022	12/22/2023	.....	4,336,025	219.13	148,088	12,610	.....	119,243	.....	347,461	.....	.....	(39,723)	.....	18,508	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	.....	1,538,342	182.49	.....	87,839	.....	78,542	.....	76,101	.....	.....	(10,135)	.....	7,224	.....	0001 .....
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0176S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024	.....	27,043	1075.45	.....	1,717	.....	1,680	.....	1,680	(38)	.....	.....	.....	134	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615SA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	.....	4,940,945	235.98	198,513	.....	.....	140,554	.....	213,200	.....	.....	(24,708)	.....	29,231	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017AS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/02/2024	.....	2,715,639	232.6	98,677	.....	.....	66,836	.....	75,189	.....	.....	(12,267)	.....	15,732	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024	.....	1,479,471	178.82	128,264	.....	.....	94,722	.....	129,574	.....	.....	(15,797)	.....	8,989	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	02/21/2025	.....	1,992,749	231.89	.....	66,258	.....	63,133	.....	67,803	.....	.....	(3,230)	.....	13,729	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017R$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/17/2024	.....	1,123,078	259.41	42,049	.....	.....	27,288	.....	42,991	.....	.....	(5,166)	.....	6,399	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2022	10/02/2024	.....	398,749	175.53	35,534	.....	.....	26,814	.....	42,062	.....	.....	(4,365)	.....	2,450	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/22/2024	.....	146,957	179.18	10,331	.....	.....	6,793	.....	11,768	.....	.....	(1,272)	.....	842	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2022	08/05/2024	.....	1,948,439	233.33	70,433	.....	.....	47,942	.....	51,273	.....	.....	(8,743)	.....	11,322	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/13/2025	.....	2,061,333	231.36	.....	70,904	.....	63,963	.....	70,654	.....	.....	(7,020)	.....	13,796	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2023	01/30/2025	.....	4,655,165	232.19	.....	171,208	.....	157,778	.....	153,173	.....	.....	(13,661)	.....	31,559	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061WSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2022	03/11/2024	.....	2,248,468	245.91	106,737	.....	.....	50,730	.....	50,871	.....	.....	(13,188)	.....	10,946	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2024		693,795	178.39	64,662			50,204		63,955			(7,961)		4,324		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2023	01/22/2030		851,455	230.91		54,894		53,518		54,353			(1,418)		11,117		0001
Purchased Call/S&P 500 INDEX/SPX150LS8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/05/2022	05/05/2023		5,447,000	100	53,381			5,028					(13,162)		8,434		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2023	01/10/2025		1,471,891	231.17		51,077		46,051		50,936			(5,216)		9,829		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2023		220,735	233.36	5,651			2,008		2,819			(1,393)		659		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00098B	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	04/02/2024		2,246,000	4424.96	114,321			57,632		64,476			(14,056)		11,276		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2022	08/23/2024		454,706	181.98	35,240			24,789		31,908			(4,351)		2,690		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2024		469,632	178.15	45,504			35,509		43,808			(5,641)		2,924		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/28/2022	11/27/2024		639,220	182.07	58,936			49,059		50,163			(7,266)		4,122		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213OSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2022	10/13/2023		162,599	178.19	8,667			4,681		8,533			(2,137)		596		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/03/2023		1,013,272	180.35	55,730			33,438		45,672			(13,779)		3,906		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	12/12/2024		423,607	182.35	38,085			32,509		33,412			(4,699)		2,765		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2023	02/28/2025		875,609	231.1		30,293		29,210		31,372			(1,201)		6,063		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017RS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2022	07/12/2024		826,781	259.1	34,280			22,278		32,101			(4,272)		4,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2022	07/19/2024		138,806	560.71	15,296			10,022		16,026			(1,888)		793		0001
Purchased Call/Nasdaq FC Index/NFC1611$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023		6,554,778	240.86	252,095			42,602		65,892			(62,447)		13,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/24/2025		9,455,600	263.05		284,059		271,991		336,262			(12,791)		65,286		0001
Purchased Call/Nasdaq FC Index/NFC1611$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023		6,381,437	241.2	215,674			39,529		64,072			(53,497)		13,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2024		755,828	561.54	78,077			48,517		85,616			(9,613)		4,215		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/18/2023		5,295,752	243.17	209,660			57,735		22,431			(25,906)		19,649		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2022	08/07/2024		61,020	233.33	2,382			1,637		1,608			(297)		355		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/24/2024		1,251,976	261.46	48,853			32,370		42,761			(6,037)		7,186		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213N$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		910,988	180.74	43,090			19,151		32,860			(10,654)		3,025		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	10/28/2024		540,718	180.63	49,854			39,499		44,543			(6,138)		3,399		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	10/30/2024		154,299	180.63	14,334			11,365		12,742			(1,760)		972		0001
Purchased Call/Nasdaq FC Index/NFC161BST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2022	12/29/2023		9,245,411	218.99	284,961	63,067		263,471		746,889			(85,479)		39,979		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023		1,071,703	181.96	58,622			37,453		42,835			(14,494)		4,263		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	12/21/2022	12/20/2024	.....	194,649	182.07	17,304	.....	.....	14,951	.....	15,781	.....	.....	(2,133)	.....	1,279	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	01/13/2023	01/14/2025	.....	608,132	183.66	.....	53,272	.....	47,923	.....	46,566	.....	.....	(5,604)	.....	4,073	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	08/17/2022	08/17/2023	.....	414,820	181.69	18,833	.....	.....	7,160	.....	12,057	.....	.....	(4,644)	.....	1,280	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	08/16/2022	08/16/2024	.....	1,471,531	181.85	110,953	.....	.....	76,556	.....	103,263	.....	.....	(13,660)	.....	8,646	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS$ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	10/28/2022	10/30/2023	.....	611,112	180.63	33,122	.....	.....	19,344	.....	26,506	.....	.....	(8,123)	.....	2,334	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	01/09/2023	01/09/2025	.....	367,247	183.09	.....	32,391	.....	28,837	.....	28,856	.....	.....	(3,589)	.....	2,450	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	02/01/2023	01/31/2025	.....	311,751	183.19	.....	27,434	.....	25,286	.....	24,901	.....	.....	(2,180)	.....	2,115	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	.....	578,021	556.61	58,091	.....	.....	36,735	.....	69,969	.....	.....	(7,152)	.....	3,252	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	.....	1,955,638	565.18	199,475	.....	.....	131,154	.....	208,268	.....	.....	(24,559)	.....	11,202	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	.....	582,156	561.29	60,195	.....	.....	39,800	.....	67,830	.....	.....	(7,411)	.....	3,348	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	.....	76,902	570.56	8,129	.....	.....	5,426	.....	7,956	.....	.....	(999)	.....	444	.....	0001 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024		83,726	546.56	10,332			8,107		12,504			(1,272)		525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024		54,203	573.52	5,534			3,705		5,444			(681)		314		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2021	06/30/2023		5,777,489	276.12	183,729			22,988		19,378			(22,885)		14,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024		585,421	566.03	59,479			39,245		64,387			(7,323)		3,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024		44,376	559.94	4,655			3,078		5,245			(573)		255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024		1,864,171	551.08	221,716			174,160		258,277			(27,325)		11,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024		1,100,720	554.85	117,117			72,937		135,136			(14,419)		6,145		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/16/2024		1,123,139	235.29	32,412			22,783		25,824			(4,060)		6,599		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023		440,717	231.68	11,415			2,138		5,326			(2,815)		958		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2023	03/07/2025		14,899,960	266.61	395,669			385,962		440,292			(10,866)		103,686		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/05/2025		117,738	232.29	3,396			3,307		3,938			(103)		818		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/27/2025		1,872,033	229.82	64,170			64,000		73,393			(257)		13,210		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024		165,846	259.41	6,169			4,000		6,342			(759)		944		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017X$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/24/2025		2,375,458	259.42		91,507		91,134		105,304			(566)		16,728		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2022	08/23/2023		485,464	181.48	22,040			8,743		14,937			(5,435)		1,530		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/22/2023		65,414	228.26	1,737			396		1,456			(429)		156		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2025		3,376,628	231.78		116,876		111,584		115,673			(5,733)		23,263		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2022	08/22/2024		3,484,309	233.38	119,530			84,217		92,864			(14,822)		20,593		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2022	08/09/2024		2,062,799	263.89	79,068			54,163		61,831			(9,790)		12,035		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2022	08/23/2024		1,476,092	233.27	47,151			33,414		39,739			(5,878)		8,733		0001
Purchased Call/S&P 500 INDEX/SPX715R$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2022	05/05/2023		2,550,165	4147	74,606			7,066		39,233			(18,600)		3,948		0001
Purchased Call/S&P 500 INDEX/SPX1610Q$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2023		4,444,000	100	50,217			553					(12,382)		2,601		0001
Purchased Call/S&P 500 INDEX/SPX1610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/13/2022	04/13/2023		2,171,000	100	48,848			1,615					(12,045)		2,049		0001
Purchased Call/S&P 500 INDEX/SPX715V$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/11/2022	08/11/2023		1,566,000	4207.27	18,009			6,585		194			(4,441)		4,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/24/2025		10,516,193	264.47		309,124		307,738		340,288			(2,099)		74,054		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2022	09/12/2023		194,389	181.32	9,253			4,180		6,642			(2,282)		653		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/02/2024		864,865	262	34,049			23,104		28,851			(4,239)		5,010		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	06/01/2022	05/31/2024		1,854,000	4268.72	92,329			54,028		98,012			(11,383)		10,026		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/27/2021	08/25/2023		2,363,895	4689	74,985			15,121		1,325			(9,270)		7,501		0001

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Purchased Call/S&P 500 INDEX/SPX7150$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/20/2022	04/18/2023		2,718,773	4392	105,255			4,957		412			(26,096)		3,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/02/2024		5,405,452	557.79	533,518			336,109		624,070			(65,596)		30,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/03/2024		622,348	557.79	61,488			38,768		74,400			(7,550)		3,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024		3,080,791	557.3	310,852			196,844		357,865			(38,324)		17,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024		1,114,605	553.9	116,588			75,259		140,335			(14,394)		6,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213$S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/22/2023		11,942,420	271.71	247,923			56,529		83,943			(61,628)		28,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024		415,356	559.13	43,986			27,333		48,307			(5,416)		2,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024		160,398	556	16,730			10,717		19,648			(2,060)		908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024		2,410,285	560.55	245,712			159,471		272,688			(30,186)		13,733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024		333,074	569.09	34,340			22,830		35,099			(4,239)		1,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024		1,072,657	574.54	109,089			72,876		106,273			(13,394)		6,201		0001
Purchased Call/S&P 500 INDEX/SPX715R$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2022	05/10/2023		11,348,000	4001.05	254,195			27,310		290,748			(62,678)		18,783		0001
Purchased Call/S&P 500 INDEX/SPX715R$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2022	05/08/2023		2,964,681	4123	98,323			10,077		57,236			(24,378)		4,783		0001

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Purchased Call/S&P 500 INDEX/SPX715W8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2022	08/25/2023		2,590,000	4409.08	45,843			18,540		31			(11,304)		8,218		0001
Purchased Call/Shiller Barclays Global Index/SBG017J8F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2021	10/06/2023		3,107,799	254.68	123,325			32,037		128,007			(15,242)		11,182		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/26/2022	04/26/2024		2,017,000	4219.54	116,986			62,746		112,815			(14,403)		10,451		0001
Purchased Call/S&P 500 INDEX/SPX715R$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/03/2022	05/03/2023		3,401,000	4175.48	90,467			7,975		37,129			(22,307)		5,113		0001
Purchased Call/S&P 500 INDEX/SPX715R$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2022	05/05/2023		1,526,048	4147	41,720			3,962		22,770			(10,430)		2,363		0001
Purchased Call/S&P 500 INDEX/SPX715T$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/24/2022	06/23/2023		2,381,000	4107.76	42,858			9,881		196			(10,597)		5,711		0001
Purchased Call/S&P 500 INDEX/SPX150L$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/06/2022	05/04/2023		2,327,408	247	76,086			6,994		60,285			(18,864)		3,552		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	04/01/2024		1,556,000	4344.32	92,582			46,609		56,696			(11,399)		7,801		0001
Purchased Call/S&P 500 INDEX/SPX715S$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2022	05/25/2023		2,229,765	3961	106,565			16,119		101,447			(26,715)		4,328		0001
Purchased Call/S&P 500 INDEX/SPX715R$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2022	05/14/2024		1,572,000	5173.11	48,732			27,378		10,865			(5,992)		8,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024		326,817	563.59	33,891			22,283		36,766			(4,173)		1,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2022	10/31/2024		2,891,818	558.12	341,524			271,251		371,442			(42,048)		18,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2022	10/31/2024		148,892	554.38	18,224			14,475		20,549			(2,244)		938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2022	07/29/2024		161,395	570.56	17,059			11,381		16,678			(2,100)		931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2022	08/02/2024		171,122	570.9	17,865			11,984		17,778			(2,200)		991		0001
Purchased Call/Nasdaq FC Index/NFC1618$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2022	10/25/2024		8,799,995	220.61	379,401	9,995		309,174		697,506			(48,093)		55,177		0001
Purchased Call/S&P 500 INDEX/SPX715X$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/09/2024		2,702,000	3597.8	468,527			358,474		620,158			(57,527)		16,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/02/2022	10/28/2024		12,169,132	263.63	361,131	3,630		289,969		382,868			(44,944)		76,502		0001

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Purchased Call/S&P 500 INDEX/SPX715T$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2022	07/19/2024		1,619,481	5075	57,462			37,647		22,285			(7,094)		9,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	10/26/2023		17,482,280	264.51	378,384	2,561		220,651		390,578			(94,689)		66,145		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/31/2022	05/24/2024		2,175,772	230.62	84,258			48,968		65,192			(10,458)		11,670		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2021	10/06/2023		836,499	241.22	31,806			8,260		4,473			(3,927)		3,010		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2022	08/23/2024		2,433,473	233.08	75,332			53,754		66,403			(9,451)		14,397		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2022	11/08/2024		103,456	181.4	9,383			7,608		8,253			(1,158)		657		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2024		558,738	181.94	51,013			41,566		43,568			(6,281)		3,567		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	08/01/2024		912,158	262.58	33,145			22,997		29,354			(4,228)		5,279		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2021	12/15/2023		3,977,024	240.87	140,952			50,560		31,701			(17,579)		16,751		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2022	08/30/2024		1,899,909	231.15	63,160			45,430		59,754			(7,881)		11,317		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2022	01/19/2024		3,906,428	237.02	127,222			51,498		54,224			(15,738)		17,530		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/21/2022	11/21/2024		545,462	182.02	50,728			41,751		42,642			(6,246)		3,500		0001
Purchased Call/Nasdaq FC Index/NFC1615$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2022	08/21/2024		3,517,615	239.98	119,240			84,334		127,613			(14,865)		20,770		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2023	02/13/2025		3,571,246	233.99		122,618		115,282		105,919			(7,485)		24,462		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	10/24/2022	10/24/2023		419,563	179.35	22,614			12,834		20,297			(5,576)		1,580		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	12/22/2022	12/22/2023		173,813	181.8	9,421			6,935		7,903			(2,323)		742		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025		6,194,480	232.87	212,801			194,265		130,097			(18,786)		41,806		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/05/2023		1,487,031	241	59,236			15,393		8,145			(7,382)		5,336		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2021	05/10/2023		1,109,890	251.86	41,470			2,223		51,295			(5,116)		1,837		0001
Purchased Call/S&P 500 INDEX/SPX150YS9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/20/2023	01/19/2024		2,056,000	257.9		56,746		46,185		60,186			(10,913)		9,226		0001
Purchased Call/S&P 500 INDEX/SPX161RS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2022	04/28/2023		1,553,093	255	26,598			1,995		3,578			(6,576)		2,151		0001
Purchased Call/S&P 500 INDEX/SPX161RSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2022	05/09/2023		1,776,000	243.96	65,712			6,879		70,227			(16,203)		2,903		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/06/2023		469,013	257.92	18,338			5,524		15,675			(2,258)		1,821		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	09/09/2022	09/11/2023		539,838	180.74	25,696			11,539		19,689			(6,302)		1,809		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	09/22/2022	09/22/2023		295,758	178.05	15,202			7,327		14,901			(3,748)		1,024		0001
Purchased Call/S&P 500 INDEX/SPX150ZS2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024		3,968,000	100		47,219		40,156		11,566			(7,374)		18,225		0001
Purchased Call/S&P 500 INDEX/SPX150ZS1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/01/2023	01/31/2024		1,674,506	250	92,342			77,802		88,405			(14,714)		7,666		0001
Purchased Call/S&P 500 INDEX/SPX161SSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/27/2022	05/26/2023		3,505,000	245.79	129,685			19,868		122,426			(32,065)		6,864		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/16/2024		1,566,315	235.3	47,612			33,307		35,947			(5,931)		9,203		0001
Purchased Call/S&P 500 INDEX/SPX161SS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2022	05/22/2023		1,919,000	100	35,885			5,042					(8,800)		3,622		0001
Purchased Call/S&P 500 INDEX/SPX161SSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023		1,552,000	100	17,693			3,314					(4,363)		3,374		0001
Purchased Call/S&P 500 INDEX/SPX715TSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/05/2022	06/26/2023		1,842,430	3912	69,732			16,940		98,286			(17,629)		4,498		0001
Purchased Call/S&P 500 INDEX/SPX715RSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2022	05/16/2023		4,729,000	4008.01	105,457			13,073		119,477			(26,003)		8,394		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023		6,567,000	100	68,297			3,794					(16,887)		7,876		0001
Purchased Call/S&P 500 INDEX/SPX715W$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2023		2,784,000	4137.99	288,701			134,393		135,330	20,407		(3,090)		8,743		0001
Purchased Call/S&P 500 INDEX/SPX715VSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2022	08/08/2024		1,841,884	4121	320,897			220,005		200,418			(39,890)		10,736		0001
Purchased Call/S&P 500 INDEX/SPX715TSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/12/2022	06/30/2023		1,949,471	3785	93,591			23,998		126,595			(23,862)		4,867		0001
Purchased Call/S&P 500 INDEX/SPX1610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2023		1,659,000	100	24,387			739					(6,013)		1,504		0001
Purchased Call/S&P 500 INDEX/SPX161RSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2023		1,850,000	100	26,455			2,842					(6,523)		3,062		0001
Purchased Call/S&P 500 INDEX/SPX715XS$	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/12/2022	09/19/2023		1,576,523	3883	51,136			25,718		91,118			(13,457)		5,411		0001
Purchased Call/S&P 500 INDEX/SPX7210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2023		1,378,000	4411.25	158,057			36,257		26,367			(19,486)		4,674		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/24/2024		1,477,936	231.62	55,393			32,125		41,029			(6,865)		7,927		0001
Purchased Call/S&P 500 INDEX/SPX715VS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2022	08/09/2023		3,131,189	4142	152,447			54,746		113,289			(37,693)		9,379		0001
Purchased Call/S&P 500 INDEX/SPX715XSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	09/28/2023		1,500,034	3686	66,581			34,047		92,416			(16,785)		5,282		0001
Purchased Call/Nasdaq FC Index/NFC1616$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2023		6,019,379	227.23	215,736			95,384		305,291			(53,959)		19,864		0001
Purchased Call/S&P 500 INDEX/SPX715SSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/07/2022	05/31/2023		2,089,057	4137	84,244			14,198		48,819			(21,179)		4,270		0001
Purchased Call/S&P 500 INDEX/SPX715USY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/09/2022	08/04/2023		2,687,084	4153	118,686			41,441		92,485			(29,671)		7,894		0001
Purchased Call/S&P 500 INDEX/SPX715XS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/21/2022	09/21/2023		3,505,000	3789.93	90,429			43,097		122,379			(22,298)		12,100		0001
Purchased Call/S&P 500 INDEX/SPX715XSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/05/2022	09/20/2023		3,332,477	3862	142,007			70,187		200,374			(36,516)		11,471		0001
Purchased Call/S&P 500 INDEX/SPX715ZS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2022	12/04/2024		1,651,917	5036	75,717			63,756		48,715			(9,335)		10,713		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/15/2024		4,743,765	230.48	159,453			130,477		165,272			(19,679)		30,283		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007SY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	08/11/2021	08/11/2023		1,550,000	4671.77	44,950			8,150		322			(5,542)		4,678		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	11/10/2021	11/10/2023		2,618,000	4715.78	89,012			27,379		3,673			(10,974)		10,255		0001
Purchased Call/S&P 500 INDEX/SPX150LSH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/09/2022	05/09/2023		1,766,000	100	20,132			2,108					(4,964)		2,886		0001
Purchased Call/S&P 500 INDEX/SPX715US9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/28/2023		1,759,000	4130.29	57,168			18,738		50,373			(14,135)		5,022		0001
Purchased Call/S&P 500 INDEX/SPX715VSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2022	08/09/2023		2,302,616	4127	119,306			44,187		87,753			(30,247)		6,897		0001
Purchased Call/S&P 500 INDEX/SPX7213SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2021	10/12/2023		1,644,381	5229	44,665			11,919		696			(5,514)		6,010		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7216S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2021	11/02/2023		1,609,198	.5157	88,737			26,243		1,473			(10,955)		6,190		0001
Purchased Call/S&P 500 INDEX/SPX7217SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2021	11/17/2023		1,867,429	.4667	216,799			69,448		19,510			(26,987)		7,428		0001
Purchased Call/S&P 500 INDEX/SPX721A$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/22/2023		1,704,951	.4674	224,877			82,652		22,244			(27,993)		7,277		0001
Purchased Call/S&P 500 INDEX/SPX721A$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/21/2023		1,950,095	.5375	107,597			39,452		1,366			(13,412)		8,308		0001
Purchased Call/Nasdaq FC Index/NFC161E$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/27/2023	02/23/2024		9,062,636	227.15		346,940		316,413		517,922			(32,626)		43,021		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/05/2024		1,197,641	240.67	43,083			16,676		10,550			(5,356)		5,245		0001
Purchased Call/Nasdaq FC Index/NFC061X$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2022	03/15/2024		1,724,430	252.25	88,082			42,505		26,956			(10,921)		8,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2021	12/20/2023		3,941,533	240.16	149,840			54,244		34,957			(18,511)		16,761		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/27/2024		1,366,409	262.16	41,876			26,332		43,729			(5,213)		7,620		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00099K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/11/2023		2,406,554	.4058	115,546			3,228		33,270			(28,727)		2,089		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2022	12/29/2023		290,162	182.36	15,872			11,992		12,845			(3,914)		1,255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2022	08/14/2024		11,226,422	270.43	325,780			225,770		208,669			(40,394)		65,829		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/31/2023	04/01/2024		519,417	200.96		18,491		18,491		18,812					2,604		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2021	10/10/2023		2,985,955	241.48	108,438			28,718		15,704			(13,417)		10,856		0001
Purchased Call/S&P 500 INDEX/SPX7218S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2022	01/03/2024		1,821,000	5718.94	57,179			21,756		292			(7,050)		7,946		0001
Purchased Call/Shiller Barclays Global Index/SBG017ES2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2021	05/01/2023		137,892	246.71	5,433			224		9,351			(669)		201		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2021	05/18/2023		600,000	249.58	21,660			1,400		33,343			(2,674)		1,088		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2021	05/19/2023		199,999	248.03	7,926			525		12,410			(979)		366		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/02/2023		1,026,116	252.41	41,927			3,591		45,653			(5,187)		2,132		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2022	07/06/2029		982,184	229.71	62,023			55,654		62,976			(2,187)		12,298		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/09/2024		3,933,494	234.31	143,920			98,834		96,529			(17,863)		22,950		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2021	12/27/2023		1,976,682	242.01	71,247	437		26,833		14,294			(8,912)		8,516		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/17/2025		2,146,353	269.38		77,417		73,450		55,694			(4,111)		14,745		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/23/2024		496,376	255.4	19,362			8,858		21,728			(2,418)		2,356		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/11/2021	06/09/2023		878,057	253.2	33,598			3,206		36,655			(4,165)		1,923		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2022	01/19/2024		880,378	236.02	30,625			12,421		13,578			(3,798)		3,951		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2022	01/25/2024		1,787,592	234.81	64,188			26,445		31,518			(7,933)		8,103		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/12/2024		2,344,825	235.26	75,073			52,075		53,723			(9,358)		13,722		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	11/29/2024		593,411	183.06	55,365			46,239		44,133			(6,826)		3,833		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2022	07/12/2024		2,861,959	229.02	106,495			68,899		100,348			(13,206)		16,221		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/26/2022	09/06/2024		1,105,553	231.84	34,900			25,478		33,333			(4,360)		6,630		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2022	02/16/2024		1,868,602	256.63	68,002			30,263		75,434			(8,449)		8,775		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/14/2024		2,522,629	227.36	94,582			57,825		97,194			(11,784)		13,864		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/25/2025		1,464,442	268.05		52,573		50,263		41,139			(2,514)		10,118		0001
Purchased Call/Nasdaq FC Index/NFC161C$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2023	01/16/2025		3,636,502	225.61	153,002			138,177		243,924			(15,073)		24,394		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161T$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2022	06/29/2023		2,205,000	100	23,814			5,839					(5,872)		5,475		0001
Purchased Call/Nasdaq FC Index/NFC1615$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2022	08/29/2023		9,417,656	231.81	311,412			131,529		351,584			(78,381)		30,287		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/07/2023		1,945,502	245.09	71,390			21,672		6,985			(8,829)		7,569		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	11/22/2023		4,704,813	242.68	183,362			59,381		26,560			(22,644)		18,916		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/17/2024		1,806,229	239.54	56,931			22,820		18,927			(7,038)		8,078		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2023	02/27/2025		1,990,250	268.64		71,440		68,555		54,230			(2,976)		13,771		0001
Purchased Call/Nasdaq FC Index/NFC1613$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2023		7,627,012	231.68	357,743			115,881		273,008			(89,301)		21,591		0001
Purchased Call/S&P 500 INDEX/SPX161U$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2022	07/17/2023		1,983,000	100	24,391			7,190					(5,981)		5,393		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2021	10/19/2023		1,393,393	243.83	54,400			15,079		5,372			(6,722)		5,183		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/20/2024		922,133	256.63	33,567			15,048		37,334			(4,152)		4,357		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/12/2023		1,843,511	240.69	75,273			20,173		11,029			(9,329)		6,737		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/21/2024		5,067,039	228.22	186,935			115,725		184,946			(23,214)		28,068		0001
Purchased Call/Nasdaq FC Index/NFC161C$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		13,011,518	225.61	466,228			372,092		784,094			(96,958)		57,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/31/2023	04/01/2025		6,575,517	266.8	193,978			193,978		194,024					46,560		0001
Purchased Call/S&P 500 INDEX/SPX150Z$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/08/2023	02/08/2024		5,343,000	100	63,582			54,824		30,552			(8,884)		24,778		0001
Purchased Call/S&P 500 INDEX/SPX161Q$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2022	04/11/2023		1,623,132	249	56,602			1,564		23,631			(13,995)		1,409		0001
Purchased Call/S&P 500 INDEX/SPX161Q$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2023		1,541,661	249	56,586			1,719		23,002			(13,991)		1,398		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	11/02/2023		814,675	245.45	28,036			8,386		2,688			(3,499)		3,134		0001
Purchased Call/S&P 500 INDEX/SPX161M$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	10/10/2025		4,700,000	5550	366,050			236,269		87,725			(23,006)		37,390		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161M$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	04/14/2026		4,705,000	.5775	339,850			233,226		94,459			(18,904)		41,025		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	07/22/2022	07/20/2029		207,599	231.16	13,344			12,046		11,612			(470)		2,607		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/11/2022	08/02/2024		1,731,982	233.4	62,909			42,627		45,192			(7,815)		10,034		0001
Purchased Call/S&P 500 INDEX/SPX161S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023		2,620,000	243.15	98,250			13,100		116,247			(24,293)		4,800		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	07/26/2022	07/10/2024		639,687	260.28	23,981			15,464		23,176			(2,976)		3,618		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/19/2021	10/13/2023		4,442,946	256.99	169,809			45,830		155,076			(21,072)		16,279		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023		279,879	177.21	14,526			7,683		15,902			(3,582)		1,018		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213P$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023		223,776	179.95	12,218			7,237		10,467			(3,013)		861		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/29/2022	11/29/2023		243,414	182.27	13,412			8,941		9,777			(3,307)		993		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	01/04/2023	01/03/2025		535,910	182.52		48,446		42,790		43,180			(5,707)		3,559		0001
Purchased Call/S&P 500 INDEX/SPX161U$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023		5,287,000	100	50,755			15,650					(12,549)		14,643		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/31/2022	05/24/2024		3,643,937	232.62	124,597			72,420		93,519			(15,513)		19,544		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/04/2021	11/03/2023		1,509,262	245.95	53,329			15,907		4,602			(6,596)		5,819		0001
Purchased Call/S&P 500 INDEX/SPX150Z$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/10/2023	02/12/2024		3,276,000	100		37,346		32,614		6,285			(4,986)		15,289		0001
Purchased Call/S&P 500 INDEX/SPX161T$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2023		2,093,000	100	23,023			5,581					(5,677)		5,168		0001
Purchased Call/S&P 500 INDEX/SPX161T$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/06/2022	07/06/2023		2,767,000	242.55	114,554			30,295		149,186			(28,246)		7,132		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/18/2023	.01/17/2025	.....	447,236	..... 182.29	.....	38,507	.....	34,752	.....	36,975	.....	.....	.....(3,798)	.....	3,002	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/03/2022	.07/21/2023	.....	7,456,990	..... 235.28	288,999	.....	.....	89,467	.....	195,623	.....	.....	..... (71,803)	.....	20,654	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017K$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.11/15/2021	.11/10/2023	.....	 1,062,730	..... 257.54	41,701	.....	.....	12,857	.....	36,725	.....	.....	.....(5,171)	.....	4,163	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/27/2021	.10/25/2023	.....	4,452,585	..... 245.06	 163,807	.....	.....	46,653	.....	14,717	.....	.....	.....(20,228)	.....	16,806	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161F$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/14/2022	.06/07/2024	.....	757,951	..... 249.81	23,912	.....	.....	14,304	.....	 1,122	.....	.....	.....(2,960)	.....	 4,132	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161RS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/10/2022	.05/10/2023	.....	2,123,000	..... 244.06	78,126	.....	.....	 8,394	.....	83,422	.....	.....	.....(19,264)	.....	 3,514	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX1407$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.01/20/2023	.01/19/2024	.....	4,035,000	 100	.....	45,192	.....	36,781	.....	62,447	.....	.....	.....(8,691)	.....	18,107	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX1407$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.02/10/2023	.02/12/2024	.....	2,241,000	 100	.....	49,526	.....	 43,250	.....	22,192	.....	.....	.....(6,612)	.....	 10,459	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161H$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.01/12/2024	.....	 4,300,000	4200	522,850	.....	.....	 161,660	.....	 280,110	.....	.....	.....(50,762)	.....	19,065	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017J$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/15/2021	.10/16/2023	.....	487,809	..... 256.99	 19,122	.....	.....	 5,208	.....	17,083	.....	.....	..... (2,354)	.....	 1,801	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017J$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/22/2021	.10/23/2023	.....	 189,158	..... 256.11	 7,396	.....	.....	 2,086	.....	 7,135	.....	.....	..... (911)	.....	711	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017K$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.11/23/2021	.11/17/2023	.....	390,050	..... 256.6	15,131	.....	.....	 4,810	.....	14,547	.....	.....	.....(1,873)	.....	 1,551	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150X$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	.01/06/2023	.01/04/2024	.....	2,217,735	 246	124,121	.....	.....	 96,116	.....	141,747	.....	.....	.....(28,722)	.....	 9,695	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.07/22/2022	.07/21/2023	.....	 155,623	..... 231.16	 4,033	.....	.....	 1,247	.....	 2,538	.....	.....	..... (1,002)	.....	431	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/14/2022	.10/06/2023	.....	 64,040	..... 226.1	 1,569	.....	.....	836	.....	 2,187	.....	.....	..... (396)	.....	230	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715S$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.06/03/2022	.06/02/2023	.....	2,233,000	.....4313.97	39,971	.....	.....	 6,884	.....	.....	.....	.....	..... (9,883)	.....	 4,639	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161F$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/09/2022	.06/07/2024	.....	1,695,538	..... 251.82	58,064	.....	.....	 34,528	.....	 1,811	.....	.....	..... (7,155)	.....	 9,244	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.08/22/2022	.08/22/2024	.....	2,464,000	.....4306.86	134,534	.....	.....	 93,934	.....	139,866	.....	.....	.....(16,564)	.....	 14,563	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715Z$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.11/22/2022	.11/22/2023	.....	 6,437,000	.....4003.58	498,868	.....	.....	511,885	.....	511,885	119,893	.....	.....	.....	25,880	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161S$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/23/2022	.05/23/2023	.....	 1,705,000	..... 243.87	64,449	.....	.....	 9,232	.....	71,663	.....	.....	.....(15,892)	.....	 3,249	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017KS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023		500,172	257.38	19,822			5,907		17,354			(2,448)		1,928		0001
Purchased Call/S&P 500 INDEX/SPX715WSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2022	09/01/2023		2,001,000	4120.47	36,618			15,606		7,528			(9,054)		6,499		0001
Purchased Call/S&P 500 INDEX/SPX715Z3S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/09/2022	12/08/2023		1,558,000	3934.38	34,120			23,789		41,906			(8,436)		6,473		0001
Purchased Call/S&P 500 INDEX/SPX7211SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2021	09/21/2023		2,080,000	4845.78	114,816			27,285		4,793			(14,155)		7,181		0001
Purchased Call/S&P 500 INDEX/SPX7216S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2021	11/02/2023		1,656,700	4600	189,267			55,973		20,763			(23,366)		6,372		0001
Purchased Call/S&P 500 INDEX/SPX721ASL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2023		3,127,000	5722.91	98,188			36,686		464			(12,105)		13,522		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2023		196,846	255.27	7,736			2,035		7,788			(952)		714		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/12/2023		525,552	255.32	21,008			5,620		20,769			(2,596)		1,921		0001
Purchased Call/S&P 500 INDEX/SPX161RSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023		2,747,000	100	43,677			4,974					(10,799)		4,659		0001
Purchased Call/S&P 500 INDEX/SPX161SSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/26/2023		1,717,000	253.78	33,653			5,156		16,082			(8,321)		3,363		0001
Purchased Call/S&P 500 INDEX/SPX161TSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/29/2023		2,091,000	242.19	89,077			21,840		113,788			(21,964)		5,192		0001
Purchased Call/S&P 500 INDEX/SPX161USH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023		1,326,000	258.16	21,614			7,085		11,958			(5,344)		3,786		0001
Purchased Call/S&P 500 INDEX/SPX161USW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023		1,542,000	246.63	66,460			23,076		65,259			(16,432)		4,530		0001
Purchased Call/S&P 500 INDEX/SPX161TSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2022	07/06/2023		4,517,000	100	42,460			11,229					(10,470)		11,643		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023		443,658	256.37	17,255			4,980		16,475			(2,134)		1,683		0001
Purchased Call/S&P 500 INDEX/SPX161SSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023		4,210,000	100	42,100			7,655					(10,381)		9,019		0001
Purchased Call/S&P 500 INDEX/SPX161T39	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/23/2023		3,752,000	100	35,644			8,218					(8,813)		9,000		0001
Purchased Call/S&P 500 INDEX/SPX7150SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2022	04/27/2023		1,799,000	4183.96	45,875			3,286		15,148			(11,312)		2,446		0001
Purchased Call/S&P 500 INDEX/SPX1610SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/27/2022	04/27/2023		4,897,000	100	52,398			3,753					(12,920)		6,659		0001
Purchased Call/S&P 500 INDEX/SPX715VSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/17/2022	08/07/2023		1,985,546	4145	100,461			36,428		70,072			(25,469)		5,902		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/11/2023		1,479,159	240.75	56,568			15,066		8,724			(7,004)		5,392		0001
Purchased Call/S&P 500 INDEX/SPX161SSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/31/2023		7,894,000	100	78,151			12,917					(19,270)		16,136		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2023		55,013	1135.48	2,935			1,021		1,021	(7)				89		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023		361,860	180.46	15,705			5,321		11,606			(3,872)		1,055		0001
Purchased Call/S&P 500 INDEX/SPX161$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023		2,009,000	100	26,921			4,895					(6,638)		4,304		0001
Purchased Call/S&P 500 INDEX/SPX161T$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2022	06/23/2023		4,910,000	100	45,172			10,386					(11,138)		11,777		0001
Purchased Call/S&P 500 INDEX/SPX161T$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023		8,146,000	100	78,202			22,189					(19,283)		21,741		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2025		24,442,522	264.66	744,884			743,563		808,730			(2,333)		172,598		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0171$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2023		55,690	1188.87	3,631			43		43	(314)				67		0001
Purchased Call/S&P 500 INDEX/SPX161W$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2023		5,143,000	100	48,859			22,208					(12,047)		17,342		0001
Purchased Call/S&P 500 INDEX/SPX161X$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023		1,578,000	100	19,725			9,150					(4,877)		5,353		0001
Purchased Call/S&P 500 INDEX/SPX161V$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023		1,630,248	256	34,856			12,103		23,495			(8,618)		4,789		0001
Purchased Call/S&P 500 INDEX/SPX161W$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023		2,086,761	259	32,670			13,249		22,390			(8,078)		6,621		0001
Purchased Call/S&P 500 INDEX/SPX721B$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2024		1,487,000	4539.75	199,555			79,767		36,273			(24,502)		6,650		0001
Purchased Call/S&P 500 INDEX/SPX161T$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2023		2,473,000	241.1	106,834			21,779		140,409			(26,343)		5,605		0001
Purchased Call/S&P 500 INDEX/SPX161W$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2022	08/31/2023		5,804,000	100	53,977			22,602					(13,309)		18,789		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025		733,638	269.68	25,042			24,364		19,016			(760)		5,105		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/07/2025		4,069,590	268.76	129,571			126,362		110,992			(3,653)		28,319		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0173$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/22/2023		61,289	1050.54	5,547			6,410		6,410	1,782				212		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2023		24,076	1026.27	2,376			3,111		3,111	814				90		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023		51,157	1045.86	5,065			6,156		6,156	1,609				199		0001
Purchased Call/S&P 500 INDEX/SPX161US1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023		1,516,742	245	69,413			22,752		71,793			(17,162)		4,330		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0172$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2023		114,165	1158.51	10,204			4,087		4,087	590				341		0001
Purchased Call/S&P 500 INDEX/SPX161T$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2023		3,831,000	242.28	162,051			45,535		214,209			(39,958)		10,175		0001
Purchased Call/S&P 500 INDEX/SPX161US$	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023		1,942,000	245.93	82,923			28,098		86,656			(20,447)		5,660		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023		170,157	1124.64	14,446			6,075		6,075	853				370		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0172$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2023		100,078	1163.03	9,888			3,752		3,752	516				314		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2021	05/11/2023		540,359	250.08	19,571			1,113		28,910			(2,494)		906		0001
Purchased Call/S&P 500 INDEX/SPX161LS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	09/10/2025		4,700,000	.5550	356,840			227,613		81,363			(22,907)		36,778		0001
Purchased Call/Shiller Barclays Global Index/SBG017XST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025		828,015	258.72	30,273			29,820		37,829			(567)		5,807		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/20/2025		3,349,209	258.99	129,215			127,638		151,172			(1,758)		23,520		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/28/2025		1,282,409	262.68	47,388			47,388		48,634			(41)		9,056		0001
Purchased Call/Nasdaq FC Index/NFC061Y$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2022	04/05/2023		6,513,295	257.51	234,571			2,595					(58,004)		3,812		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2023		5,004	1032.94	503			643		643	160				21		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/13/2024		2,624,250	230.52	78,618			57,969		87,202			(9,789)		15,841		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2022	02/26/2024		213,657	254.84	8,330			3,796		9,700			(1,028)		1,019		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017X$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2023	03/05/2025		1,298,197	271.08		45,938		44,395		31,080			(1,723)		9,021		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2028		845,635	1184.19	218,597			180,431		180,431	28,124				9,361		0001
Purchased Call/S&P 500 INDEX/SPX161X$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2022	09/25/2023		3,310,000	100	47,664			23,241		45,279			(11,689)		11,557		0001
Purchased Call/S&P 500 INDEX/SPX161X$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023		5,511,000	100	47,946			24,567		1,833			(11,822)		19,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313O$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2022	11/07/2024		20,511,554	265.62	603,422			486,911		576,454			(74,469)		130,059		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/06/2023		37,009	1220.04	2,417						(92)				24		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2022	03/12/2024		1,257,581	254.71	48,040			22,832		58,063			(5,907)		6,131		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2023	03/28/2025		2,198,966	262.02		82,046		82,015		86,105			(143)		15,528		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	09/22/2028		330,574	1050.54	100,368			110,117		110,117	10,366				3,871		0001
Purchased Call/Nasdaq FC Index/NFC161E$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/27/2023	03/01/2024		9,531,616	226.6	379,459			351,142		561,747			(29,951)		45,726		0001
Purchased Call/Nasdaq FC Index/NFC1615$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2022	08/21/2023		5,385,785	239.98	133,748			53,755		101,717			(33,788)		16,855		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024		128,783	1220.04	18,364			7,030		7,030	825				652		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0172$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024		406,997	1104.09	65,242			56,407		56,407	14,101				2,331		0001
Purchased Call/S&P 500 INDEX/SPX161Y$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2023		2,318,000	244.43	123,318			72,360		145,064			(30,407)		8,874		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0173$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/08/2024		170,506	997.33	25,849			33,545		33,545	6,703				1,053		0001
Purchased Call/Nasdaq FC Index/NFC161E$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2023	02/27/2025		2,814,061	227.91		123,407		118,697		174,602			(4,881)		19,471		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2022	09/05/2024		193,959	230.58	6,376			4,654		6,376			(798)		1,162		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2022	04/19/2023		1,590,000	4043.5	81,090			4,021		30,711			(19,995)		1,814		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2021	05/19/2023		1,200,415	248.17	48,412			3,243		73,814			(6,050)		2,199		0001
Purchased Call/S&P 500 INDEX/SPX161W$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023		1,537,000	254.96	35,044			14,212		30,413			(8,665)		4,877		0001
Purchased Call/S&P 500 INDEX/SPX161X$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023		3,337,000	241.32	169,186			81,773		233,274			(41,832)		11,553		0001
Purchased Call/S&P 500 INDEX/SPX161Z$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023		2,565,000	257.5	62,843			40,149		61,346			(15,538)		10,203		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/08/2022	04/06/2023		1,731,000	4070.42	87,589			1,220		18,534			(21,716)		1,110		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/10/2023		566,086	244.39	21,986			6,774		2,316			(2,720)		2,217		0001
Purchased Call/S&P 500 INDEX/SPX715Z$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/02/2022	12/01/2023		18,915,000	4071.7	438,828			297,428		461,519			(108,501)		77,484		0001
Purchased Call/Nasdaq FC Index/NFC1616$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/27/2022	09/25/2023		4,739,989	220.05	166,622			83,688		359,131			(42,138)		16,550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/17/2023		1,097,220	244.06	37,521			11,933		4,945			(4,647)		4,364		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	08/22/2029		81,533	233.38	5,045			4,649		4,245			(179)		1,031		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0173$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	10/20/2023		245,244	1026.27	21,948			28,508		28,508	7,444				914		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2021	11/29/2023		5,276,674	240.78	178,113			59,424		39,665			(22,032)		21,527		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2022	02/27/2024		1,256,248	254.84	48,877			22,310		57,085			(6,021)		6,000		0001
Purchased Call/Nasdaq FC Index/NFC1618$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2022	10/31/2023		9,676,016	220.49	304,071			179,630		720,360			(75,355)		37,045		0001
Purchased Call/Nasdaq FC Index/NFC1615$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2022	08/23/2024		4,472,915	236.32	187,376			132,453		190,228			(23,290)		26,462		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2022	01/26/2024		3,491,874	233.94	151,057			62,679		67,170			(18,752)		15,855		0001

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Purchased Call/Shiller Barclays Global Index/SBG0170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	03/28/2024		2,420,692	262.16	93,895			46,790		70,546			(11,599)		12,070		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/09/2024		2,068,036	234.3	67,501			46,808		50,841			(8,466)		12,066		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024		1,318,456	262.5	49,726			24,369		37,268			(6,135)		6,520		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0172$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024		88,337	1068.03	14,134			14,429		14,429	2,404				499		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2024		110,005	1096.87	12,291			11,040		11,040	(1,251)				496		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/12/2023		963,108	253.18	37,946			3,758		40,361			(4,672)		2,154		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024		1,767,895	235.5	60,479			26,832		30,403			(7,478)		8,302		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2027		76,136	236.45	4,439			3,429		2,846			(219)		748		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2024		1,549,270	261.38	58,851			30,296		48,248			(7,237)		7,862		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/02/2024		1,132,035	261.39	42,088			21,235		34,950			(5,182)		5,683		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/26/2024		2,432,631	262.63	95,281			51,330		70,951			(11,762)		12,605		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0174$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2023		162,272	1082.32	11,675			15,568		15,568	4,085				674		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/07/2024		1,993,235	236.24	73,256			31,535		31,302			(9,062)		9,229		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2021	06/09/2023		2,430,977	253.18	90,869			8,684		101,586			(11,292)		5,323		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2021	06/30/2023		2,585,520	252.58	89,996			11,221		115,466			(11,189)		6,455		0001

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Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0174SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	12/22/2028		232,650	1032.94	59,356	14,578		82,595		82,595	7,551				2,786		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/07/2022	04/05/2024		3,659,963	260.31	139,511			71,087		121,759			(17,222)		18,450		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2022	04/19/2024		1,943,389	266.39	67,839			35,965		43,334			(8,387)		9,980		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2021	06/23/2023		1,512,470	250.84	59,135			8,795		77,119			(9,479)		3,628		0001
Purchased Call/Nasdaq FC Index/NFC1618SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2022	10/30/2023		5,623,651	221.68	163,151			96,105		395,027			(40,501)		21,480		0001
Purchased Call/Nasdaq FC Index/NFC1614S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2022	07/29/2024		3,716,178	239.94	173,035			115,963		132,635			(21,404)		21,441		0001
Purchased Call/S&P 500 INDEX/SPX715W7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/24/2022	08/23/2023		1,947,653	4135	79,029			31,437		67,496			(19,540)		6,138		0001
Purchased Call/S&P 500 INDEX/SPX715WA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2022	08/23/2023		1,963,550	4134	94,824			38,035		75,178			(23,510)		6,188		0001
Purchased Call/Nasdaq FC Index/NFC1617S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2022	09/28/2023		7,601,567	221.35	259,959	8,807		137,615		539,470			(66,592)		26,765		0001
Purchased Call/Nasdaq FC Index/NFC161C5J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2023	01/15/2025		1,535,953	225.61		66,895		60,324		103,151			(6,745)		10,296		0001
Purchased Call/S&P 500 INDEX/SPX715X5Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/12/2022	10/11/2023		1,608,705	3615	55,358			29,514		85,524			(13,687)		5,864		0001
Purchased Call/S&P 500 INDEX/SPX715ZSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2022	12/04/2024		1,634,184	4847	97,026			81,699		68,369			(11,962)		10,598		0001
Purchased Call/S&P 500 INDEX/SPX7213SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2021	10/13/2023		1,778,000	5053.72	68,453			18,336		2,039			(8,439)		6,515		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2024		1,535,000	4388.19	76,904			52,957		70,499			(9,468)		9,010		0001
Purchased Call/S&P 500 INDEX/SPX1407SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/15/2024		1,415,000	100		26,885		26,064		36,070			(1,034)		6,928		0001
Purchased Call/S&P 500 INDEX/SPX1407SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/19/2024		2,887,000	100		60,050		58,235		80,177			(2,284)		14,216		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0171SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2023		90,036	1124.64	6,573			3,171		3,171	576				196		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2021	11/03/2023		1,978,641	245.03	73,583			21,966		7,025			(9,104)		7,628		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/31/2022	05/31/2024		2,305,509	252.25	82,939			48,523		2,152			(10,218)		12,468		0001
Purchased Call/Nasdaq FC Index/NFC161C9H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		7,152,249	224.7		266,889		213,745		448,105			(54,546)		31,711		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0173SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2023		55,508	997.33	5,590			7,929		7,929	2,046				200		0001
Purchased Call/S&P 500 INDEX/SPX161HSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2021	04/22/2025		1,290,000	.5000	93,246			50,410		48,780			(6,025)		9,264		0001
Purchased Call/S&P 500 INDEX/SPX161LSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2021	02/11/2025		3,431,250	.5400	221,873			125,993		44,487			(16,599)		23,469		0001
Purchased Call/S&P 500 INDEX/SPX161TSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/05/2022	07/05/2023		3,590,000	100	34,105			8,926					(8,409)		9,206		0001
Purchased Call/S&P 500 INDEX/SPX161TSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/13/2022	07/13/2023		1,749,000	242.09	73,808			20,943		99,418			(18,199)		4,668		0001
Purchased Call/S&P 500 INDEX/SPX161MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	06/12/2026		4,705,000	.5900	320,380			223,405		89,779			(17,194)		42,101		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0173S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2023		8,006	1124.92	719			491		491	116				27		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0173S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	09/22/2023		36,670	1050.54	3,511			4,139		4,139	1,115				127		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0170SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024		60,009	1220.04	6,751			3,121		3,121	527				304		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023		4,069,615	244.4	152,054			46,782		16,651			(18,777)		15,940		0001
Purchased Call/S&P 500 INDEX/SPX161RSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023		1,933,000	100	26,289			2,994					(6,500)		3,279		0001
Purchased Call/S&P 500 INDEX/SPX161WSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/09/2022	09/11/2023		3,759,000	100	36,462			16,373					(8,942)		12,598		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0174S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023		19,693	1045.86	1,772			2,149		2,149	566				77		0001
Purchased Call/S&P 500 INDEX/SPX161VSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2022	08/11/2023		1,901,000	260.02	34,788			12,756		14,152			(8,602)		5,738		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2023		1,685,044	251.48	66,574			24,730		90,323			(8,221)		7,260		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0171S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2023		12,402	1188.87	987			10		10	(73)				15		0001
Purchased Call/S&P 500 INDEX/SPX161USF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023		3,450,000	246.34	144,555			47,382		146,108			(35,742)		9,850		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017K$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	11/29/2023		1,060,084	249.5	38,481			12,932		63,053			(4,795)		4,325		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	11/30/2023		948,158	247.46	37,626			12,577		63,260			(4,645)		3,876		0001
Purchased Call/S&P 500 INDEX/SPX161V$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		2,059,000	100	40,151			15,503					(9,927)		6,376		0001
Purchased Call/S&P 500 INDEX/SPX161W$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023		3,667,000	100	35,570			14,426					(8,795)		11,636		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023		20,958	1097.09	1,922			1,840		1,840	485				84		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	08/30/2024		1,947,208	263.57	67,096			48,262		60,653			(8,371)		11,598		0001
Purchased Call/S&P 500 INDEX/SPX161U$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/24/2023		5,538,000	100	53,165			16,696					(13,038)		15,543		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2021	12/07/2023		448,740	250.4	17,308			5,972		25,412			(2,143)		1,861		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/26/2023		440,198	251.2	17,168			6,335		23,990			(2,108)		1,893		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2025		90,009	1096.87		15,925		15,215		15,215	(709)				607		0001
Purchased Call/S&P 500 INDEX/SPX150K$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/26/2022	04/26/2023		3,800,000	100	37,620			2,591					(9,276)		5,071		0001
Purchased Call/S&P 500 INDEX/SPX161U$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023		3,176,000	100	31,760			10,762					(7,831)		9,256		0001
Purchased Call/S&P 500 INDEX/SPX161U$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2023		1,890,000	100	27,216			9,222					(6,711)		5,508		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024		122,295	1188.87	18,198			8,768		8,768	1,284				630		0001
Purchased Call/S&P 500 INDEX/SPX161W$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023		1,178,000	100	16,492			7,650					(4,078)		3,996		0001
Purchased Call/S&P 500 INDEX/SPX161U$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023		2,941,000	257.11	56,761			19,709		35,208			(14,034)		8,640		0001
Purchased Call/S&P 500 INDEX/SPX161W$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2023		2,847,000	244.79	129,823			54,004		150,588			(32,011)		9,186		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023		931,608	250.55	37,726			13,807		52,614			(4,668)		3,976		0001
Purchased Call/S&P 500 INDEX/SPX150K$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028		22,086,000	4271.78	5,623,096			4,453,539		4,453,539	378,323				248,480		0001
Purchased Call/S&P 500 INDEX/SPX161Y$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/20/2022	10/20/2023		4,049,000	100	34,417			19,258		12,425			(8,486)		15,098		0001
Purchased Call/S&P 500 INDEX/SPX161Z$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2023		2,951,000	100	28,920			19,678		2,083			(7,092)		12,162		0001

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Purchased Call/Shiller Barclays Global Index/SBG017ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2021	04/21/2023		206,707	244	8,556			236		16,477			(1,056)		248		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2021	05/02/2023		149,094	246.71	5,874			250		10,110			(722)		221		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	08/30/2024		1,134,240	262.91	39,917			28,579		36,714			(4,957)		6,756		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2022	01/12/2024		2,529,631	255.39	95,759			37,952		107,568			(11,869)		11,216		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0172S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/08/2024		155,954	1068.03	22,067			23,908		23,908	5,046				880		0001
Purchased Call/S&P 500 INDEX/SPX161W5N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023		2,018,000	100	26,234			11,491					(6,469)		6,680		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0174ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/08/2023		30,153	1082.32	2,331			3,130		3,130	795				125		0001
Purchased Call/S&P 500 INDEX/SPX161V5Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		1,762,000	255.23	46,693			18,029		31,703			(11,545)		5,456		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0175SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2029		236,979	1117.91		73,171		69,407		69,407	(3,764)				2,879		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0172SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/21/2028		61,200	1104.09	17,528			17,531		17,531	1,658				705		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2021	12/08/2023		2,242,948	250.17	87,760			30,450		128,747			(10,860)		9,318		0001
Purchased Call/S&P 500 INDEX/SPX161X5X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/16/2023		1,476,000	100	17,860			9,742		16,846			(4,380)		5,449		0001
Purchased Call/S&P 500 INDEX/SPX161V5C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2022	08/09/2023		1,886,754	256	48,450			17,594		28,316			(12,046)		5,652		0001
Purchased Call/Shiller Barclays Global Index/SBG017LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2022	01/04/2024		326,522	253.57	12,928			4,944		15,491			(1,596)		1,427		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2021	05/12/2023		1,068,191	247.52	43,624			2,503		68,617			(5,465)		1,812		0001
Purchased Call/S&P 500 INDEX/SPX161T56	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2023		1,766,000	241.59	76,468			17,063		98,497			(18,855)		4,185		0001
Purchased Call/S&P 500 INDEX/SPX161U5G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023		1,528,000	255.33	32,241			10,568		22,956			(7,972)		4,362		0001
Purchased Call/S&P 500 INDEX/SPX161US7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023		4,410,000	100	42,336			13,054					(10,468)		12,214		0001
Purchased Call/S&P 500 INDEX/SPX161V5Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		1,952,000	100	26,157			10,099					(6,467)		6,045		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161W$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023		2,539,000	253.6	64,491			28,662		57,925			(15,945)		8,431		0001
Purchased Call/S&P 500 INDEX/SPX721B$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2024		3,121,000	4635.81	380,138			151,951		54,643			(46,674)		13,958		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2023		47,067	1135.48	3,737			880		880	(64)				76		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	03/04/2022	03/06/2024		741,637	255.92	28,553			13,317		31,732			(3,506)		3,584		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	03/10/2023	03/11/2025		803,914	267.34	29,021			28,304		23,717			(833)		5,610		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	03/31/2023	04/02/2025		671,422	263.51	24,440			24,440		24,510					4,757		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/06/2022	02/08/2028		19,919	1225.76	4,248			3,913		3,913	364				220		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2028		311,982	1063.09	90,896			97,610		97,610	9,383				3,539		0001
Purchased Call/Nasdaq FC Index/NFC161C$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2023	01/17/2025		6,014,596	225.71	255,490			230,875		401,668			(25,087)		40,378		0001
Purchased Call/S&P 500 INDEX/SPX150K$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/22/2022	04/19/2023		2,018,357	250	58,462			2,939		24,586			(14,535)		2,302		0001
Purchased Call/S&P 500 INDEX/SPX161W$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/22/2022	08/22/2023		1,710,000	246.76	76,950			30,314		75,915			(18,974)		5,370		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	12/30/2021	12/29/2023		1,951,309	252.03	75,471			28,328		101,348			(9,322)		8,438		0001
Purchased Call/S&P 500 INDEX/SPX161Y$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/26/2022	10/26/2023		4,662,000	100	39,627			22,706		7,446			(9,771)		17,639		0001
Purchased Call/S&P 500 INDEX/SPX161Y$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/04/2022	11/03/2023		5,365,000	100	47,212			28,327		9,192			(11,673)		20,683		0001
Purchased Call/S&P 500 INDEX/SPX161Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/10/2022	11/10/2023		6,907,000	100	61,472			38,079		9,458			(15,158)		27,054		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/26/2022	08/23/2024		2,324,473	233.99	69,555			49,444		59,305			(8,697)		13,752		0001
Purchased Call/Nasdaq FC Index/NFC161F$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2025		1,084,129	231.22	48,786			47,110		59,806			(1,866)		7,528		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	06/18/2021	06/20/2023		200,000	248.87	7,880			866		11,749			(969)		471		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/02/2022	04/26/2024		987,891	263.94	36,698			19,809		26,387			(4,537)		5,119		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017GSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2021	06/23/2023		201,743	250.01	8,271			947		10,942			(1,021)		484		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/16/2024		1,304,133	229.85	38,909			28,929		45,391			(4,858)		7,894		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	08/30/2024		766,238	231.08	25,013			18,103		24,239			(3,134)		4,564		0001
Purchased Call/Nasdaq FC Index/NFC1615SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2022	08/24/2023		7,992,181	236.32	269,935			109,480		210,039			(67,475)		25,273		0001
Purchased Call/Nasdaq FC Index/NFC161C5Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025		4,796,757	223.76	218,407			197,918		342,931			(21,209)		32,202		0001
Purchased Call/Nasdaq FC Index/NFC161C5Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2025		7,754,321	228.27	342,861			312,978		474,107			(30,500)		52,294		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/07/2029		1,749,044	231.84	107,842			99,442		105,695			(3,801)		22,199		0001
Purchased Call/Nasdaq FC Index/NFC161DS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024		8,292,059	227.42	312,981			259,109		458,936			(55,088)		37,588		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2021	06/30/2023		151,944	251.19	6,134			762		7,567			(757)		379		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2021	07/05/2023		907,746	252.58	35,765			4,667		40,683			(4,391)		2,328		0001
Purchased Call/S&P 500 INDEX/SPX161T5G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/30/2022	06/30/2023		2,595,000	100	24,393			6,098					(6,015)		6,479		0001
Purchased Call/S&P 500 INDEX/SPX161XSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2022	10/05/2023		6,900,000	100	60,720			31,280		6,163			(14,972)		24,760		0001
Purchased Call/S&P 500 INDEX/SPX161WSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023		1,776,000	256.3	35,875			15,945		28,665			(8,870)		5,898		0001
Purchased Call/S&P 500 INDEX/SPX161WST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023		1,984,000	257.28	36,704			16,313		27,811			(9,075)		6,588		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/27/2022	05/25/2023		1,540,536	3981	93,360			14,082		63,963			(23,147)		2,990		0001
Purchased Call/S&P 500 INDEX/SPX715ZSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2022	11/24/2023		2,283,126	4027	126,855			83,979		141,814			(31,714)		9,218		0001
Purchased Call/S&P 500 INDEX/SPX161ZSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2022	11/28/2023		2,649,000	100	24,901			16,532		2,085			(6,140)		10,785		0001
Purchased Call/S&P 500 INDEX/SPX161SST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023		2,488,000	100	39,310			7,534					(9,720)		5,448		0001
Purchased Call/S&P 500 INDEX/SPX721BSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024		3,635,000	4599.9	462,372			182,902		71,280			(57,161)		16,116		0001
Purchased Call/S&P 500 INDEX/SPX161XSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2022	10/13/2023		5,151,000	100	45,329			24,485		9,727			(11,177)		18,873		0001
Purchased Call/S&P 500 INDEX/SPX161YSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2023		5,021,000	100	44,687			26,344		98			(11,019)		19,268		0001
Purchased Call/S&P 500 INDEX/SPX161ZS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2022	11/16/2023		5,451,000	100	48,514			30,605		18,383			(11,962)		21,635		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A5N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/06/2023	01/03/2024		2,136,463	3870		162,840		125,996		215,637			(37,786)		9,323		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161FSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2023	03/20/2025		6,022,588	231.64		288,318		284,930		324,537			(3,796)		42,293		0001
Purchased Call/S&P 500 INDEX/SPX721D$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/19/2024		1,608,518	5424		37,500		15,303		1,351			(4,674)		7,218		0001
Purchased Call/S&P 500 INDEX/SPX161Y$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2022	11/03/2023		2,427,000	100		31,551		18,931		10,519			(7,801)		9,357		0001
Purchased Call/S&P 500 INDEX/SPX161Z$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2022	11/17/2023		4,239,000	100		38,151		24,307		11,579			(9,407)		16,861		0001
Purchased Call/S&P 500 INDEX/SPX161Y$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023		4,467,000	100		38,863		21,806		70,001			(9,609)		16,657		0001
Purchased Call/S&P 500 INDEX/SPX150N$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/10/2022	06/09/2023		4,623,000	100		43,919		8,418					(10,859)		10,123		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023		1,876,000	3764.12		119,314		59,988		216,872			(29,501)		6,624		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2021	12/08/2023		1,025,568	250.55		39,091		13,536		57,593			(4,827)		4,261		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/21/2024		59,503	1029.49		8,985		11,088		11,088		2,238			330		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0172$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2024		144,797	1158.51		23,370		15,355		15,355		2,232			844		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0172$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2023		24,411	1163.03		2,412		915		915		126			77		0001
Purchased Call/Nasdaq FC Index/NFC161FS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2023	03/07/2024		8,270,491	228.99		306,050		287,538		438,320			(19,456)		40,028		0001
Purchased Call/S&P 500 INDEX/SPX161XSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023		2,171,294	243		97,834		51,234		141,177			(24,190)		7,812		0001
Purchased Call/S&P 500 INDEX/SPX161Y$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2023		2,441,578	241		138,318		76,419		181,854			(34,200)		9,059		0001
Purchased Call/S&P 500 INDEX/SPX161Y$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2022	11/02/2023		1,502,731	244		75,028		44,808		97,058			(18,551)		5,780		0001
Purchased Call/S&P 500 INDEX/SPX715X$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2022	10/06/2023		2,626,955	3774		104,511		55,819		160,320			(26,571)		9,452		0001
Purchased Call/S&P 500 INDEX/SPX715Y$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2022	10/26/2023		3,554,797	3831		178,074		103,752		230,196			(44,642)		13,450		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/12/2022	10/08/2024		1,505,717	4113		86,824		66,585		141,435			(10,748)		9,300		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2022	02/16/2024		3,112,821	234.47		107,272		47,774		59,211			(13,353)		14,619		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	05/21/2021	05/19/2023		1,681,328	4351		56,776		3,764		340			(7,019)		3,080		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/02/2021	07/03/2023		2,147,000	4497.76	73,857			9,461		748			(9,093)		5,448		0001
Purchased Call/S&P 500 INDEX/SPX161Z$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2023		4,084,000	100	40,023			27,344		4,538			(9,869)		16,866		0001
Purchased Call/S&P 500 INDEX/SPX161Z$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2022	11/22/2023		1,431,049	247	73,615			48,458		79,841			(18,455)		5,754		0001
Purchased Call/S&P 500 INDEX/SPX2500$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/14/2023	02/13/2024		1,796,825	251		102,245		89,817		91,496			(12,640)		8,399		0001
Purchased Call/S&P 500 INDEX/SPX2500$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/23/2023	02/21/2024		1,664,775	250	91,524			83,111		91,996			(9,077)		7,879		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2021	11/24/2023		2,332,157	256.31	61,988			20,322		89,434			(7,690)		9,416		0001
Purchased Call/Nasdaq FC Index/NFC161G$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025		4,735,510	233.82		216,918		215,781		239,357			(1,845)		33,278		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/11/2024		317,839	267.06	11,824			7,097		7,284			(1,454)		1,741		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2021	05/19/2023		822,339	248.69	32,868			2,181		48,774			(4,073)		1,507		0001
Purchased Call/S&P 500 INDEX/SPX161X$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023		1,992,000	242.88	99,002			50,729		129,764			(24,412)		7,129		0001
Purchased Call/S&P 500 INDEX/SPX161X$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2023		2,485,000	241.1	127,978			67,524		181,505			(31,384)		9,012		0001
Purchased Call/S&P 500 INDEX/SPX161Y$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2022	10/17/2023		2,317,758	242	125,136			68,790		163,339			(30,940)		8,578		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2022	03/01/2024		3,263,046	233.43	124,234			57,363		69,894			(15,339)		15,654		0001
Purchased Call/S&P 500 INDEX/SPX161Y$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2022	10/19/2023		4,478,000	100	38,063			21,076		7,663			(9,385)		16,656		0001
Purchased Call/S&P 500 INDEX/SPX161Y$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023		1,758,000	256.35	40,258			23,372		42,923			(9,954)		6,667		0001
Purchased Call/S&P 500 INDEX/SPX161Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2023		1,776,000	245.99	94,483			59,345		101,598			(23,297)		7,034		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$J	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023		2,946,000	4043.26	149,362			5,379		54,241			(36,829)		2,885		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/22/2024		117,964	253.8	4,565			1,859		5,344			(562)		532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2021	11/24/2023		464,220	240.38	15,881			5,217		3,611			(1,976)		1,874		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/22/2024		1,201,573	263.72	46,482			26,691		33,579			(5,736)		6,429		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/31/2024		2,058,834	267.5	77,187			45,198		44,782			(9,519)		11,134		0001
Purchased Call/AI Powered US Equity Index/AIP000T$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2021	10/26/2023		978,844	2585.7	35,005			10,052		436			(4,327)		3,703		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000T$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2021	10/25/2023		2,143,822	2588	76,018			21,701		894			(9,409)		8,092		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2023	01/22/2030		877,029	2912.04		51,250		49,962		45,777			(1,327)		11,451		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2022	09/21/2029		1,288,716	2861.33	61,801			57,284		74,888			(2,177)		16,405		0001
Purchased Call/AI Powered US Equity Index/AIP000LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2021	05/12/2023		786,605	2520.02	28,095			1,596		2			(3,491)		1,334		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/17/2024		1,670,874	262.09	61,234			37,980		53,232			(7,686)		9,214		0001
Purchased Call/Nasdaq FC Index/NFC1615$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/29/2022	08/25/2023		9,011,755	233.08	337,162			137,833		305,256			(84,079)		28,595		0001
Purchased Call/Shiller Barclays Global Index/SBG017H$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/19/2023		1,353,672	246.79	59,882			9,015		91,272			(7,411)		3,716		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/20/2024		2,147,121	228.65	68,419			51,335		81,132			(8,557)		13,046		0001
Purchased Call/Nasdaq FC Index/NFC161C$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2023	01/19/2024		5,828,866	226.18	215,870			175,822		341,678			(41,225)		26,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/06/2024		2,216,652	231.52	71,914			52,426		68,362			(8,961)		13,292		0001
Purchased Call/Nasdaq FC Index/NFC161D$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024		9,460,712	232.72	338,071			293,575		405,420			(45,573)		43,874		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/19/2024		2,614,329	234.51	75,603			53,616		63,877			(9,500)		15,406		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2027		54,320	228.26	2,960			2,504		2,989			(146)		559		0001
Purchased Call/S&P 500 INDEX/SPX1407$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2023	03/20/2024		1,348,000	100	38,688			37,625		50,607			(1,163)		6,647		0001
Purchased Call/S&P 500 INDEX/SPX150K$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/29/2022	04/28/2023		5,384,000	100	54,378			4,078					(13,445)		7,456		0001
Purchased Call/Nasdaq FC Index/NFC1618$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/07/2022	11/01/2024		6,733,983	215.58	306,158			245,215		634,903			(37,905)		42,480		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/28/2022	11/24/2023		1,967,189	3934	126,985			83,831		158,627			(31,658)		7,943		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024		3,172,000	3947.28	213,158			169,814		267,099			(45,091)		14,064		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/26/2021	11/27/2023		637,319	253.09	25,329			8,412		36,828			(3,138)		2,589		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0175SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/07/2025		11,916	1110.9		1,903		1,855		1,855	(48)				83		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SE	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/29/2021	10/30/2023		1,289,000	4701.36	42,666			12,442		1,634			(5,253)		4,923		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2022	09/26/2024		2,363,988	226.88	80,036			60,594		95,237			(9,978)		14,443		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2022	09/15/2023		1,580,000	3872.79	99,698			46,249		134,220			(24,651)		5,360		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/17/2023		1,191,243	256.46	45,788			14,530		44,870			(5,654)		4,738		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/15/2023		3,419,756	250.84	132,172			47,046		189,366			(16,321)		14,404		0001
Purchased Call/S&P 500 INDEX/SPX161VSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/15/2022	08/15/2023		5,968,000	100	62,664			23,477					(15,451)		18,282		0001
Purchased Call/S&P 500 INDEX/SPX161VSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		4,549,000	100	47,310			18,267					(11,697)		14,087		0001
Purchased Call/S&P 500 INDEX/SPX161XS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2023		3,585,000	100	31,907			14,942					(7,824)		12,269		0001
Purchased Call/S&P 500 INDEX/SPX161XSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2023		2,099,000	100	29,176			14,950		6,719			(7,194)		7,512		0001
Purchased Call/S&P 500 INDEX/SPX161YS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2023		5,692,000	100	48,382			26,657		17,501			(11,930)		21,120		0001
Purchased Call/S&P 500 INDEX/SPX161XS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023		2,062,000	249.52	58,767			28,404		83,184			(14,530)		7,139		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2022	09/13/2024		2,063,853	230.41	59,298			43,921		69,061			(7,408)		12,458		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/13/2024		1,350,442	264.82	44,590			27,082		36,002			(5,523)		7,414		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/26/2021	11/24/2023		691,286	253.09	26,072			8,540		39,904			(3,227)		2,791		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/286SBM0175SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029		84,836	1075.45		25,400		27,708		27,708	2,308				1,037		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/26/2023		2,094,708	250.73	82,054			13,081		109,276			(10,122)		5,930		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2021	07/28/2023		1,988,437	251.48	77,719			12,670		98,362			(9,613)		5,677		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2021	06/23/2023		159,212	238.44	6,359			730		534			(788)		382		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024		424,827	263.06	15,846			10,579		13,259			(1,948)		2,454		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$Z	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/17/2022	06/13/2023		1,572,620	3817	78,498			16,097		135,916			(19,570)		3,540		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2024		1,713,000	4267.42	80,682			61,093		118,428			(9,934)		10,542		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/15/2023		1,927,479	250.15	73,141			26,108		111,111			(9,074)		8,118		0001
Purchased Call/S&P 500 INDEX/SPX715Z$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2022	11/22/2023		1,836,000	4003.58	162,119			157,243		157,243	34,347				7,382		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/26/2021	11/28/2023		2,200,000	4706.89	71,060			23,524		4,295			(8,737)		8,957		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/10/2024		1,550,000	4433.96	62,930			53,508		81,976			(7,737)		10,101		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/05/2024		1,068,917	253.95	40,734			15,720		49,542			(5,043)		4,681		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024		2,117,838	261.46	81,719			53,953		72,253			(10,111)		12,131		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023		3,602,438	251.78	141,207			29,906		177,990			(17,512)		11,700		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	07/14/2023		2,790,998	241.17	91,657			13,792		6,712			(11,891)		7,485		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/04/2024		2,114,442	260.39	75,166			47,986		75,680			(9,358)		11,881		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023		781,419	182.35	42,822			32,444		34,593			(10,588)		3,379		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024		104,844	182.35	5,704			4,629		4,914			(1,109)		470		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023		277,585	230.45	6,995			4,541		6,685			(1,725)		1,116		0001

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Purchased Call/Shiller Barclays Global Index/SBG017HSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2021	07/28/2023		1,160,693	250.71	47,111			7,669		60,695			(5,817)		3,314		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2022	06/28/2024		1,537,505	262.01	55,113			34,488		49,703			(6,813)		8,583		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2022	09/20/2024		2,243,133	228.12	72,641			54,600		87,713			(9,100)		13,629		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/20/2023		685,515	241.53	26,481			4,023		1,675			(3,274)		1,890		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2021	07/26/2023		4,337,197	243.53	161,378			25,831		7,302			(19,960)		12,278		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2022	08/08/2024		3,986,393	262.61	157,847			107,864		128,876			(19,553)		23,235		0001
Purchased Call/Nasdaq FC Index/NFC1615SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2022	08/30/2024		3,899,223	229.87	160,526			116,144		216,544			(20,121)		23,226		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0175SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	01/22/2025		53,077	1096.87		9,200		8,019		8,019	(1,181)				358		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/12/2024		165,192	267.06	6,145			3,692		3,786			(755)		906		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000984	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	01/14/2022	01/12/2024		2,135,162	.4498	114,031			45,108		33,593			(14,097)		9,467		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000985	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	02/18/2022	02/16/2024		2,772,000	4387.32	140,818			62,521		76,247			(17,409)		13,018		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2021	06/28/2023		1,114,605	239.88	41,541			5,028		2,834			(5,128)		2,752		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/23/2024		2,138,788	265.07	73,268			51,645		60,516			(9,087)		12,653		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/12/2024		2,839,798	255.44	109,144			43,168		120,401			(13,499)		12,591		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2021	04/19/2023		1,175,009	246.43	41,340			1,024		81,201			(5,104)		1,340		0001
Purchased Call/Nasdaq FC Index/NFC161FSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024		4,473,157	231.26		168,813		163,765		214,052			(6,167)		21,901		0001
Purchased Call/Nasdaq FC Index/NFC161FSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024		9,135,024	231.64		356,370		348,055		426,078			(9,380)		45,045		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A89	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/14/2022	10/16/2024		1,611,000	4083.45	105,843			81,887		161,819			(12,996)		10,022		0001

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Purchased Call/Shiller Barclays Global Index/SBG017S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/19/2024		1,327,251	265.33	46,589			32,637		36,764			(5,783)		7,821		0001
Purchased Call/S&P 500 INDEX/SPX150LSP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/13/2022	05/12/2023		5,644,000	100	54,182			6,171					(13,397)		9,573		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/23/2024		392,963	261.46	14,658			9,644		13,421			(1,802)		2,253		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00099P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/26/2022	04/26/2023		1,660,000	3993.89	86,154			5,933		53,398			(21,243)		2,215		0001
Purchased Call/Shiller Barclays Global Index/SBG017FR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2021	05/26/2023		887,130	250.94	35,159			2,676		44,473			(4,354)		1,737		0001
Purchased Call/Shiller Barclays Global Index/SBG017FU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/26/2023		244,274	250.21	9,968			758		12,965			(1,232)		478		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024		431,486	183.81	24,422			21,395		18,928			(3,078)		2,017		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2023	03/22/2024		3,004,578	4028	197,190			194,999		235,348			(3,792)		14,857		0001
Purchased Call/Shiller Barclays Global Index/SBG017FP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2021	05/26/2023		588,392	249.49	24,471			1,860		32,946			(3,023)		1,152		0001
Purchased Call/S&P 500 INDEX/SPX150LSQ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/13/2022	05/12/2023		5,278,000	100	50,669			5,771					(12,528)		8,952		0001
Purchased Call/S&P 500 INDEX/SPX2501SM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/10/2023	03/08/2024		5,307,000	100	58,377			55,458		74,344			(3,368)		25,723		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BS4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/10/2021	09/11/2023		1,911,000	4660.44	54,846			12,297		1,138			(6,753)		6,405		0001
Purchased Call/S&P 500 INDEX/SPX150LSG	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/09/2022	05/09/2023		6,814,000	100	62,689			6,562					(15,458)		11,137		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00098R	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/03/2022	05/03/2024		1,634,000	4202.89	92,648			50,581		97,024			(11,407)		8,542		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00598P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/20/2022	09/20/2023		1,967,000	3865.42	124,511			58,997		182,364			(30,701)		6,771		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/20/2023		1,503,381	250.86	59,138			13,996		79,826			(7,300)		5,175		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00594	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/03/2021	11/03/2023		2,036,000	4728.32	69,835			20,720		3,429			(8,610)		7,849		0001
Purchased Call/S&P 500 INDEX/SPX2501SK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/09/2023	03/08/2024		5,771,000	100	67,521			63,967		80,570			(4,070)		27,972		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/29/2021	10/30/2023		1,942,000	4785.98	53,211			15,517		1,259			(6,551)		7,418		0001
Purchased Call/S&P 500 INDEX/SPX2501SV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/13/2023	03/13/2024		1,772,000	100	33,668			32,096		46,347			(1,656)		8,651		0001
Purchased Call/Nasdaq FC Index/NFC161D$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2023	02/07/2024		9,970,199	233.37	346,721			300,336		412,608			(47,964)		46,164		0001

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Purchased Call/S&P 500 INDEX/SPX161Y$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/04/2022	11/03/2023		2,933,000	100	25,810			15,486		3,309			(6,382)		11,307		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	09/09/2022	09/07/2023		2,850,764	3916	177,290			78,521		208,830			(43,956)		9,437		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	07/18/2022	07/15/2024		1,689,204	259.41	68,289			44,519		64,596			(8,471)		9,605		0001
Purchased Call/S&P 500 INDEX/SPX2500$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/24/2023	02/26/2024		1,754,000	100	46,130			42,064		51,820			(4,399)		8,364		0001
Purchased Call/S&P 500 INDEX/SPX2501$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	03/13/2023	03/13/2024		4,849,000	100	51,399			48,999		67,308			(2,528)		23,674		0001
Purchased Call/S&P 500 INDEX/SPX2610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2022	12/12/2023		1,828,676	258	38,537			27,527		46,568			(9,608)		7,657		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	10/05/2022	09/27/2024		1,511,125	4251	73,936			55,888		108,444			(9,204)		9,241		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	12/29/2022	12/27/2023		2,124,244	3848	147,881			111,530		223,741			(36,665)		9,152		0001
Purchased Call/S&P 500 INDEX/SPX161M$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	12/22/2025		4,700,000	5725	330,070			218,729		76,562			(19,738)		38,839		0001
Purchased Call/S&P 500 INDEX/SPX150N$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	06/16/2022	06/16/2023		8,484,000	100	75,508			15,940					(18,618)		19,484		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	11/09/2022	11/03/2023		1,583,405	3834	107,991			65,893		161,227			(27,073)		6,104		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	11/19/2021	11/21/2023		300,000	255.15	11,730			3,770		12,440			(1,442)		1,204		0001
Purchased Call/S&P 500 INDEX/SPX1500$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	06/27/2022	06/27/2023		4,120,000	100	38,316			9,183					(9,448)		10,115		0001
Purchased Call/S&P 500 INDEX/SPX2610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/21/2022	12/21/2023		5,948,000	100	57,101			41,528		106,726			(14,080)		25,341		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	02/01/2022	01/31/2024		1,836,020	254.28	72,178			30,282		84,841			(8,911)		8,405		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2023		1,628,000	3837.61	104,029			53,304		157,307			(25,651)		5,826		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	12/15/2021	12/14/2023		901,246	249.75	35,256			12,463		53,155			(4,353)		3,789		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	12/31/2021	12/28/2023		873,798	251.72	34,664			12,971		46,203			(4,289)		3,772		0001
Purchased Call/S&P 500 INDEX/SPX2610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2023		7,341,000	100	71,208			52,964		64,595			(17,558)		31,627		0001
Purchased Call/S&P 500 INDEX/SPX2610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023		3,388,000	100	32,525			24,643		46,608			(8,042)		14,650		0001
Purchased Call/S&P 500 INDEX/SPX2610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/14/2022	12/14/2023		7,964,000	100	78,844			55,820		27,310			(19,441)		33,478		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023		1,041,488	249.85	41,835			14,898		61,067			(5,169)		4,387		0001
Purchased Call/Nasdaq FC Index/NFC161G$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2023	03/24/2025		2,730,541	234.08		122,479		121,941		136,804			(777)		19,228		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1618SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/07/2022	11/01/2024		7,581,414	213.47	383,169			307,847		766,530			(47,608)		47,826		0001
Purchased Call/S&P 500 INDEX/SPX2610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2022	12/15/2023		4,702,000	100	45,139			32,260		16,281			(11,130)		19,804		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2021	05/31/2023		338,473	250.37	14,745			1,223		17,764			(1,825)		692		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/06/2023		917,975	253.15	36,168			3,279		38,402			(4,447)		1,966		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/30/2024		528,066	253.81	20,383			8,512		25,092			(2,506)		2,414		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024		949,959	257.32	36,145			15,677		36,474			(4,470)		4,412		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/25/2023		1,908,000	4686.39	54,760			13,332		2,205			(6,742)		6,662		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023		2,977,000	4690.23	91,394			25,861		5,627			(11,237)		11,210		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/26/2023		328,617	251.63	12,915			1,528		15,789			(1,590)		802		0001
Purchased Call/S&P 500 INDEX/SPX2610SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2023	01/05/2024		3,060,000	100	30,294			23,413		28,250			(7,055)		13,401		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/17/2024		2,049,077	255.39	77,732			31,120		87,454			(9,582)		9,164		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/25/2024		806,866	253.22	31,847			13,140		39,607			(3,939)		3,658		0001
Purchased Call/S&P 500 INDEX/SPX161ZSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023		1,408,232	246	76,658			48,976		82,769			(18,954)		5,601		0001
Purchased Call/S&P 500 INDEX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/12/2022	12/08/2023		1,814,894	259	42,876			29,977		41,197			(10,689)		7,540		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2021	06/13/2023		2,024,000	4438.58	66,590			6,677		2,249			(8,187)		4,557		0001
Purchased Call/S&P 500 INDEX/SPX721JSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2022	03/28/2024		1,890,000	5558.8	71,442			35,476		2,010			(8,796)		9,424		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/11/2023		1,549,000	4539.11	49,568			6,877		1,729			(6,094)		4,094		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023		1,964,192	4614	53,610			13,403		10,418			(6,628)		6,935		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024		455,534	253.81	17,584			7,329		21,627			(2,165)		2,079		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024		778,901	255.73	30,372			12,895		32,925			(3,764)		3,578		0001
Purchased Call/S&P 500 INDEX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2023		2,382,000	100	34,777			25,867		35,669			(8,575)		10,262		0001
Purchased Call/S&P 500 INDEX/SPX2611SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2023	01/26/2024		5,297,000	100	63,564			52,823		37,231			(11,145)		24,051		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2611S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		1,527,000	261.92		30,845		24,573		30,239			(6,525)		6,770		0001
Purchased Call/S&P 500 INDEX/SPX2611S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/19/2023	01/18/2024		1,757,548	248		87,886		71,285		104,023			(17,143)		7,873		0001
Purchased Call/S&P 500 INDEX/SPX2613S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2023	02/29/2024		1,364,525	249		77,063		70,906		82,574			(6,334)		6,536		0001
Purchased Call/Shiller Barclays Global Index/SBG017S8L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2022	09/06/2024		783,644	260.85	27,563			20,143		28,690			(3,446)		4,699		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S8U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024		443,023	183.57		24,366		18,929		18,015			(5,577)		1,950		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024		448,846	183.66		23,901		19,147		18,522			(4,793)		2,004		0001
Purchased Call/Nasdaq FC Index/NFC161E8G6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025		6,004,201	234.25		256,713		242,288		296,270			(15,178)		41,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C8B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/18/2024		1,152,768	226.67	43,167			33,929		50,144			(5,372)		7,184		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000AS4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2023	03/21/2025		2,313,075	4693		62,107		61,764		76,440			(597)		16,255		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2022	09/30/2024		1,755,000	4082.19	103,545			78,050		174,224			(12,748)		10,762		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/10/2023		774,041	250.09	30,420			4,184		41,969			(3,745)		2,036		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/24/2023		1,785,000	4657.72	48,017			7,529		1,844			(5,912)		5,010		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/28/2023		1,654,108	4624	46,612			7,597		2,071			(5,762)		4,722		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S8C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/21/2023		2,228,000	3989.42	115,410			6,412		73,428			(28,536)		2,672		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S8F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/20/2023		2,113,121	4040	92,801			4,911		45,660			(23,009)		2,473		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2022	01/12/2024		2,407,000	4624.93	107,112			42,080		19,234			(13,206)		10,672		0001
Purchased Call/S&P 500 INDEX/SPX2612S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024		6,316,000	100		70,108		63,155		58,569			(7,107)		29,937		0001
Purchased Call/S&P 500 INDEX/SPX2612SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024		2,884,000	100		59,122		53,867		69,202			(5,685)		13,690		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/11/2021	06/13/2023		1,010,648	253.18	39,820			3,993		42,393			(4,896)		2,275		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017GSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2021	06/23/2023		2,069,638	251.63	80,480			9,234		99,275			(9,968)		4,964		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/30/2021	05/02/2023		2,264,000	4375.3	75,391			3,210		948			(9,269)		3,352		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/10/2023		1,767,614	4408	53,668			2,899		1,210			(6,653)		2,926		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/09/2024		1,560,623	262.99	50,758			37,080		50,678			(6,310)		9,385		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/13/2024		1,512,766	261.41	43,768			32,409		53,933			(5,467)		9,132		0001
Purchased Call/S&P 500 INDEX/SPX721FS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2024		1,761,000	5392.08	64,453			27,534		2,083			(7,925)		8,141		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/07/2023		1,836,013	4573	54,372			7,285		1,921			(6,722)		4,757		0001
Purchased Call/S&P 500 INDEX/SPX2612SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024		1,506,000	258.67		49,397		43,085		45,083			(6,650)		6,995		0001
Purchased Call/S&P 500 INDEX/SPX721KS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2022	03/28/2024		1,505,957	5368	74,259			37,129		3,215			(9,180)		7,509		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/01/2023		2,756,578	239.55	103,825			35,055		24,511			(12,894)		11,292		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	10/02/2024		162,518	225.82	6,456			4,884		7,377			(797)		998		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023		1,541,724	4526	52,169			13,042		12,866			(6,450)		5,443		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2021	09/15/2023		762,349	253.29	26,403			6,100		34,161			(3,275)		2,586		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2021	06/02/2023		1,591,792	4428	50,354			4,312		1,357			(6,225)		3,307		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A5E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/23/2022	11/21/2023		1,665,479	3919	117,674			76,915		139,317			(29,175)		6,682		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A5G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023		1,607,000	3952.48	108,151			73,302		124,573			(26,741)		6,583		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/29/2023		1,557,000	4710.4	64,616			24,275		8,680			(7,988)		6,733		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/07/2021	05/05/2023		1,583,519	4368	59,013			2,771		1,013			(7,296)		2,452		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/18/2023		1,569,000	4504.07	52,091			7,728		2,293			(6,405)		4,287		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/15/2023		1,480,000	4665.79	62,456			22,134		8,449			(7,700)		6,234		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/11/2023		1,384,405	250.09	54,546			7,567		75,118			(6,706)		3,659		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/10/2024		1,578,094	4359	108,763			42,841		40,909			(13,483)		6,972		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2022	10/25/2024		872,108	228.27	30,831			24,469		34,499			(3,833)		5,468		0001
Purchased Call/Nasdaq FC Index/NFC161GSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2024		5,087,194	234.08		184,613		182,967		214,410			(2,764)		25,261		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2021	05/25/2023		424,718	249.26	18,536			1,386		24,179			(2,303)		824		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/02/2022	11/30/2023		2,075,797	3954	138,779			93,936		159,906			(34,408)		8,486		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2023	03/26/2025		1,345,550	229.81		45,903		45,776		52,753			(189)		9,488		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/16/2023		2,291,000	4376.27	76,061			4,702		1,702			(9,352)		4,067		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/07/2023		2,439,000	4660.36	71,219			12,539		2,894			(8,768)		7,250		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/14/2023		2,293,000	4650.77	73,605			13,668		3,228			(9,062)		6,998		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2021	12/22/2023		4,713,000	4663.41	195,590			71,197		31,884			(24,114)		20,117		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/21/2023		4,676,925	249.6	186,534			28,585		263,451			(23,061)		12,954		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		191,118	182.71		10,722		9,186		9,072			(1,557)		883		0001
Purchased Call/Nasdaq FC Index/NFC1619S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2023		7,974,741	215.58	293,466			179,551		743,498			(72,682)		31,027		0001
Purchased Call/Nasdaq FC Index/NFC1619S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2024		10,420,440	216.02	490,049			396,820		966,951			(60,469)		66,130		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO058ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2023		1,593,000	4541.28	53,206			14,252		7,240			(6,560)		5,837		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO059SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/24/2022	08/23/2024		1,475,949	4011	134,372			94,134		155,198			(16,566)		8,732		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161ESM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/28/2023	. 02/25/2025	.....	 2,397,350	..... 227.15	.....	 110,519	.....	 105,794	.....	 152,270	.....	.....	..... (5,020)	.....	 16,564	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 12/07/2021	. 12/05/2023	.....	 924,093	..... 239.55	 35,683	.....	.....	 12,189	.....	 8,332	.....	.....	..... (4,411)	.....	 3,816	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	. 01/11/2023	. 01/10/2024	.....	 1,428,091	 3923	.....	 98,928	.....	 77,612	.....	 127,613	.....	.....	..... (21,471)	.....	 6,310	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	. 10/13/2022	. 10/11/2024	.....	 1,389,960	 4214	 72,323	.....	.....	 55,764	.....	 109,900	.....	.....	..... (8,929)	.....	 8,608	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017H$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 07/23/2021	. 07/25/2023	.....	 576,404	..... 250.13	 22,710	.....	.....	 3,587	.....	 31,340	.....	.....	..... (2,792)	.....	 1,625	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 12/16/2021	. 12/08/2023	.....	 2,573,125	..... 240.17	 96,897	.....	.....	 33,631	.....	 21,749	.....	.....	..... (12,008)	.....	 10,690	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017GSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 07/09/2021	. 07/07/2023	.....	 1,766,517	..... 250.09	 69,745	.....	.....	 9,346	.....	 95,711	.....	.....	..... (8,626)	.....	 4,577	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 11/09/2022	. 11/07/2024	.....	 2,327,693	..... 227.76	 80,598	.....	.....	 64,885	.....	 95,659	.....	.....	..... (9,937)	.....	 14,759	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/22/2023	. 03/12/2025	.....	 4,161,895	..... 224.79	 216,472	.....	.....	 211,835	.....	 288,063	.....	.....	..... (5,069)	.....	 29,064	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/10/2023	. 03/11/2025	.....	 1,102,771	..... 224.79	 50,617	.....	.....	 49,366	.....	 76,125	.....	.....	..... (1,452)	.....	 7,696	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/31/2023	. 03/27/2025	.....	 3,657,139	..... 233.36	.....	 170,689	.....	 170,358	.....	 194,373	.....	.....	..... (550)	.....	 25,807	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 08/06/2021	. 08/04/2023	.....	 2,616,296	..... 250.87	 101,935	.....	.....	 17,604	.....	 135,680	.....	.....	..... (12,612)	.....	 7,686	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017SSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 09/28/2022	. 09/16/2024	.....	 3,834,262	..... 260.46	 133,529	.....	.....	 98,443	.....	 144,562	.....	.....	..... (16,523)	.....	 23,210	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000U$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 11/18/2021	. 11/17/2023	.....	 1,400,585	..... 2599.9	 46,789	.....	.....	 14,857	.....	 660	.....	.....	..... (5,787)	.....	 5,571	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 06/22/2021	. 06/22/2028	.....	 93,097	..... 3218.49	 5,828	.....	.....	 4,354	.....	 1,679	.....	.....	..... (205)	.....	 1,065	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0000$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 06/08/2021	. 06/08/2028	.....	 1,523,942	..... 3244.5	 64,422	.....	.....	 48,901	.....	 25,043	.....	.....	..... (2,320)	.....	 17,366	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 04/14/2021	. 04/12/2023	.....	 2,527,832	..... 2529.14	 91,203	.....	.....	 1,382	.....	.....	.....	.....	..... (11,280)	.....	 2,292	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 04/23/2021	. 04/21/2023	.....	 807,661	..... 2536.13	 28,232	.....	.....	 785	.....	.....	.....	.....	..... (3,520)	.....	 969	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000P$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 08/09/2021	. 08/04/2023	.....	 605,161	..... 2560.01	 21,270	.....	.....	 3,677	.....	 81	.....	.....	..... (2,638)	.....	 1,778	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP000RS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/15/2023		1,138,743	2566.96	40,140			9,260		367			(4,966)		3,863		0001
Purchased Call/AI Powered US Equity Index/AIP000PSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2021	08/11/2023		730,853	2558.65	25,168			4,600		127			(3,128)		2,206		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2023		282,664	229.71	7,264			1,957		5,377			(1,796)		732		0001
Purchased Call/S&P 500 INDEX/SRM0500ST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/22/2022	12/22/2028		1,727,000	100	508,083			536,201		536,201	12,500				20,678		0001
Purchased Call/Nasdaq-100 Index/NDX0210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/22/2022	08/22/2028		2,133,000	12890.5	636,487			654,050		654,050	220,539				24,783		0001
Purchased Call/S&P 500 INDEX/SPXI137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024		1,164,000	3861.59	13,619			12,938		16,732			(786)		5,642		0001
Purchased Call/S&P 500 INDEX/SPX8152SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/23/2023	03/21/2024		1,733,243	4003	81,638			80,504		91,178			(1,794)		8,559		0001
Purchased Call/S&P 500 INDEX/SPX8152SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/23/2023	03/22/2024		1,948,800	3937	94,669			93,358		104,229			(2,075)		9,637		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2023		354,813	231.84	8,183			3,657		6,214			(2,034)		1,178		0001
Purchased Call/S&P 500 INDEX/SPX8152SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2023	03/01/2024		1,683,792	3971	97,749			91,469		106,012			(6,517)		8,078		0001
Purchased Call/S&P 500 INDEX/SPX8152SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/12/2024		2,065,951	3862	127,587			122,285		150,062			(5,624)		10,072		0001
Purchased Call/S&P 500 INDEX/SPX8152SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2023	03/15/2024		2,442,957	3915	126,741			123,210		141,338			(3,862)		11,961		0001
Purchased Call/S&P 500 INDEX/SPX8153S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024		2,344,000	4050.83	76,883			76,883		81,419			(211)		11,688		0001
Purchased Call/S&P 500 INDEX/SPX8153SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/01/2024		14,694,000	4109.31	354,125			354,125		357,696					73,671		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2021	08/03/2023		428,278	251.05	16,312			2,785		21,921			(2,015)		1,253		0001
Purchased Call/Nasdaq FC Index/NFC1619SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2022	11/13/2024		5,826,540	220.44	264,650			215,603		465,385			(32,678)		37,133		0001
Purchased Call/S&P 500 INDEX/SPX721KSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/05/2022	04/05/2023		2,931,000	4525.12	63,017			694		9			(15,538)		1,715		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTD008SK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/09/2021	11/09/2023		1,664,000	4720.31	60,736			18,547		2,189			(7,488)		6,503		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	07/07/2023		691,114	241.52	25,165			3,424		1,374			(3,161)		1,791		0001
Purchased Call/S&P 500 INDEX/SPX150KS0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/29/2022	05/01/2023		3,871,000	100	39,097			3,231					(9,588)		5,641		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/04/2024		976,121	261.71	35,352			25,423		34,017			(4,356)		5,842		0001
Purchased Call/Nasdaq FC Index/NFC161G$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2025		857,503	238.04	38,159			38,159		38,640					6,072		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017I$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/05/2023		1,340,934	251.78	52,940			11,437		66,413			(6,515)		4,411		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/04/2023		2,238,155	.3968	99,146			9,114		92,448			(24,582)		3,415		0001
Purchased Call/S&P 500 INDEX/SPX721JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2022	03/15/2024		1,862,000	4224.51	264,776			126,759		133,967			(32,599)		9,117		0001
Purchased Call/S&P 500 INDEX/SPX161Z$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2022	11/24/2023		1,592,000	255.43	49,989			32,909		47,697			(12,360)		6,428		0001
Purchased Call/S&P 500 INDEX/SPX2612$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024		1,791,000	264.31	37,790			32,961		31,670			(5,087)		8,319		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2022	03/04/2024		2,137,523	255.92	76,426			35,664		91,292			(9,467)		10,300		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2024		2,068,000	4498.74	97,816			42,190		37,695			(12,060)		9,606		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2021	09/22/2023		2,731,241	252.08	110,479			26,553		133,811			(13,663)		9,456		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/30/2024		1,836,000	4310.26	87,394			58,342		101,437			(10,745)		10,604		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/04/2023		807,282	244.9	29,651			5,129		1,121			(3,682)		2,372		0001
Purchased Call/S&P 500 INDEX/SPX721GSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2022	02/23/2024		2,393,000	4250.96	315,397			142,690		155,222			(38,938)		11,360		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013N$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/07/2021	05/09/2023		1,697,000	4421.05	56,001			2,923		812			(6,885)		2,774		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013O$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/12/2023		1,759,990	.4329	64,976			3,680		2,189			(8,033)		2,985		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013O$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2021	06/26/2023		1,809,000	4445.01	62,953			7,447		3,041			(7,751)		4,416		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/05/2024		2,598,000	4451.21	127,302			54,283		47,219			(15,673)		11,991		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2022	08/27/2024		328,480	264.53	12,085			8,535		9,584			(1,487)		1,951		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/06/2024		1,442,114	.4590	55,621			23,859		18,796			(6,886)		6,667		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/15/2024		1,873,000	4334.02	104,326			50,013		63,748			(12,862)		9,171		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/09/2024		1,801,000	4200.48	90,951			50,403		106,126			(11,198)		9,486		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/10/2024		2,542,000	4184.04	138,031			76,684		155,906			(16,994)		13,405		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2024		2,045,000	4294.58	93,457			53,715		95,279			(11,506)		10,968		0001
Purchased Call/S&P 500 INDEX/SPX2610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2022	12/22/2023		1,506,885	259	30,511			22,585		36,744			(7,628)		6,432		0001
Purchased Call/S&P 500 INDEX/SPX2612$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024		1,846,000	250.44	103,745			92,764		99,719			(11,971)		8,669		0001
Purchased Call/S&P 500 INDEX/SPX2612$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024		6,206,000	100	74,472			62,778		25,746			(11,834)		28,458		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	03/01/2024		1,958,000	4335.44	118,067			54,330		66,349			(14,556)		9,393		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/19/2024		1,918,946	4458	67,479			35,790		50,645			(8,342)		9,854		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2021	09/29/2023		1,670,257	253.61	66,788			16,723		73,893			(8,282)		5,897		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013J$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/02/2024		2,028,000	4124.05	102,820			64,775		162,333			(12,642)		11,371		0001
Purchased Call/S&P 500 INDEX/SPX721J$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/25/2022	03/25/2024		1,741,000	4543.06	79,564			39,289		40,949			(9,796)		8,645		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/07/2024		1,243,915	254.37	49,497			23,278		58,437			(6,127)		6,020		0001
Purchased Call/S&P 500 INDEX/SPX1500$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/01/2022	06/30/2023		4,960,000	100	46,128			11,564					(11,405)		12,383		0001
Purchased Call/S&P 500 INDEX/SPX2611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		4,119,000	100	44,485			35,439		10,135			(9,410)		18,262		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/03/2023		1,948,913	4644	57,391			9,843		2,300			(7,105)		5,703		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/12/2024		1,952,000	4401.86	102,870			44,855		51,935			(12,665)		9,110		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/13/2024		2,068,979	4491	92,555			44,483		40,086			(11,474)		10,101		0001
Purchased Call/S&P 500 INDEX/SPX721M$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/08/2024		2,717,000	4488.28	370,599			110,757		110,757	6,562				13,751		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/23/2024		2,433,000	4248.82	121,893			80,202		155,863			(14,987)		13,950		0001
Purchased Call/S&P 500 INDEX/SPX721H$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024		1,026,810	4261	41,303			18,712		35,054			(5,106)		4,874		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/29/2024		1,981,000	4400.89	103,804			43,264		42,474			(12,780)		9,040		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/11/2024		2,392,000	4346.58	125,580			59,594		79,980			(15,461)		11,645		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/18/2024		2,153,000	4340.8	130,041			62,964		75,458			(16,011)		10,587		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/21/2023		2,252,000	4635.97	91,656			33,238		14,333			(11,300)		9,594		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/12/2024		2,289,000	4536.1	113,077			44,730		25,761			(13,979)		10,149		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/14/2024		1,456,627	4103	120,026			57,375		98,513			(14,798)		7,122		0001
Purchased Call/S&P 500 INDEX/SPX150PSV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/08/2022	08/08/2023		1,862,000	246.6	80,997			28,784		77,950			(19,972)		5,556		0001
Purchased Call/S&P 500 INDEX/SPX2613SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024		1,569,890	249	79,960			75,962		96,367			(4,613)		7,609		0001
Purchased Call/S&P 500 INDEX/SPX2614SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2023	03/26/2024		2,255,545	250	115,984			115,343		135,545			(956)		11,216		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/19/2024		1,444,988	4447	65,055			26,327		28,570			(8,042)		6,484		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/01/2022	07/25/2024		1,691,114	261.9	63,962			42,393		56,370			(7,908)		9,717		0001
Purchased Call/S&P 500 INDEX/SPX721LSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023		2,868,000	4488.28	41,873			583		11			(10,382)		1,839		0001
Purchased Call/S&P 500 INDEX/SPX721HST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2024		2,545,000	4278.22	348,156			161,866		157,859			(42,865)		12,263		0001
Purchased Call/S&P 500 INDEX/SPX2611S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		1,788,000	256.71	55,070			43,872		57,382			(11,650)		7,927		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2022	02/13/2024		1,791,141	257.34	70,345			31,101		68,906			(8,764)		8,372		0001
Purchased Call/S&P 500 INDEX/SPX721MS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023		8,375,000	4412.53	102,175			2,815		68			(25,194)		7,269		0001
Purchased Call/S&P 500 INDEX/SPX150PS7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/19/2022	07/14/2023		1,536,134	242	73,856			21,455		86,844			(18,464)		4,120		0001
Purchased Call/S&P 500 INDEX/SPX150PSY	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/12/2022	08/11/2023		2,670,000	248.47	117,213			42,978		95,105			(28,981)		8,059		0001
Purchased Call/S&P 500 INDEX/SPX721QS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023		2,035,000	4271.78	50,265			2,792		4,245			(12,428)		2,441		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2022	03/29/2024		1,925,416	262.98	70,847			35,416		53,154			(8,749)		9,614		0001
Purchased Call/S&P 500 INDEX/SPX721KSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2022	04/03/2024		1,830,000	5510.04	71,004			35,843		2,456			(8,718)		9,200		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SI	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/12/2022	04/12/2023		1,972,000	4056.51	99,192			3,006		29,171			(24,458)		1,788		0001
Purchased Call/S&P 500 INDEX/SPX721LS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		5,353,000	4481.15	65,842			907		21			(16,235)		3,432		0001
Purchased Call/S&P 500 INDEX/SPX721LSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		2,220,000	4481.15	62,604			862		11			(15,437)		1,423		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/14/2024		772,163	256.66	30,685			13,722		31,048			(3,852)		3,615		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/26/2024		1,519,000	4387.62	79,444			36,170		41,920			(9,781)		7,244		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/11/2024		1,674,865	4270	94,784			49,225		75,389			(11,718)		8,511		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	05/02/2024		2,036,000	4229.44	107,297			58,432		114,938			(13,210)		10,630		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/16/2024		1,543,000	4627.43	63,572			25,359		12,577			(7,816)		6,889		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2024		2,219,000	4401.83	103,627			42,704		53,618			(12,776)		10,075		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/12/2024		1,389,000	4254.47	83,062			42,955		64,013			(10,227)		7,068		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/29/2024		2,745,000	4151.56	174,582			94,615		182,294			(21,494)		14,278		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2024		555,743	265.33	18,856			13,252		15,415			(2,333)		3,281		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/13/2022	10/12/2023		1,611,721	4049	52,194			28,127		93,146			(12,905)		5,890		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/01/2023		1,636,000	4594.88	66,258			22,330		11,061			(8,191)		6,702		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2024		2,220,000	4387.76	130,980			56,494		60,705			(16,148)		10,312		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/01/2023		1,497,941	239.79	55,236			18,638		12,931			(6,850)		6,136		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2022	03/15/2024		1,406,632	254.73	58,855			28,245		64,995			(7,259)		6,887		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/22/2024		1,249,231	261.75	48,690			23,857		37,178			(6,011)		6,177		0001
Purchased Call/S&P 500 INDEX/SPX721N$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2022	04/19/2023		2,436,136	4462	63,958			3,207		127			(15,857)		2,779		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	03/01/2024		2,593,000	4340.96	149,098			68,515		86,331			(18,357)		12,439		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/23/2024		1,386,679	4265	67,634			38,834		70,612			(8,338)		7,429		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/24/2024		1,802,000	4295.23	85,595			49,264		83,663			(10,553)		9,665		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/17/2023		495,868	256.99	19,438			5,313		17,385			(2,390)		1,835		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/27/2023		3,409,906	256.17	131,654			38,000		126,251			(16,275)		12,932		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/08/2024		2,074,000	4358.49	104,944			49,233		65,531			(12,921)		10,053		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2022	03/21/2024		2,423,000	4307.7	147,803			71,975		87,915			(18,197)		11,965		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/21/2024		1,678,140	4144	136,821			67,181		103,449			(16,938)		8,287		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2021	11/10/2023		1,697,000	256.88	67,912			20,903		61,569			(8,390)		6,647		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	09/27/2024		4,724,120	226.2	168,549			127,392		209,059			(20,975)		28,890		0001
Purchased Call/Nasdaq FC Index/NFC161ESS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2024		6,660,055	227.91	246,086			226,063		371,740			(20,795)		31,807		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2022	08/23/2024		1,531,180	264.71	51,767			36,513		44,250			(6,422)		9,059		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2024		2,015,000	4301.41	114,855			47,330		68,045			(14,160)		9,149		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2021	10/25/2023		1,142,511	256.8	44,951			12,809		40,976			(5,553)		4,312		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	09/06/2024		1,552,326	261.4	55,181			40,038		55,109			(6,841)		9,309		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/28/2024		1,418,000	4056.58	87,349			54,473		132,514			(10,769)		7,916		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/28/2023		2,078,861	243.52	77,512			12,633		3,585			(9,583)		5,935		0001
Purchased Call/Shiller Barclays Global Index/SBG017U8E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/11/2024		837,464	262.76	29,805			24,210		28,939			(3,678)		5,328		0001
Purchased Call/Shiller Barclays Global Index/SBG017TS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2022	09/27/2024		1,010,380	255.42	38,693			29,184		50,001			(4,805)		6,179		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/25/2024		2,014,863	259.6	72,590			57,459		81,573			(8,985)		12,634		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2021	09/14/2023		4,304,067	245.54	156,294			35,801		9,115			(19,329)		14,557		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/04/2024		2,031,452	227.25	67,116			51,709		84,561			(8,404)		12,502		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/26/2024		1,552,929	4252	83,874			55,839		96,153			(10,369)		8,932		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2021	08/03/2023		190,548	245.06	6,967			1,188		257			(860)		558		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2021	10/13/2023		1,311,198	255.16	54,322			14,614		52,518			(6,708)		4,804		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/17/2024		564,059	260.46	20,588			15,130		21,266			(2,531)		3,418		0001
Purchased Call/Shiller Barclays Global Index/SBG017TS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/24/2024		1,183,719	256.99	43,357			32,342		53,983			(5,344)		7,219		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC01728E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2021	09/28/2023		4,276,948	240.77	159,083			39,426		23,270			(19,651)		15,059		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/08/2029		568,375	226.1	33,946			31,694		38,009			(1,195)		7,261		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023		1,937,000	3929.86	115,252			49,118		136,973			(28,496)		6,291		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2022	10/03/2024		4,220,567	227.03	145,193			110,840		178,093			(18,034)		25,952		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017188	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2021	08/11/2023		2,356,360	244.51	90,812			16,565		4,047			(11,243)		7,112		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0175SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024		22,778	1159.68		2,239		1,619		1,619	(620)				106		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/01/2023		2,025,830	3980	121,941			41,672		110,452			(30,401)		5,880		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2022	08/30/2024		2,354,458	261.54	84,309			60,657		82,462			(10,500)		14,024		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/08/2024		1,892,916	4422	93,571			40,508		44,814			(11,584)		8,778		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2021	09/25/2023		242,783	253.14	9,541			2,323		11,077			(1,175)		848		0001
Purchased Call/Nasdaq FC Index/NFC161FSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2023	03/15/2024		7,951,993	231.81		295,090		286,063		370,519			(10,999)		38,934		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	11/29/2024		1,374,374	231.27	47,144			39,540		45,937			(5,821)		8,876		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/10/2025		906,722	229.69		33,889		30,336		34,383			(3,590)		6,055		0001
Purchased Call/S&P 500 INDEX/SPX721A$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2023		1,396,000	4696.56	162,774			16,620		16,620	(2,610)				5,959		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/05/2024		512,120	255.92	19,665			9,157		21,892			(2,418)		2,471		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023		2,327,000	4605.78	65,621			16,405		9,687			(8,113)		8,216		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2022	04/12/2024		3,807,880	235.13	135,309			70,297		74,821			(16,715)		19,375		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/10/2024		2,033,000	4135.62	118,524			71,082		151,454			(14,593)		11,122		0001
Purchased Call/S&P 500 INDEX/SPX721LSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2022	04/06/2023		1,920,000	4500.21	53,760			747		10			(13,292)		1,231		0001
Purchased Call/S&P 500 INDEX/SPX6210$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2021	04/04/2023		1,386,000	4439.54	71,518			294		7			(8,781)		725		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/18/2024		1,459,198	4572	48,272			23,600		22,287			(6,001)		7,175		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/07/2022	04/05/2024		891,177	261.8	31,352			15,959		26,858			(3,869)		4,492		0001
Purchased Call/S&P 500 INDEX/SPX721N$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2022	04/13/2023		2,828,031	4447	77,617			2,602		37			(19,404)		2,669		0001
Purchased Call/S&P 500 INDEX/SPX721NSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2022	04/21/2023		2,214,000	4393.66	36,752			2,036		558			(9,062)		2,655		0001
Purchased Call/S&P 500 INDEX/SPX721NSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2022	04/21/2023		1,571,000	100	39,589			2,193					(9,762)		1,884		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/12/2024		1,527,000	4241.38	91,925			47,801		75,076			(11,349)		7,770		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/25/2024		2,042,000	4257.04	111,697			59,756		97,139			(13,752)		10,567		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/31/2025		1,493,000	4585.75		64,946		64,946		65,840					10,564		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/14/2024		2,468,007	262.01	92,572			75,434		89,013			(11,417)		15,742		0001
Purchased Call/S&P 500 INDEX/SPX721LSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023		3,114,000	4488.28	78,161			1,089		12			(19,379)		1,996		0001
Purchased Call/S&P 500 INDEX/SPX2612$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2023	02/08/2024		1,869,967	251		99,809		87,020		95,844			(13,473)		8,672		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	03/26/2024		607,759	263.31	22,973			11,360		16,319			(2,825)		3,022		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721NSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023		2,529,000	4459.45	68,030			3,561		159			(16,775)		2,960		0001
Purchased Call/S&P 500 INDEX/SPX621RSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2021	06/09/2023		1,765,000	4203.99	176,677			16,815		35,907			(21,812)		3,865		0001
Purchased Call/S&P 500 INDEX/SPX621RSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/11/2021	06/12/2023		1,524,000	5040.44	35,966			3,562		12			(4,428)		3,408		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023		2,140,000	3854.19	119,840			27,630		169,829			(29,631)		5,133		0001
Purchased Call/S&P 500 INDEX/SPX621IS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/29/2020	10/28/2024		2,226,318	4599	81,122			32,092		153,722			(5,001)		13,996		0001
Purchased Call/Shiller Barclays Global Index/SBG017USO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	11/22/2022	11/21/2024		3,070,367	261.76	116,915			96,688		112,841			(14,432)		19,699		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2024		1,552,000	4279.78	79,773			53,510		93,413			(9,822)		8,991		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/06/2022	10/03/2024		2,137,862	255.79	84,478			64,651		104,138			(10,520)		13,145		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2023		1,521,000	4080.54	77,115			1,062		14,072			(19,015)		975		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	05/24/2022	05/23/2023		2,496,859	3957	136,277			19,576		118,783			(33,695)		4,757		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0175SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024		53,491	1117.91		5,082		4,679		4,679	(402)				254		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/17/2022	02/08/2024		1,332,488	256.42	53,336			23,033		54,147			(6,596)		6,179		0001
Purchased Call/S&P 500 INDEX/SPX2612SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2023	12/29/2023		2,005,000	4300		99,560		87,923		106,693			(11,883)		8,670		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/09/2021	08/09/2023		2,521,982	250.13	101,186			18,097		137,931			(12,493)		7,554		0001
Purchased Call/S&P 500 INDEX/SPX621JSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/10/2020	12/10/2024		1,893,000	4711.31	91,621			38,925		104,784			(5,644)		12,336		0001
Purchased Call/S&P 500 INDEX/SPX7151S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026		2,473,132	3397	465,760			865,494		865,494	85,371				22,783		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	03/28/2022	03/28/2024		1,799,000	4246.51	125,750			62,444		81,984			(15,482)		8,970		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	04/14/2022	04/15/2024		1,625,000	4338.01	81,088			42,326		60,556			(9,970)		8,301		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	07/08/2022	07/09/2024		2,239,000	4155.5	115,980			74,081		174,963			(14,260)		12,649		0001
Purchased Call/S&P 500 INDEX/SPX721PS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023		2,371,000	4131.93	64,965			4,872		34,257			(16,063)		3,283		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2024		1,781,000	4381.22	73,555			64,071		108,109			(9,019)		11,755		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2021	12/19/2023		1,671,193	250.15	64,951			23,420		96,471			(8,014)		7,093		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/17/2024		1,520,000	4195.46	84,360			47,677		91,655			(10,386)		8,084		0001
Purchased Call/S&P 500 INDEX/SPX721RSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028		3,386,380	3901	842,845			927,694		927,694	86,398				38,417		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T\$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	06/01/2023		1,679,000	3980.16	87,476			14,700		72,736			(21,569)		3,460		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T\$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023		2,643,000	3890.52	143,251			27,456		174,338			(35,419)		5,787		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023		1,876,000	3839.05	105,806			27,982		157,046			(26,089)		4,836		0001
Purchased Call/S&P 500 INDEX/SPX621PSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2021	04/28/2023		2,739,961	4159	287,588			10,740		34,513			(35,701)		3,794		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/07/2024		2,370,527	4276	97,490			58,306		124,709			(12,052)		12,924		0001
Purchased Call/S&P 500 INDEX/SPX721LSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023		3,514,000	4488.28	42,168			587					(10,455)		2,253		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/11/2023		1,838,548	3954	92,558			10,313		84,733			(22,948)		3,081		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		1,976,000	3957.64		134,961		110,051		170,246			(25,742)		8,912		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2024		1,460,000	4350.98	70,956			48,277		71,377			(8,736)		8,518		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2024		1,697,000	4382.43	87,565			60,419		75,575			(10,781)		9,971		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2022	08/30/2024		1,670,158	4229	93,728			67,023		116,793			(11,587)		9,948		0001
Purchased Call/S&P 500 INDEX/SPX7210\$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023		1,709,000	4131.93	37,256			2,794					(9,212)		2,367		0001
Purchased Call/S&P 500 INDEX/SPX7210\$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/11/2022	05/11/2023		9,228,000	3935.18	105,199			11,592		143,742			(25,940)		15,464		0001
Purchased Call/S&P 500 INDEX/SPX7210\$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023		3,806,000	3930.08	43,769			4,971		59,480			(10,792)		6,455		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/03/2024		2,628,382	232.63	96,284			52,713		65,757			(11,880)		13,740		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0176\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024		4,314	1075.45		319		325		325	6				21		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX6210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2021	05/05/2023		1,635,000	4741.11	68,834			3,228		11			(8,498)		2,531		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2024		1,837,000	4076.61	107,832			67,155		161,022			(13,276)		10,255		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/05/2024		1,645,000	4322.1	84,389			57,110		89,867			(10,390)		9,559		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2022	08/13/2024		2,243,000	4332.32	124,935			85,807		112,916			(15,361)		13,139		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2022	08/09/2024		2,153,898	264.78	79,223			54,418		61,173			(9,827)		12,567		0001
Purchased Call/S&P 500 INDEX/SPX721MSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023		1,866,000	4391.69	22,019			1,031					(5,429)		2,072		0001
Purchased Call/S&P 500 INDEX/SPX7210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023		9,385,000	3930.08	207,409			23,556		277,955			(51,142)		15,918		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2024		1,829,000	4010.95	115,044			70,384		182,276			(14,106)		10,120		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2021	10/06/2023		690,185	253.96	28,298			7,351		29,948			(3,495)		2,483		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	09/27/2024		2,653,732	226.4	89,285			67,766		116,042			(11,147)		16,228		0001
Purchased Call/S&P 500 INDEX/SPX621VS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2021	07/28/2023		2,066,000	4380.26	212,178			34,534		27,848			(26,195)		5,898		0001
Purchased Call/S&P 500 INDEX/SPX621VS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2021	07/28/2023		1,477,000	5060.37	51,695			8,414		172			(6,382)		4,217		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2022	03/01/2024		1,420,000	4447.2	69,154			31,822		29,149			(8,526)		6,812		0001
Purchased Call/S&P 500 INDEX/SPX721LS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		2,053,000	4481.15	42,908			591		8			(10,580)		1,316		0001
Purchased Call/S&P 500 INDEX/SPX721LSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2022	04/06/2023		2,333,000	4500.21	31,262			434		9			(7,730)		1,496		0001
Purchased Call/S&P 500 INDEX/SPX150R$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/16/2022	09/15/2023		2,394,000	243.61	117,067			54,306		140,670			(28,945)		8,121		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RS$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2024		1,524,000	4364.1	84,734			41,379		50,551			(10,432)		7,536		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2028		791,010	3204.75	49,359			36,295		14,686			(1,737)		8,974		0001
Purchased Call/AI Powered US Equity Index/AIP0000$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2021	09/11/2023		41,225	2563.83	1,488			334		13			(183)		138		0001
Purchased Call/AI Powered US Equity Index/AIP000RS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2021	09/22/2023		2,463,251	2569.64	86,208			20,737		859			(10,681)		8,528		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	12/07/2029		264,830	2886.42	13,480			12,899		14,635			(475)		3,426		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/07/2028		585,539	3236.83	37,065			27,944		10,022			(1,305)		6,723		0001
Purchased Call/AI Powered US Equity Index/AIP0000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2021	07/31/2023		121,144	2552.93	4,373			728		17			(538)		350		0001
Purchased Call/AI Powered US Equity Index/AIP0000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/25/2023		1,231,040	2578.05	44,945			9,075		190			(5,577)		3,906		0001
Purchased Call/AI Powered US Equity Index/AIP000N8H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2021	07/05/2023		925,055	2571.94	30,547			3,996		21			(3,772)		2,372		0001
Purchased Call/AI Powered US Equity Index/AIP000L8H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2021	05/19/2023		718,322	2524.99	26,389			1,752		4			(3,274)		1,316		0001
Purchased Call/AI Powered US Equity Index/AIP0000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2021	08/03/2023		1,449,855	2557.26	51,914			8,872		201			(6,415)		4,242		0001
Purchased Call/AI Powered US Equity Index/AIP0000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2021	07/24/2023		108,937	2548.54	4,015			639		13			(502)		306		0001
Purchased Call/AI Powered US Equity Index/AIP0000SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2021	10/20/2023		952,989	2585.59	34,548			9,658		390			(4,289)		3,554		0001
Purchased Call/AI Powered US Equity Index/AIP000RSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2021	09/29/2023		693,389	2539.05	24,262			6,086		520			(3,017)		2,448		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2022	10/08/2029		2,466,899	2836.77	119,108			111,169		152,821			(4,194)		31,516		0001
Purchased Call/S&P 500 INDEX/SPX721MSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2022	04/14/2023		26,915,000	4392.59	632,503			22,777		2,296			(155,960)		26,356		0001
Purchased Call/S&P 500 INDEX/SPX721PSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2022	05/05/2023		1,819,000	4146.87	39,109			3,683					(9,643)		2,816		0001
Purchased Call/S&P 500 INDEX/SPX721PS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2023		3,903,000	4131.93	89,769			7,419		54,751			(22,014)		5,687		0001
Purchased Call/S&P 500 INDEX/SPX721RS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023		681,000	11835.6	14,778			1,970		16,985			(3,654)		1,248		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/18/2024		6,301,346	230.23	217,450			179,173		223,607			(26,911)		40,328		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2022	12/02/2024		12,955,917	267.41	374,576			315,269		332,262			(46,250)		83,882		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023		1,666,000	3831.67	95,795			26,918		144,351			(23,621)		4,425		0001
Purchased Call/Nasdaq FC Index/NFC161FS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/08/2023	03/05/2024		6,353,998	231.22		220,228		206,318		301,774			(14,744)		30,663		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT040OS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/18/2022	05/13/2024		1,617,114	4275	72,172			40,672		81,667			(8,947)		8,559		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501S8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/09/2021	04/06/2023		2,382,000	4361.31	73,842			511		31			(9,141)		1,527		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2024		1,443,000	4265.49	71,861			52,935		97,913			(8,848)		8,760		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023		1,398,000	3919.09	93,107			57,674		117,418			(23,021)		5,476		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2022	08/29/2024		2,864,993	264.38	94,714			67,982		84,959			(11,818)		17,049		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/09/2024		420,065	261.38	15,798			8,118		13,082			(1,944)		2,129		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2023	01/10/2025		1,281,129	230.88		45,288		40,681		45,168			(4,823)		8,555		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2022	01/04/2024		2,134,079	242.06	71,977			27,539		15,869			(8,888)		9,329		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2022	01/19/2024		1,870,242	235.04	65,871			26,802		31,829			(8,198)		8,393		0001
Purchased Call/Nasdaq FC Index/NFC1619$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2022	11/15/2024		6,649,358	219.78	302,114			247,645		543,118			(37,344)		42,448		0001
Purchased Call/S&P 500 INDEX/SPX621T$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2021	07/07/2023		1,989,131	4963	76,678			10,287		202			(9,519)		5,153		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/31/2021	12/29/2023		1,519,276	242.36	56,731			21,313		10,594			(7,013)		6,570		0001
Purchased Call/Nasdaq FC Index/NFC1619$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2022	11/14/2024		5,391,740	219.88	246,533			201,350		438,896			(30,465)		34,391		0001
Purchased Call/Nasdaq FC Index/NFC161F$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2024		2,508,794	231.22		92,825		86,432		118,963			(7,082)		12,089		0001
Purchased Call/Nasdaq FC Index/NFC1619$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2022	11/12/2024		4,325,964	220.44	196,936			160,052		345,017			(24,267)		27,547		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/25/2023		1,666,044	3929	107,675			34,685		107,573			(26,844)		4,696		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/20/2024		526,646	265.33	19,486			13,571		14,588			(2,396)		3,107		0001
Purchased Call/S&P 500 INDEX/SPX621T$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2021	07/18/2023		2,232,000	5038.55	70,754			10,497		173			(8,699)		6,099		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/27/2023		1,250,838	3958	74,680			24,339		77,990			(18,516)		3,556		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2022	08/30/2023		1,468,000	3950.34	88,080			36,639		94,422			(21,718)		4,737		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/06/2024		1,556,992	229.48	54,495			46,285		58,553			(6,737)		10,113		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/05/2024		3,320,105	240.62	122,437			47,185		29,390			(15,140)		14,540		0001
Purchased Call/S&P 500 INDEX/SPX621T$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2021	07/07/2023		1,619,512	.4805	80,040			10,813		694			(9,977)		4,196		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2022	02/01/2024		2,362,984	237.21	84,420			35,649		33,172			(10,435)		10,836		0001
Purchased Call/S&P 500 INDEX/SPX621VSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2021	07/27/2023		1,582,729	.4369	166,081			26,839		22,178			(20,532)		4,500		0001
Purchased Call/S&P 500 INDEX/SPX715FS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/24/2021	06/16/2023		2,026,807	.5260	27,398			2,900		156			(3,415)		4,655		0001
Purchased Call/S&P 500 INDEX/SPX721VSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/26/2024		1,896,000	5036.76	63,516			39,382		25,701			(7,799)		10,561		0001
Purchased Call/S&P 500 INDEX/SPX715BSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027		8,197,000	4134.98	1,610,711			1,648,818		1,648,818	155,218				82,613		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2022	08/30/2024		1,726,000	4345.37	80,604			57,164		91,062			(9,924)		10,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2022	06/24/2024		12,044,567	270.6	350,550			217,829		207,013			(43,329)		66,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2025		906,566	576	114,318			109,115		103,163			(5,645)		6,246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/25/2025		191,984	562.8	22,078			21,957		26,935			(211)		1,353		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/30/2024		1,718,000	4555.45	46,730			41,130		70,653			(5,753)		11,375		0001
Purchased Call/S&P 500 INDEX/SPX715ASG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027		11,699,000	4097.17	2,285,985			2,421,763		2,421,763	230,798				117,350		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2023	02/27/2025		2,426,066	231.63	80,382			77,146		84,105			(3,338)		16,787		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2023	03/03/2025		3,568,647	232.29	109,235			106,474		119,217			(2,965)		24,763		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2021	10/24/2023		1,479,707	256.11	59,398			16,842		55,869			(7,330)		5,572		0001
Purchased Call/S&P 500 INDEX/SPX621WST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	08/11/2023		1,746,000	5091.73	62,332			11,302		287			(7,685)		5,270		0001
Purchased Call/S&P 500 INDEX/SPX721VS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2022	06/21/2024		1,776,856	.4578	92,116			56,794		86,853			(11,372)		9,843		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721RSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	05/24/2024		1,149,000	3978.73	48,718			28,039		57,476			(6,006)		6,163		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2023	01/31/2025		4,854,070	233.81		179,891		166,538		144,284			(14,015)		32,932		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2022	01/10/2024		4,759,209	240.46	177,351			69,383		43,741			(21,918)		21,027		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/18/2023		1,159,596	250.15	45,224			16,236		66,938			(5,568)		4,912		0001
Purchased Call/Nasdaq FC Index/NFC1619SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023		9,066,999	219.7	336,590			215,247		703,652			(83,417)		36,066		0001
Purchased Call/S&P 500 INDEX/SPX721NSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023		2,319,000	4271.78	64,236			3,569		4,916			(15,883)		2,781		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2022	08/02/2024		3,071,252	262.22	116,003			78,151		101,079			(14,342)		17,792		0001
Purchased Call/Shiller Barclays Global Index/SBG017RST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2022	08/09/2024		1,358,959	262.58	56,924			39,072		44,043			(7,065)		7,929		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT040DSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIWZ7FF32TWEFA76	05/18/2022	05/16/2023		1,834,424	3954	91,904			11,456		84,407			(22,786)		3,256		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/04/2022	03/04/2024		1,371,000	4344.53	82,808			38,500		42,323			(10,195)		6,606		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2022	08/25/2023		1,787,105	3989	102,404			41,530		101,384			(25,320)		5,671		0001
Purchased Call/S&P 500 INDEX/SPX715FS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/24/2021	06/22/2023		1,659,894	4650	84,594			9,581		1,692			(10,458)		3,958		0001
Purchased Call/S&P 500 INDEX/SPX500US8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/26/2018	12/22/2023		1,548,272	2649	217,734			31,703		982,311			(10,755)		6,609		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2021	06/30/2023		530,272	239.88	21,066			2,625		1,393			(2,609)		1,324		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	06/30/2023		2,067,000	3832.76	115,752			29,019		174,372			(28,620)		5,160		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024		2,420,000	3869.27		169,400		154,342		271,752			(16,288)		11,488		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2022	01/05/2024		2,900,379	253.69	112,277			43,235		136,622			(13,873)		12,702		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2022	12/06/2023		1,658,952	3922	109,299			75,181		144,616			(27,024)		6,865		0001
Purchased Call/S&P 500 INDEX/SPX715BS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2021	04/14/2025		1,689,026	5633	55,857			28,582		18,656			(3,453)		12,065		0001
Purchased Call/S&P 500 INDEX/SPX721SSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023		2,358,000	4108.54	30,654			5,279		29,543			(7,579)		4,898		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7210SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/18/2023		1,582,000	253.03	27,052			3,503		14,300			(6,670)		2,868		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/24/2023	02/22/2024		2,284,209	3885		153,891		140,174		244,518			(14,838)		10,827		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	09/06/2022	09/06/2024		1,555,000	4292.12	72,930			52,421		95,410			(8,979)		9,325		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/28/2022	12/27/2024		1,760,000	4472.5	57,024			49,818		91,912			(7,030)		11,625		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023		2,652,174	251.2	103,769			37,985		144,222			(12,848)		11,321		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	09/14/2022	09/13/2023		2,279,269	3903	137,182			62,528		179,748			(33,919)		7,686		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/10/2024		1,897,962	225.84	70,723			55,518		86,393			(8,925)		11,744		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024		2,214,920	226.92	93,604			75,892		95,849			(11,556)		14,056		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/21/2024		1,642,636	256.63	59,141			26,578		66,568			(7,317)		7,774		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024		423,145	262.83	15,276			12,663		14,683			(1,883)		2,717		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/14/2024		2,788,494	225.91	104,084			81,430		129,480			(12,986)		17,316		0001
Purchased Call/S&P 500 INDEX/SPX2613$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2023	03/01/2024		1,481,000	100		31,101		28,861		37,817			(2,471)		7,105		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/17/2022	05/17/2023		1,800,000	3952.39	92,700			11,747		85,574			(22,858)		3,230		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023		90,135	1045.86	8,112			9,835		9,835	2,589				351		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/02/2022	02/02/2024		2,352,000	4467.36	122,774			51,774		39,015			(15,137)		10,803		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/07/2022	04/05/2024		1,658,000	4279.81	101,801			51,954		74,196			(12,568)		8,358		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/17/2022	05/17/2024		2,817,000	4280.44	130,991			74,030		135,022			(16,127)		14,983		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023		793,518	257.25	31,094			9,569		28,008			(3,842)		3,108		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2022	08/09/2023		1,587,000	3986.24	93,474			33,476		84,062			(23,048)		4,754		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2023	03/28/2024		1,853,000	4042.08		123,966		123,285		145,025			(1,016)		9,240		0001
Purchased Call/S&P 500 INDEX/SPX150NS3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/10/2022	06/09/2023		6,180,000	100	58,710			11,253					(14,516)		13,532		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/06/2022	07/05/2024		1,557,000	4090.51	87,815			55,608		135,824			(10,826)		8,759		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/06/2022	07/05/2024		1,429,000	4174.97	66,877			42,349		103,973			(8,245)		8,039		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2022	09/13/2024		1,521,000	4245.83	80,309			58,577		104,952			(9,901)		9,181		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/22/2024		1,872,000	4167.69	119,621			93,659		160,479			(14,707)		11,707		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0175SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024		19,954	1117.91		1,702		1,547		1,547	(155)				95		0001
Purchased Call/S&P 500 INDEX/SPX150QS8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/23/2022	08/23/2023		2,184,000	246.65	97,843			38,814		95,720			(24,126)		6,883		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2022	10/04/2024		993,030	258.7	35,157			26,898		41,648			(4,362)		6,112		0001
Purchased Call/S&P 500 INDEX/SPX2613SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2024		7,104,000	100		78,144		74,709		91,311			(3,630)		34,733		0001
Purchased Call/S&P 500 INDEX/SPX2613SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2024		1,614,000	100		25,340		24,226		32,359			(1,177)		7,891		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/18/2024		1,504,160	4204	83,919			55,017		108,601			(10,389)		8,580		0001
Purchased Call/S&P 500 INDEX/SPX621TSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/13/2021	07/13/2023		2,233,000	4819.24	110,087			15,575		1,033			(13,572)		5,960		0001
Purchased Call/S&P 500 INDEX/SPX621VSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2021	08/03/2023		1,988,000	4906.6	94,231			16,050		974			(11,618)		5,817		0001
Purchased Call/Nasdaq FC Index/NFC1617S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2022	09/27/2024		5,441,943	218.93	244,082			185,402		457,364			(30,491)		33,279		0001
Purchased Call/S&P 500 INDEX/SPX1500S8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/07/2022	09/06/2023		2,535,173	244	122,081			53,284		141,722			(30,185)		8,366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/10/2025		15,485,774	263.89		463,607		414,118		518,511			(50,345)		103,406		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/17/2024		1,840,000	4450.94	66,424			57,117		95,222			(8,167)		12,058		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2023	02/29/2024		1,574,936	3879		105,126		96,727		172,339			(8,640)		7,544		0001
Purchased Call/S&P 500 INDEX/SPX905BS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/23/2021	04/25/2023		3,400,000	4180.17	143,480			4,730		29,100			(17,641)		4,449		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621JS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2020	11/21/2024		1,611,000	4569.3	82,483			33,944		115,595			(5,078)		10,336		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/19/2022	07/19/2024		2,173,000	4144.91	121,036			78,864		169,468			(14,902)		12,408		0001
Purchased Call/S&P 500 INDEX/SPX715GST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2021	07/21/2023		1,449,000	4373.85	149,247			22,882		19,628			(18,451)		4,013		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024		2,220,000	4105.42		144,300		144,300		148,032					11,070		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/11/2024		2,248,512	257.63	82,046			63,880		100,106			(10,232)		13,926		0001
Purchased Call/S&P 500 INDEX/SPX621PSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2021	04/27/2023		1,603,688	4149	170,581			6,126		20,483			(21,088)		2,181		0001
Purchased Call/S&P 500 INDEX/SPX621VSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2021	07/28/2023		3,154,000	4325.81	337,793			55,055		57,151			(41,760)		9,004		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2023	03/11/2024		1,909,000	3895.47		134,585		127,911		204,542			(7,701)		9,293		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2022	07/15/2024		2,245,000	4138.41	118,985			77,087		177,508			(14,649)		12,765		0001
Purchased Call/S&P 500 INDEX/SPX150QSX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/09/2022	09/08/2023		1,843,000	245.26	85,331			37,925		88,468			(21,098)		6,120		0001
Purchased Call/S&P 500 INDEX/SPX150RSL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/20/2022	09/20/2023		2,672,000	243.97	132,531			62,797		160,706			(32,679)		9,198		0001
Purchased Call/S&P 500 INDEX/SPX621AST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2020	10/17/2023		8,150,000	3300	941,450			138,777		2,272,477			(62,670)		30,164		0001
Purchased Call/S&P 500 INDEX/SPX621SSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2021	06/30/2023		1,589,000	4251.09	162,873			20,135		31,698			(20,080)		3,967		0001
Purchased Call/S&P 500 INDEX/SPX721SSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023		2,596,000	4108.54	54,776			9,434		49,261			(13,543)		5,393		0001
Purchased Call/S&P 500 INDEX/SPX721TSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023		6,804,000	4115.77	78,926			14,785		76,375			(19,461)		14,792		0001
Purchased Call/S&P 500 INDEX/SPX721WSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023		2,538,000	242.21	107,865			26,149		137,058			(26,597)		6,266		0001
Purchased Call/S&P 500 INDEX/SPX715FSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/24/2021	06/21/2023		1,978,673	4995	50,159			5,620		254			(6,210)		4,689		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2022	08/17/2023		1,713,027	4040	89,523			34,413		74,769			(22,196)		5,286		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/20/2022	04/19/2024		1,755,000	4280.5	101,790			53,691		81,737			(12,549)		9,012		0001
Purchased Call/S&P 500 INDEX/SPX500MSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/11/2018	12/08/2023		1,728,679	2927	225,192			31,040		827,289			(11,118)		7,182		0001
Purchased Call/S&P 500 INDEX/SPX721VSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/21/2024		1,585,780	4902	62,846			38,802		32,277			(7,769)		8,784		0001
Purchased Call/S&P 500 INDEX/SPX721RSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2022	05/17/2024		1,743,416	3914	264,962			150,988		243,014			(32,892)		9,273		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2022	12/13/2023		1,886,089	3938	126,034			89,129		164,101			(31,162)		7,913		0001
Purchased Call/S&P 500 INDEX/SPX905CSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/30/2021	05/01/2023		1,143,000	4181.17	45,720			1,887		11,790			(5,629)		1,666		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721W$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2022	06/30/2023		1,269,000	100	30,583			7,646		48,656			(7,541)		3,168		0001
Purchased Call/S&P 500 INDEX/SPX721VSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023		6,049,000	3821.55	69,564			16,864		97,432			(17,153)		14,935		0001
Purchased Call/S&P 500 INDEX/SPX721T$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/03/2022	05/31/2023		1,460,026	4136	29,931			5,016		24,546			(7,441)		2,984		0001
Purchased Call/S&P 500 INDEX/SPX2611$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2024		2,813,000	100		32,631		26,788		26,745			(5,900)		12,730		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027		21,264,000	4436.52	4,061,424			3,384,069		3,384,069	278,318				221,835		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/05/2022	10/04/2024		2,083,554	258.68	74,366			56,582		87,473			(9,197)		12,823		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	09/30/2022	10/01/2024		1,501,472	254.61	58,133			43,878		77,547			(7,160)		9,216		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/07/2022	10/08/2024		515,194	258.33	18,650			14,263		22,077			(2,293)		3,182		0001
Purchased Call/S&P 500 INDEX/SPX721VSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023		2,051,000	3821.55	58,454			14,171		83,189			(14,413)		5,064		0001
Purchased Call/S&P 500 INDEX/SPX2614$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/23/2023	03/22/2024		2,876,000	100		48,892		48,215		59,934			(1,072)		14,222		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	09/16/2022	09/18/2024		556,081	260.46	20,297			14,923		20,987			(2,492)		3,372		0001
Purchased Call/S&P 500 INDEX/SPX721VST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023		2,232,000	3821.55	37,274			9,036		52,436			(9,191)		5,511		0001
Purchased Call/S&P 500 INDEX/SPX721RSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023		1,734,000	4158.24	17,687			2,710					(4,373)		3,396		0001
Purchased Call/S&P 500 INDEX/SPX2613$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2024		1,724,000	100		27,756		25,310		33,080			(2,647)		8,221		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/31/2022	10/27/2023		1,549,919	4140	47,637			27,733		66,557			(11,876)		5,878		0001
Purchased Call/S&P 500 INDEX/SPX721S$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/03/2022	06/05/2023		4,390,000	4108.54	98,336			17,608		88,102			(24,115)		9,334		0001
Purchased Call/S&P 500 INDEX/SPX2614$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024		5,422,000	100		58,015		57,697		65,803			(476)		27,036		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	03/10/2023	03/08/2024		3,441,895	3867		260,209		247,199		390,690			(15,012)		16,683		0001
Purchased Call/S&P 500 INDEX/SPX721T$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023		2,649,000	3900.86	63,311			12,135		85,534			(15,654)		5,800		0001
Purchased Call/S&P 500 INDEX/SPX905FSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/18/2021	06/20/2023		2,242,000	4778.5	79,143			8,697		772			(9,731)		5,281		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/20/2021	08/18/2023		2,096,295	245.15	84,284			16,190		3,420			(10,432)		6,491		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	09/27/2021	09/21/2023		2,123,437	242.18	82,923			19,751		8,768			(10,247)		7,331		0001
Purchased Call/AI Powered US Equity Index/AIP000U8F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	11/23/2021	11/17/2023		560,885	2588.66	18,264			5,823		325			(2,269)		2,231		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX6210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2021	05/18/2023		1,244,000	4592.21	58,344			3,767		340			(7,193)		2,256		0001
Purchased Call/S&P 500 INDEX/SPX6210$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2021	05/18/2023		2,792,000	4777.96	93,811			6,056		57			(11,566)		5,062		0001
Purchased Call/S&P 500 INDEX/SPX6210$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2021	05/19/2023		2,212,936	4102	241,007			15,956		61,235			(29,754)		4,054		0001
Purchased Call/S&P 500 INDEX/SPX2613$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024		2,287,000	248.49		115,951		112,408		146,489			(4,460)		11,198		0001
Purchased Call/S&P 500 INDEX/SPX715JS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	09/16/2021	09/14/2023		1,635,244	5454	34,076			7,813		682			(4,213)		5,530		0001
Purchased Call/S&P 500 INDEX/SPX905BSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/27/2021	04/27/2023		2,452,000	4850.73	85,084			3,039		10			(10,490)		3,334		0001
Purchased Call/S&P 500 INDEX/SPX905JSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	08/18/2021	08/11/2023		1,442,504	5479	25,577			4,683		74			(3,184)		4,354		0001
Purchased Call/S&P 500 INDEX/SPX721XS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2022	07/03/2024		1,556,072	4658	77,472			48,981		63,805			(9,578)		8,734		0001
Purchased Call/S&P 500 INDEX/SPX621USL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2021	07/21/2023		1,416,574	4302	150,186			22,994		26,877			(18,541)		3,923		0001
Purchased Call/S&P 500 INDEX/SPX621VSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/30/2021	08/01/2023		2,279,000	4398.34	222,203			37,237		28,764			(27,320)		6,615		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/18/2022	10/17/2024		1,721,257	257.75	64,534			50,371		76,397			(8,002)		10,717		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/25/2022	02/23/2024		1,828,271	254.84	73,893			33,666		82,863			(9,209)		8,679		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023		2,017,000	3854.82	115,978			31,249		161,444			(28,676)		5,226		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023		1,854,000	3938.83	104,380			32,184		114,266			(25,808)		5,135		0001
Purchased Call/AI Powered US Equity Index/AIP000V$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/21/2023		1,904,276	2521.65	69,683			25,382		4,532			(8,614)		8,113		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2024		1,901,000	4317.88	89,917			53,408		91,065			(11,071)		10,365		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	09/28/2022	09/27/2024		2,281,219	256.35	83,145			62,593		109,508			(10,302)		13,950		0001
Purchased Call/S&P 500 INDEX/SPX721N$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024		2,223,388	4456	85,688			45,198		58,718			(10,564)		11,417		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	03/17/2023	03/14/2025		3,540,965	229.14		128,529		126,409		143,404			(2,637)		24,762		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4H0FFQ7349	10/24/2022	10/20/2023		1,681,838	3822	119,878			67,452		179,218			(29,886)		6,271		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4H0FFQ7349	10/31/2022	10/27/2023		1,984,539	3868	135,494			78,881		190,112			(33,780)		7,526		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905L$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/10/2021	09/08/2023		2,944,000	4458.58	129,536			28,627		36,932			(16,014)		9,776		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/11/2025		441,038	183.28		40,824		38,303		35,447			(2,682)		3,017		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	10/14/2022	10/16/2024		495,441	257.47	17,885			13,837		22,302			(2,196)		3,082		0001
Purchased Call/Nasdaq FC Index/NFC161A$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2022	11/28/2023		10,146,824	218.35	441,987			294,791		839,727			(109,426)		41,311		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	02/22/2022	02/20/2024		1,188,551	234.47	41,385			18,568		22,760			(5,128)		5,616		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	03/09/2023	03/06/2025		3,678,649	232.19	116,188			112,551		123,897			(3,791)		25,581		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	02/08/2022	02/06/2024		1,280,521	236.45	46,737			20,021		19,659			(5,778)		5,920		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/19/2025		168,291	182.49	16,038			15,201		14,200			(919)		1,158		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	02/09/2022	02/08/2024		3,447,445	236.45	127,286			54,946		53,072			(15,732)		15,988		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/10/2025		178,333	183.28	16,420			15,444		14,315			(1,047)		1,219		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	03/30/2023	03/28/2025		1,210,162	230.58	42,721			42,721		45,438			(59)		8,545		0001
Purchased Call/Nasdaq FC Index/NFC1617$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2022	10/03/2023		8,890,463	219.4	334,613			173,088		695,803			(83,498)		31,733		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	03/29/2023	03/14/2025		3,219,637	229.93	105,817			104,268		124,621			(1,965)		22,515		0001
Purchased Call/S&P 500 INDEX/SPX150N$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/21/2022	06/21/2023		2,049,000	100	22,129			4,938					(5,457)		4,856		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	03/23/2023	03/14/2025		3,538,949	229.46	122,288			119,972		140,810			(2,584)		24,748		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161A$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2023		7,023,674	221.91	258,112			169,277		491,899			(64,005)		28,239		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/03/2024		2,482,494	232.09	84,532			46,634		64,820			(10,501)		12,978		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/21/2024		6,115,905	230.11	214,347			177,044		219,007			(26,443)		39,239		0001
Purchased Call/S&P 500 INDEX/SPX621P$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/30/2021	05/01/2023		1,669,000	4128.91	177,582			7,328		28,843			(21,864)		2,432		0001
Purchased Call/S&P 500 INDEX/SPX621P$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/04/2021	05/04/2023		1,876,000	4826.84	63,596			2,883		2			(7,841)		2,863		0001
Purchased Call/S&P 500 INDEX/SPX621Q$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/07/2021	05/09/2023		2,440,000	4954.26	74,664			3,897					(9,180)		3,988		0001
Purchased Call/S&P 500 INDEX/SPX621R$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2021	06/13/2023		1,422,000	4861.2	48,206			4,834		120			(5,927)		3,201		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2024		2,210,000	4086.77	119,340			73,012		189,684			(14,633)		12,228		0001
Purchased Call/S&P 500 INDEX/SPX150R$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/23/2022	09/22/2023		5,000,000	100	42,000			20,300		12,976			(10,385)		17,311		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/22/2024		1,634,650	234.08	57,305			25,864		33,625			(7,084)		7,748		0001
Purchased Call/S&P 500 INDEX/SPX715J$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/15/2021	10/17/2023		2,356,000	4369.42	282,249			77,153		65,223			(34,703)		8,720		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/09/2021	04/11/2023		2,808,000	4333.61	94,068			1,292		5			(11,566)		2,437		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/27/2024		296,167	234.89	9,885			4,521		5,523			(1,222)		1,414		0001
Purchased Call/S&P 500 INDEX/SPX905H$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/09/2021	07/11/2023		1,919,000	5096.21	55,267			7,668		177			(6,795)		5,072		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/01/2024		1,517,123	260.03	55,485			44,407		60,327			(6,861)		9,570		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/25/2022	10/25/2024		1,662,000	4341.18	76,452			60,092		100,465			(9,413)		10,421		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/24/2024		1,513,069	258.41	58,003			45,857		65,169			(7,195)		9,479		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/24/2022	08/23/2024		1,823,854	4440	72,025			50,457		73,991			(8,880)		10,790		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/26/2022	10/25/2024		1,928,000	4233.67	109,318			86,043		146,639			(13,478)		12,089		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/06/2023	01/07/2025		1,538,000	4650.74		37,835		33,625		51,600			(4,342)		10,246		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721XS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2022	07/07/2023		8,092,000	3902.62	93,058			25,005		122,691			(22,946)		20,965		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2022	10/25/2024		1,564,661	259.31	57,591			45,587		64,322			(7,131)		9,811		0001
Purchased Call/S&P 500 INDEX/SPX150RSV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/23/2022	09/22/2023		5,012,000	100	42,602			20,591		18,938			(10,533)		17,352		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	05/02/2023		1,444,000	3950.71	73,644			6,289		64,161			(18,159)		2,138		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/02/2022	11/29/2024		1,657,918	.4673	42,735			35,888		47,353			(5,283)		10,708		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/06/2023	01/03/2025		1,592,482	.4532	52,226			46,383		71,080			(6,026)		10,576		0001
Purchased Call/S&P 500 INDEX/SPX721YSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2023		1,186,000	105	17,671			5,209		6,407			(4,334)		3,226		0001
Purchased Call/S&P 500 INDEX/SPX721ZSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		3,837,000	3961.63	76,356			23,543		93,889			(18,879)		10,627		0001
Purchased Call/S&P 500 INDEX/SPX8150SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/04/2023	01/02/2024		3,831,821	.3839	227,893			174,234		290,724			(53,991)		16,690		0001
Purchased Call/S&P 500 INDEX/SPX721WSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2023		1,810,000	100	45,250			11,625					(11,097)		4,593		0001
Purchased Call/S&P 500 INDEX/SPX721YSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023		1,299,000	100	31,306			9,044		44,646			(7,740)		3,484		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	02/19/2024		565,947	256.63	22,745			10,285		22,891			(2,839)		2,670		0001
Purchased Call/S&P 500 INDEX/SPX721QSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/17/2022	05/17/2024		2,025,000	4088.85	90,113			50,928		96,589			(11,095)		10,770		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2022	04/01/2024		2,279,441	236.25	81,189			40,947		39,751			(10,041)		11,428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2022	08/29/2024		16,056,701	268.29	464,948			332,191		354,092			(57,733)		95,549		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/10/2023		1,519,000	3936.07	76,102			8,176		75,982			(18,765)		2,514		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/08/2023		1,667,654	.3961	70,071			13,273		81,480			(17,373)		3,625		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502S8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/01/2021	12/01/2023		3,409,000	4570.57	135,337			45,360		23,136			(16,685)		13,965		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/06/2024		2,022,940	229.62	69,963			59,269		75,413			(8,634)		13,140		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/09/2024		1,375,615	229.67	48,335			41,166		51,211			(5,978)		8,957		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017OSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2021	07/07/2023		366,552	241.62	14,093			1,891		713			(1,750)		950		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2023		1,501,000	3831.04	85,557			20,741		126,842			(21,096)		3,706		0001
Purchased Call/S&P 500 INDEX/SPX2614SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024		1,578,472	265		31,138		31,138		33,033			(86)		7,871		0001
Purchased Call/S&P 500 INDEX/SPX150S8V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/25/2022	10/25/2023		1,757,000	244.16	92,945			53,002		108,890			(22,918)		6,632		0001
Purchased Call/Shiller Barclays Global Index/SBG017US3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	10/31/2024		2,102,291	259.7	78,108			62,318		84,998			(9,649)		13,250		0001
Purchased Call/S&P 500 INDEX/SPX7210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023		1,863,000	3930.08	23,846			2,708		32,566			(5,880)		3,160		0001
Purchased Call/S&P 500 INDEX/SPX721USJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023		1,826,000	255.01	21,547			4,561		16,540			(5,328)		4,193		0001
Purchased Call/S&P 500 INDEX/SPX621XS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2023		1,527,000	4976.01	70,547			13,179		652			(8,674)		4,678		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2022	03/01/2024		2,584,187	234.32	93,120			43,055		51,063			(11,503)		12,397		0001
Purchased Call/S&P 500 INDEX/SPX4005SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2018	05/26/2023		1,532,000	3239.47	141,710			4,278		495,503			(6,981)		3,000		0001
Purchased Call/S&P 500 INDEX/SPX721NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024		3,524,000	4452.31	483,140			254,843		163,551			(59,565)		18,096		0001
Purchased Call/S&P 500 INDEX/SPX150S8D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/23/2022	09/21/2023		1,911,771	242	92,503			44,577		126,210			(22,935)		6,600		0001
Purchased Call/S&P 500 INDEX/SPX150TSJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/04/2022	11/03/2023		1,658,000	255.49	38,134			22,880		44,842			(9,429)		6,392		0001
Purchased Call/S&P 500 INDEX/SPX7210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2023		2,659,000	4175.2	39,087			2,692		18,707			(9,638)		3,548		0001
Purchased Call/S&P 500 INDEX/SPX721PS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023		17,439,000	4131.93	401,097			30,082		235,414			(99,172)		24,150		0001
Purchased Call/S&P 500 INDEX/SPX621YSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2021	08/31/2023		3,790,000	5219.62	128,860			26,905		494			(15,887)		12,269		0001
Purchased Call/S&P 500 INDEX/SPX721TS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		3,512,000	4121.43	67,782			12,324		60,172			(16,713)		7,523		0001
Purchased Call/S&P 500 INDEX/SPX721SS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023		3,555,000	4158.24	102,740			15,740		65,426			(25,403)		6,962		0001
Purchased Call/S&P 500 INDEX/SPX721SS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2024		1,513,000	5076.8	67,026			39,075		14,783			(8,218)		8,173		0001
Purchased Call/S&P 500 INDEX/SPX721USB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023		1,776,000	100	36,763			7,783					(9,090)		4,079		0001
Purchased Call/S&P 500 INDEX/SPX721WSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023		1,268,000	3845.08	14,202			3,756		23,387			(3,502)		3,268		0001
Purchased Call/S&P 500 INDEX/SPX721ZS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		1,488,000	3961.63	31,397			9,681		20,732			(7,763)		4,121		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SZ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/01/2023	02/28/2025		1,554,822	4458		57,624		55,328		90,033			(2,368)		10,766		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX805U$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/06/2019	12/08/2025		1,401,000	3145.91	240,832			579,197		579,197	68,226				11,496		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2022	03/15/2024		2,206,476	233.51	85,487			41,116		47,908			(10,562)		10,803		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/01/2024		1,929,766	234.33	65,600			30,378		38,047			(8,128)		9,258		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/07/2024		4,031,099	232.68	145,637			68,372		94,188			(17,996)		19,510		0001
Purchased Call/S&P 500 INDEX/SPX715A$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/12/2021	04/06/2023		2,032,508	5094	41,094			285		12			(5,108)		1,303		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2022	05/02/2024		6,240,928	232.41	224,365			122,450		158,702			(27,681)		32,585		0001
Purchased Call/Nasdaq FC Index/NFC161A$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2022	11/27/2024		4,775,467	220.8	217,935			181,900		376,504			(26,934)		30,792		0001
Purchased Call/Nasdaq FC Index/NFC161A$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/13/2022	12/12/2024		12,067,044	222.2	590,177			503,727		910,473			(72,801)		78,763		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2022	03/08/2024		2,718,166	233.38	96,655			45,609		59,050			(11,939)		13,175		0001
Purchased Call/Nasdaq FC Index/NFC161G$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2024		2,260,579	238.04		81,607		81,607		82,498					11,334		0001
Purchased Call/Nasdaq FC Index/NFC161G$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	04/02/2024		1,696,578	238.04		60,568		60,568		61,998					8,518		0001
Purchased Call/S&P 500 INDEX/SPX621Y$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023		1,501,000	4416.36	162,108			32,645		23,407			(20,013)		4,763		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/19/2024		758,301	259.01	29,447			14,286		26,993			(3,624)		3,734		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/15/2024		820,912	234.82	30,120			14,540		15,836			(3,732)		4,019		0001
Purchased Call/S&P 500 INDEX/SPX8150$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2023	01/09/2024		3,769,922	3895		126,324		98,756		149,441			(27,764)		16,627		0001
Purchased Call/S&P 500 INDEX/SPX905M$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2021	09/22/2027		27,620,000	4395.64	5,493,618			4,650,759		4,650,759	384,188				292,374		0001
Purchased Call/S&P 500 INDEX/SPX715Q$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2022	04/05/2023		2,558,000	4525.12	63,950			705		8			(15,768)		1,497		0001
Purchased Call/S&P 500 INDEX/SPX905N$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/08/2021	10/08/2027		36,972,000	4391.34	7,616,232			6,300,238		6,300,238	517,600				393,280		0001
Purchased Call/S&P 500 INDEX/SPX7210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/27/2022	04/26/2024		2,132,000	4181.87	300,399			161,341		183,333			(37,035)		11,047		0001
Purchased Call/S&P 500 INDEX/SPX721N$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/19/2022	04/19/2023		2,093,000	4462.21	45,000			2,231		107			(11,096)		2,388		0001
Purchased Call/S&P 500 INDEX/SPX7210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2023		4,770,000	4175.2	109,233			7,523		41,230			(26,934)		6,365		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/15/2024		3,133,756	255.96	125,428			60,243		134,553			(15,482)		15,343		0001
Purchased Call/S&P 500 INDEX/SPX700MSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF COMM CANADIAN IMPERIAL 21GI19DL77OXOHC3ZE78	09/27/2019	09/28/2023		1,262,000	3662.55	59,945			7,401		242,244			(3,690)		4,443		0001
Purchased Call/S&P 500 INDEX/SPX621XSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/23/2021	08/23/2023		1,613,000	4994.23	74,521			14,740		776			(9,187)		5,083		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/14/2025		61,128	182.49	5,795			5,490		5,133			(334)		419		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2021	12/13/2023		4,799,880	249.94	187,110			65,998		279,808			(23,132)		20,138		0001
Purchased Call/Nasdaq FC Index/NFC1619SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2022	11/21/2024		7,155,680	218.62	355,363			294,146		608,013			(43,885)		45,910		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/10/2023	03/01/2024		1,469,359	3857	112,589			106,848		164,733			(6,623)		7,049		0001
Purchased Call/Shiller Barclays Global Index/SBG017USW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	11/29/2024		813,636	263.41	24,404	2,000		22,355		27,491			(3,275)		5,255		0001
Purchased Call/Shiller Barclays Global Index/SBG017USA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/08/2024		3,222,451	260.63	121,364			98,348		124,631			(14,976)		20,450		0001
Purchased Call/Shiller Barclays Global Index/SBG017USH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/15/2024		2,366,359	261.98	84,051			68,822		85,539			(10,376)		15,106		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/15/2024		1,525,269	230.07	53,165			43,756		54,561			(6,602)		9,737		0001
Purchased Call/S&P 500 INDEX/SPX621PS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2021	04/20/2023		1,759,000	4566.63	90,764			2,369		9			(11,190)		2,059		0001
Purchased Call/S&P 500 INDEX/SPX621PS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2021	04/20/2023		3,109,000	4775.03	113,789			2,970					(14,029)		3,639		0001
Purchased Call/S&P 500 INDEX/SPX6210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2021	05/05/2023		2,098,086	4175	219,203			10,308		28,370			(27,211)		3,248		0001
Purchased Call/S&P 500 INDEX/SPX6210SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2021	05/23/2023		1,902,000	4908.07	55,919			3,994		7			(6,875)		3,624		0001
Purchased Call/S&P 500 INDEX/SPX2613SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2023	03/07/2024		1,520,051	263	27,283			25,915		34,898			(1,578)		7,357		0001
Purchased Call/Nasdaq FC Index/NFC161BS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/19/2022	12/14/2023		7,418,143	223.91	262,036			186,369		475,237			(64,771)		31,184		0001
Purchased Call/Nasdaq FC Index/NFC1617SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2022	10/04/2024		4,330,772	222.2	180,497			137,541		324,197			(22,342)		26,653		0001
Purchased Call/S&P 500 INDEX/SPX721XS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		1,779,000	252.79	36,470			9,827		31,691			(9,017)		4,609		0001
Purchased Call/S&P 500 INDEX/SPX7210SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/16/2023		2,549,094	4008	74,412			9,276		83,759			(18,449)		4,525		0001
Purchased Call/S&P 500 INDEX/SPX521LSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2018	11/24/2023		1,530,787	2957	225,001			29,300		709,051			(11,114)		6,181		0001
Purchased Call/Shiller Barclays Global Index/SBG017US4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2022	11/01/2024		2,865,374	260.32	103,271			82,530		112,163			(12,748)		18,076		0001
Purchased Call/S&P 500 INDEX/SPX621VSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/03/2021	08/03/2023		2,182,000	4423.15	92,299			15,721		22,764			(11,379)		6,385		0001

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Purchased Call/S&P 500 INDEX/SPX621W$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/06/2021	08/04/2023		1,853,000	4398.37	189,562			32,728		24,956			(23,435)		5,444		0001
Purchased Call/S&P 500 INDEX/SPX7210$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/17/2022	05/15/2023		1,613,580	4024	41,175			5,019		42,636			(10,209)		2,833		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2022	10/21/2024		1,460,800	257.88	56,467			44,638		64,577			(7,025)		9,127		0001
Purchased Call/S&P 500 INDEX/SPX7210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2023		3,732,000	4175.2	75,386			5,192		30,752			(18,588)		4,980		0001
Purchased Call/S&P 500 INDEX/SPX621Y$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023		1,494,000	4470	151,043			30,417		17,765			(18,647)		4,741		0001
Purchased Call/S&P 500 INDEX/SPX621Y$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/31/2021	08/31/2023		1,848,000	5030.58	87,595			18,289		875			(10,799)		5,982		0001
Purchased Call/S&P 500 INDEX/SPX721P$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2023		5,400,000	4155.38	122,580			10,468		66,008			(30,225)		7,995		0001
Purchased Call/S&P 500 INDEX/SPX7159$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2021	03/24/2025		1,841,979	5378	65,236			32,483		33,077			(4,038)		12,971		0001
Purchased Call/S&P 500 INDEX/SPX7210$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/18/2023		3,343,000	3923.68	74,215			9,609		99,363			(18,299)		6,061		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2022	11/15/2023		1,946,645	3917	128,962			81,224		171,651			(31,886)		7,710		0001
Purchased Call/S&P 500 INDEX/SPX7150$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2021	05/16/2023		2,118,000	4903.44	61,846			3,823		343			(7,604)		3,759		0001
Purchased Call/S&P 500 INDEX/SPX150T$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/04/2022	11/03/2023		1,390,618	243	76,486			45,892		94,259			(18,911)		5,361		0001
Purchased Call/S&P 500 INDEX/SPX715H$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2021	08/06/2027		1,375,321	4437	266,665			220,358		220,358	18,869				14,348		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2022	12/13/2024		3,683,655	230.47	123,710			105,697		130,742			(15,252)		24,063		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/08/2030		11,877	229.2		771		750		724			(22)		155		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2022	05/16/2024		6,460,009	230.98	231,979			131,107		186,828			(28,624)		34,317		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2024		970,843	262.76	35,232			28,643		33,586			(4,336)		6,187		0001
Purchased Call/S&P 500 INDEX/SPX715E$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2021	05/31/2023		1,523,000	5229.91	21,322			1,757		113			(2,618)		3,113		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	03/21/2024		1,039,342	260.29	43,104			21,182		34,101			(5,354)		5,132		0001
Purchased Call/S&P 500 INDEX/SPX7151$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/18/2021	08/16/2023		1,442,064	4466	140,749			26,560		15,967			(17,400)		4,434		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025		2,734,905	568.49		297,284		295,651		349,811			(2,843)		19,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025		967,559	580.58		109,624		109,624		108,881					6,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024		285,914	544.74	33,824			25,788		42,968			(4,176)		1,760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024		494,015	576.35	50,982			34,245		48,020			(6,286)		2,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024		142,730	571.71	15,529			10,864		15,028			(1,912)		844		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/15/2023		80,854	272.86	1,523			326		452			(389)		184		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/08/2023		5,363,963	276.49	164,402			57,075		36,005			(20,377)		22,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/22/2023		10,438,499	275.93	331,717			121,213		78,418			(41,015)		44,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2022	06/29/2023		12,119,713	270.59	232,339			57,642		105,540			(57,858)		30,091		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/19/2024		5,864,667	228.22	201,816			174,130		240,010			(24,887)		38,494		0001
Purchased Call/S&P 500 INDEX/SPX721X$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		1,878,000	254.73	32,302			8,703		23,565			(7,987)		4,866		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024		2,050,373	262.33	69,971			58,914		73,627			(8,648)		13,275		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024		625,086	257.47	22,566			17,451		28,138			(2,774)		3,885		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023		1,012,000	3791.07	57,583			12,690		95,737			(14,083)		2,384		0001

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Purchased Call/S&P 500 INDEX/SPX721Z\$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2022	07/19/2024		1,467,788	4797	79,991			52,408		43,668			(9,875)		8,381		0001
Purchased Call/S&P 500 INDEX/SPX7150\$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2022	02/08/2024		1,610,000	5483.72	50,876			21,874		2,245			(6,272)		7,466		0001
Purchased Call/S&P 500 INDEX/SPX905L\$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2021	09/08/2023		2,124,000	5005.2	110,660			24,321		1,798			(13,643)		7,053		0001
Purchased Call/Shiller Barclays Global Index/SBG017U\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	11/01/2024		2,890,564	259.9	107,604			86,325		115,777			(13,333)		18,235		0001
Purchased Call/S&P 500 INDEX/SPX8151\$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2023	01/29/2024		2,715,064	4071	164,596			138,151		167,898			(26,752)		12,389		0001
Purchased Call/S&P 500 INDEX/SPX715FSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/24/2021	06/16/2023		1,785,031	4873	58,109			6,151		301			(7,244)		4,099		0001
Purchased Call/S&P 500 INDEX/SPX721W\$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023		1,824,000	100	43,958			11,020		68,158			(10,869)		4,554		0001
Purchased Call/S&P 500 INDEX/SPX2611\$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2024		3,976,000	100	47,712			39,957		43,444			(7,843)		18,173		0001
Purchased Call/S&P 500 INDEX/SPX715LSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2021	11/10/2023		1,719,000	4562.33	206,796			63,608		26,223			(25,530)		6,733		0001
Purchased Call/S&P 500 INDEX/SPX715ES\$	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/10/2021	06/09/2023		2,016,324	5107	40,869			3,890		221			(5,046)		4,415		0001
Purchased Call/S&P 500 INDEX/SPX721RS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023		1,512,000	105	23,436			3,125		39			(5,795)		2,770		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502\$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/05/2022	04/05/2024		2,327,000	4297.46	143,576			72,871		94,916			(17,677)		11,730		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2022	05/10/2024		1,696,188	230.52	60,993			34,137		50,477			(7,550)		8,945		0001
Purchased Call/S&P 500 INDEX/SPX721YSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2024		1,610,000	4966.09	54,096			35,099		30,065			(6,642)		9,174		0001
Purchased Call/S&P 500 INDEX/SPX7150\$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2022	02/02/2024		1,811,660	5607	43,900			18,641		2,061			(5,450)		8,321		0001
Purchased Call/S&P 500 INDEX/SPX715PSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/24/2022	03/22/2024		2,000,000	4470.44	270,200			132,678		80,690			(33,358)		9,890		0001
Purchased Call/S&P 500 INDEX/SPX8151\$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2023	02/09/2024		2,640,828	4101	160,775			140,622		151,174			(20,487)		12,266		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503\$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/27/2022	10/24/2024		1,518,227	4342	66,609			52,625		92,442			(8,235)		9,511		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503\$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/29/2022	11/29/2024		1,919,000	4475.26	74,265			61,939		90,176			(9,143)		12,394		0001
Purchased Call/S&P 500 INDEX/SPX715JSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2021	09/22/2023		1,248,000	4395.64	134,160			27,178		27,178	(182)				4,321		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/05/2024		3,811,479	261.19	134,800			113,701		145,633			(16,620)		24,737		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/06/2024		1,982,117	260.37	71,981			61,013		79,095			(8,886)		12,875		0001
Purchased Call/S&P 500 INDEX/SPX1406\$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2022	11/06/2023		2,645,000	100	39,675			23,936		57,393			(9,730)		10,267		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2022	05/23/2024		2,742,738	230.45	99,486			57,265		83,074			(12,290)		14,693		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$T	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/10/2023	02/09/2024		2,428,012	3954	161,893			141,207		220,982			(21,793)		11,278		0001
Purchased Call/S&P 500 INDEX/SPX1407$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/23/2023	01/23/2024		4,316,000	100	50,066			40,963		38,433			(9,190)		19,499		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/26/2023	01/22/2025		188,254	230.91	7,125			6,524		6,669			(627)		1,269		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2023	01/27/2025		3,692,075	232.95	124,259			114,227		115,700			(10,175)		24,974		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/20/2024		3,805,227	229.85	139,816			80,094		120,193			(17,315)		20,312		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2022	05/22/2024		3,944,229	229.85	146,818			84,324		124,927			(18,146)		21,104		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/08/2024		166,625	253.7	6,465			2,508		7,862			(796)		734		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/20/2023		67,230	227.26	1,701			954		2,097			(421)		251		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/24/2025		1,715,810	232.45	59,935			54,993		55,361			(5,112)		11,580		0001
Purchased Call/Shiller Barclays Global Index/SBG017L$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/09/2024		507,400	253.7	15,358	5,889		10,638		23,960			(3,157)		2,238		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/17/2023	02/14/2025		2,224,945	4595	65,998			62,529		91,958			(3,808)		15,251		0001
Purchased Call/S&P 500 INDEX/SPX8152$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/13/2023	03/08/2024		2,472,460	3918	137,520			131,008		165,324			(6,857)		11,984		0001
Purchased Call/S&P 500 INDEX/SPX8152$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2023	03/15/2024		3,754,634	3895	212,822			206,319		245,209			(8,185)		18,383		0001
Purchased Call/S&P 500 INDEX/SPX905P$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027		3,502,767	4702	687,546			456,553		456,553	31,598				37,608		0001
Purchased Call/S&P 500 INDEX/SPX500A$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/12/2018	11/10/2023		1,478,000	3019.83	196,722			24,077		632,567			(9,707)		5,789		0001
Purchased Call/S&P 500 INDEX/SPX7210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/24/2024		1,644,000	5194.06	74,802			39,915		8,608			(9,184)		8,497		0001
Purchased Call/S&P 500 INDEX/SPX7210$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2022	04/27/2023		2,063,000	4183.96	33,627			2,409		14,608			(8,292)		2,805		0001
Purchased Call/S&P 500 INDEX/SPX7210$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/28/2022	04/26/2023		2,668,341	4176	89,524			6,234		24,782			(22,196)		3,561		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715HSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2021	07/28/2023		1,758,749	.5375	31,661			5,182		337			(3,941)		5,021		0001
Purchased Call/S&P 500 INDEX/SPX721R$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023		1,590,000	3901.36	33,231			4,431		21,082			(8,216)		2,913		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024		286,751	.229.2		7,255		5,636		8,295			(1,660)		1,262		0001
Purchased Call/S&P 500 INDEX/SPX8152SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2023	03/01/2024		2,078,000	4045.64		46,339		43,121		49,096			(3,565)		9,969		0001
Purchased Call/S&P 500 INDEX/SPX8150S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2022	05/19/2023		3,880,000	.4275	49,590			16,646		35,487			(30,156)		7,108		0001
Purchased Call/S&P 500 INDEX/SPX8150SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/11/2024		2,612,003	.3970		140,457		111,816		157,308			(29,794)		11,561		0001
Purchased Call/S&P 500 INDEX/SPX8153S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/26/2024		5,094,780	.3971		253,829		252,426		283,054			(2,092)		25,334		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	10/12/2023		1,914,700	.3784	140,278			76,444		217,161			(35,266)		6,997		0001
Purchased Call/S&P 500 INDEX/SPX821FS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024		6,260,000	3824.14		72,616		55,412		91,129			(17,308)		27,316		0001
Purchased Call/S&P 500 INDEX/SPX821FSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023		2,255,678	.3849		125,410		95,283		166,864			(30,307)		9,754		0001
Purchased Call/S&P 500 INDEX/SPX715QSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2022	04/03/2023		2,866,000	4545.86	105,182			580		3			(25,794)		1,299		0001
Purchased Call/S&P 500 INDEX/SPX715HSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2021	08/11/2023		2,435,000	4417.51	255,432			46,570		32,946			(31,578)		7,349		0001
Purchased Call/S&P 500 INDEX/SPX721RSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2022	05/25/2023		6,382,000	3978.73	73,393			10,918		92,769			(18,097)		12,387		0001
Purchased Call/Shiller Barclays Global Index/SBG017USN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2024		3,375,920	262.89	121,649			100,699		116,729			(14,992)		21,678		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2022	09/06/2024		1,602,288	.4213	93,150			67,047		119,145			(11,484)		9,608		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2024		2,244,000	4279.47	109,507			79,765		145,203			(13,482)		13,546		0001
Purchased Call/S&P 500 INDEX/SPX150WS1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/09/2022	12/07/2023		1,609,326	246	87,959			61,253		96,979			(21,808)		6,673		0001
Purchased Call/S&P 500 INDEX/SPX715MSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/24/2021	11/22/2027		2,439,812	.4683	512,607			329,131		329,131	25,108				26,304		0001
Purchased Call/S&P 500 INDEX/SPX721SSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023		3,978,000	4101.23	46,145			7,754		45,718			(11,378)		8,198		0001
Purchased Call/S&P 500 INDEX/SPX721SSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2022	05/26/2023		1,594,731	.4058	35,720			5,503		35,536			(8,955)		3,123		0001
Purchased Call/S&P 500 INDEX/SPX721SSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023		9,260,000	4108.54	107,416			18,499		104,612			(26,559)		19,236		0001
Purchased Call/S&P 500 INDEX/SPX150US9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/14/2022	11/14/2023		1,483,000	245.99	79,044			49,430		85,282			(19,490)		5,860		0001
Purchased Call/S&P 500 INDEX/SPX721RS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2024		1,794,000	5001.54	59,023			33,762		22,584			(7,247)		9,599		0001
Purchased Call/S&P 500 INDEX/SPX721SS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/27/2022	05/24/2023		1,430,757	.3941	36,394			5,403		41,901			(9,048)		2,752		0001
Purchased Call/S&P 500 INDEX/SPX7210SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2023		1,540,000	4131.93	17,864			1,476					(4,381)		2,244		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/16/2024		1,476,026	.4861	63,241			35,753		27,190			(7,808)		7,841		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025		1,607,985	.4597	51,902			46,840		60,806			(5,119)		10,795		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	11/29/2024		1,538,341	263.47	55,282			46,289		51,848			(6,822)		9,935		0001
Purchased Call/S&P 500 INDEX/SPX721P$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023		1,892,000	4131.93	61,112			4,583		28,722			(15,110)		2,620		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2022	12/20/2024		1,401,937	228.03	48,437			42,156		58,039			(5,994)		9,209		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025		3,837,299	230.51	127,677			115,710		139,004			(12,419)		25,761		0001
Purchased Call/S&P 500 INDEX/SPX7210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023		1,848,000	4131.93	19,958			1,497					(4,935)		2,559		0001
Purchased Call/S&P 500 INDEX/SPX7210$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/18/2023		1,553,000	3923.68	17,238			2,232		11,104			(4,251)		2,816		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023		3,222,993	242.13	129,135			19,820		6,922			(15,999)		8,927		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/09/2024		1,405,699	260.6	51,848			44,155		55,505			(6,409)		9,153		0001
Purchased Call/Nasdaq FC Index/NFC161G$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025		8,528,339	234.91	401,895			401,681		429,470			(577)		60,222		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	05/31/2024		2,009,351	232.89	65,962			38,979		50,905			(8,205)		10,867		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2021	08/11/2023		818,065	245.98	31,513			5,760		998			(3,916)		2,469		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2021	04/14/2023		1,158,635	246.25	43,716			787		81,024			(5,432)		1,135		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/06/2024		1,209,729	255.73	46,847			20,023		51,278			(5,766)		5,592		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2029		315,040	235.97	20,572			17,717		14,633			(725)		3,865		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2021	08/04/2023		618,375	244.7	23,391			4,036		910			(2,892)		1,817		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2021	04/07/2023		387,931	244.2	15,277			127		30,643			(1,888)		269		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023		1,354,235	243.35	51,023			8,306		2,449			(6,300)		3,866		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/16/2023		3,823,882	247.01	135,713			25,622		4,025			(16,778)		11,756		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	01/02/2024		435,925	251.74	16,957			6,429		23,083			(2,085)		1,899		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2024		2,489,929	251.8	100,629	3,263		40,838		131,419			(13,194)		10,865		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2021	08/24/2023		1,927,076	247.4	74,879			15,036		2,103			(9,306)		6,094		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/07/2024		2,535,822	230.61	75,513			45,290		76,973			(9,379)		13,826		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/16/2024		1,185,607	255.39	46,002			18,350		50,555			(5,656)		5,293		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025		2,995,888	231.6		99,239		95,529		104,132			(3,937)		20,744		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/07/2027		58,815	231.93	3,063			2,520		2,754			(151)		596		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023		127,095	251.74	4,931			1,853		6,715			(610)		550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2021	08/17/2023		1,440,709	246.5	49,237			9,370		1,753			(6,089)		4,445		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/24/2025		4,168,798	231.74		151,280		138,586		140,494			(13,248)		28,135		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/14/2023		796,980	245.76	32,200			580		57,431			(3,991)		780		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024		3,844,373	260.83	127,725	11,161		122,107		151,664			(17,120)		25,393		0001
Purchased Call/Shiller Barclays Global Index/SBG017WSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2023	01/30/2025		2,535,526	267.36		97,787		90,139		72,456			(7,783)		17,189		0001
Purchased Call/S&P 500 INDEX/SPX150YS7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/20/2023	01/22/2024		1,343,000	248.1		72,119		58,808		78,268			(13,756)		6,057		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2021	07/28/2023		1,641,389	243.5	63,296			10,331		2,831			(7,857)		4,686		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023		496,795	252.03	19,335			7,266		25,803			(2,392)		2,148		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/18/2023		149,595	246.25	5,894			138		10,455			(725)		166		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/19/2025		82,650	233.26		2,626		2,506		2,579			(130)		569		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/07/2025		1,288,157	231.3		39,196		38,297		45,779			(1,031)		8,964		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025		3,192,855	260.8		120,429		107,192		126,052			(13,522)		21,205		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025		2,712,701	234.02		92,704		87,390		80,446			(5,545)		18,595		0001
Purchased Call/S&P 500 INDEX/SPX150VS2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/23/2022	11/22/2023		1,848,248	246	106,172			69,500		107,861			(26,251)		7,431		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/08/2023		2,471,306	245.43	91,409			20,401		5,039			(11,423)		8,207		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/14/2022	12/13/2024		2,980,816	262.25	102,899			88,187		108,208			(12,700)		19,472		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/13/2024		2,218,426	261.12	76,536			65,766		85,469			(9,467)		14,491		0001
Purchased Call/Shiller Barclays Global Index/SBG017WS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025		488,738	265.08		17,790		16,004		15,616			(1,871)		3,274		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	01/19/2024		3,258,155	253.8	125,066			50,654		147,435			(15,483)		14,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/10/2024		12,334,906	266.93	373,317			240,137		285,241			(46,186)		69,762		0001
Purchased Call/S&P 500 INDEX/SPX150VSP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/02/2022	12/01/2023		1,518,817	248	80,793			54,760		79,484			(19,976)		6,222		0001
Purchased Call/S&P 500 INDEX/SPX150VSY	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/06/2022	12/05/2023		1,696,131	247	87,739			60,109		95,565			(21,694)		7,005		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	01/26/2024		1,540,104	253.81	62,132			25,863		72,997			(7,734)		6,993		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/12/2024		2,327,495	234.85	82,555			43,047		46,877			(10,248)		11,843		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	09/27/2022	09/27/2024		1,533,000	4133.14	79,409			59,366		141,104			(9,777)		9,375		0001
Purchased Call/S&P 500 INDEX/SPX721Z$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		2,965,000	3961.63	73,829			22,764		90,325			(18,254)		8,212		0001
Purchased Call/S&P 500 INDEX/SPX721Z$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2022	07/25/2023		1,961,000	3966.84	57,457			18,203		69,318			(14,168)		5,528		0001
Purchased Call/S&P 500 INDEX/SPX1402$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2022	04/11/2023		2,002,000	100	32,232			888					(7,948)		1,738		0001
Purchased Call/S&P 500 INDEX/SPX8150$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/11/2024		2,195,194	3970	73,649			58,631		81,673			(15,622)		9,716		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023		1,420,000	3852.39	96,844			73,375		155,650			(23,945)		6,140		0001
Purchased Call/S&P 500 INDEX/SPX8151$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/26/2024		2,356,000	4070.56	52,539			43,782		50,986			(9,093)		10,697		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2022	03/14/2024		1,201,489	254.58	46,609			22,285		55,974			(5,748)		5,874		0001
Purchased Call/S&P 500 INDEX/SPX7156$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2021	01/06/2025		1,855,692	4835	91,461			40,608		88,589			(5,642)		12,353		0001
Purchased Call/S&P 500 INDEX/SPX721P$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	05/01/2024		1,515,665	5297	41,590			22,623		6,106			(5,128)		7,904		0001
Purchased Call/S&P 500 INDEX/SPX621Y$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/01/2021	09/01/2023		2,566,000	5231.66	86,218			18,120		322			(10,630)		8,334		0001
Purchased Call/S&P 500 INDEX/SPX721P$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2023		5,318,000	4131.93	62,752			5,186		48,303			(15,389)		7,749		0001
Purchased Call/S&P 500 INDEX/SPX2614$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024		1,641,000	252.21	86,317			86,317		86,412					8,182		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2023	02/07/2025		1,011,077	267.92	37,569			35,197		28,191			(2,448)		6,895		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2022	02/07/2024		1,888,610	255.95	65,824	8,314		36,503		79,027			(8,317)		8,745		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2024		1,141,010	260.4	41,797			35,505		45,438			(5,170)		7,411		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/21/2024		1,080,914	228.26	40,001			24,868		39,352			(4,987)		5,988		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	08/30/2023		2,785,279	248.82	102,186			21,233		2,463			(12,621)		8,987		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/21/2025		13,663,370	265.84	385,857			383,618		415,644			(3,664)		96,017		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/07/2026		66,862	244.9	4,099			2,752		1,513			(202)		612		0001
Purchased Call/Nasdaq FC Index/NFC1618SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/24/2022	10/16/2023		5,371,974	215.65	252,697			140,489		499,390			(63,441)		19,833		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/05/2024		236,683	255.73	9,112			3,886		10,023			(1,122)		1,092		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/15/2024		1,046,942	256.8	39,638			17,557		41,747			(4,904)		4,909		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2021	04/26/2023		1,307,906	246.73	53,258			1,833		88,630			(6,578)		1,745		0001
Purchased Call/S&P 500 INDEX/SPX7158ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/01/2021	02/24/2025		1,633,039	5302	68,284			32,639		31,156			(4,221)		11,275		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2022	08/16/2023		1,857,729	4047	105,864			40,064		86,006			(26,175)		5,711		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2022	04/04/2024		3,968,795	262.16	145,582			73,826		116,567			(17,956)		19,979		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2021	05/04/2023		249,999	247.83	10,471			475		15,747			(1,293)		382		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2021	05/05/2023		1,220,080	250.41	49,411			2,319		63,584			(6,104)		1,889		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/15/2024		1,269,801	264.72	48,561			25,414		31,718			(5,997)		6,487		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/12/2024		1,527,000	4320.4	80,473			65,329		98,716			(9,894)		9,724		0001
Purchased Call/S&P 500 INDEX/SPX150W$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/09/2022	12/11/2023		2,009,000	246.34	108,687			76,051		119,727			(26,653)		8,396		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2022	01/19/2024		859,504	254.66	30,543			12,398		38,477			(3,796)		3,857		0001
Purchased Call/S&P 500 INDEX/SPX150W$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/28/2022	12/28/2023		1,986,000	245.4	107,641			80,360		134,187			(26,542)		8,572		0001
Purchased Call/S&P 500 INDEX/SPX7150SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2022	04/14/2026		1,518,068	6463	58,626			44,715		11,368			(3,624)		13,237		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2023	01/03/2025		1,009,987	260.35		37,884		33,627		41,005			(4,389)		6,708		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/23/2024		3,242,018	254.15	128,841			58,703		153,075			(16,023)		15,390		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2024		1,626,000	4499.83	66,178			45,662		53,276			(8,148)		9,553		0001
Purchased Call/S&P 500 INDEX/SPX150U$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/14/2022	11/10/2023		1,996,207	245	111,926			69,525		121,280			(27,904)		7,819		0001
Purchased Call/S&P 500 INDEX/SPX1405$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2023		1,302,000	100	18,879			9,887		28,534			(4,668)		4,685		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1407S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2024		6,412,000	100		71,814		58,559		72,049			(13,698)		28,920		0001
Purchased Call/S&P 500 INDEX/SPX721RSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2022	05/17/2024		1,665,725	4706		94,128		53,639		50,366			(11,685)		8,859		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W5A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/19/2024		1,482,000	4364.94		73,211		60,137		86,870			(9,001)		9,493		0001
Purchased Call/S&P 500 INDEX/SPX721SSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023		2,649,000	4108.54		82,384		14,188		65,858			(20,370)		5,503		0001
Purchased Call/S&P 500 INDEX/SPX905LSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2023		4,850,000	5129.5		186,240		42,467		2,696			(22,961)		16,403		0001
Purchased Call/S&P 500 INDEX/SPX905MSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023		4,632,000	5045.13		182,501		45,124		5,055			(22,500)		16,309		0001
Purchased Call/S&P 500 INDEX/SPXA05A5Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028		20,806,000	3752.75		6,064,949		6,600,592		6,600,592	568,267				245,335		0001
Purchased Call/S&P 500 INDEX/SPX715TS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2022	06/22/2023		1,951,000	3759.89		150,032		205,772		205,772	61,129				4,652		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/10/2025		577,950	262.69		22,702		20,327		20,892			(2,400)		3,859		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	04/25/2024		2,102,542	262.64		79,773		43,020		61,242			(9,898)		10,881		0001
Purchased Call/S&P 500 INDEX/SPX715SSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/15/2022	06/15/2023		1,315,000	3789.99		14,597		3,016		25,660			(3,599)		3,000		0001
Purchased Call/S&P 500 INDEX/SPX150VSJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/01/2022	11/30/2023		1,999,624	247		112,437		75,895		111,423			(27,800)		8,175		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/02/2025		831,122	260.8		29,255		25,835		32,952			(3,451)		5,516		0001
Purchased Call/S&P 500 INDEX/SPX721TSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023		1,823,000	3900.86		38,101		7,303		43,927			(9,421)		3,992		0001
Purchased Call/S&P 500 INDEX/SPX715QSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2022	04/05/2023		1,214,000	4525.12		14,568		161					(3,592)		710		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W5X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2023	01/31/2025		1,495,000	4654.23		42,458		39,080		51,168			(3,427)		10,143		0001
Purchased Call/S&P 500 INDEX/SPX721TS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		2,661,000	4121.43		34,593		6,290		32,479			(8,530)		5,700		0001
Purchased Call/S&P 500 INDEX/SPX721TSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023		1,641,000	4115.77		30,359		5,687		27,816			(7,486)		3,567		0001
Purchased Call/S&P 500 INDEX/SPX715TSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2022	07/07/2023		3,816,000	3899.38		312,149		308,878		308,878	80,720				9,887		0001
Purchased Call/S&P 500 INDEX/SPX721RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2024		1,445,000	3901.36		208,947		206,646		206,646	34,441				7,732		0001
Purchased Call/S&P 500 INDEX/SPX150WS7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/14/2022	12/12/2023		1,661,340	247		90,074		63,626		95,246			(22,332)		6,957		0001
Purchased Call/S&P 500 INDEX/SPX721USH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023		2,345,000	240.58		100,366		22,119		140,108			(24,546)		5,523		0001
Purchased Call/S&P 500 INDEX/SPX715ISH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2021	08/25/2023		1,370,000	4496.19		57,677		11,567		12,440			(7,111)		4,347		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502S0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/20/2022	07/19/2023		1,788,270	3854		111,676		33,626		148,661			(27,612)		4,909		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W\$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025		1,602,000	4668.04		40,210		36,515		51,312			(3,840)		10,796		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501\$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/26/2021	04/26/2023		1,418,000	4346.85	50,623			1,738		176			(6,241)		1,892		0001
Purchased Call/S&P 500 INDEX/SPX721TST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023		663,000	11832.8	14,387			2,758		21,348			(3,557)		1,452		0001
Purchased Call/S&P 500 INDEX/SPX8152SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/13/2024		2,884,108	3856		130,429		125,024		150,161			(5,733)		14,081		0001
Purchased Call/S&P 500 INDEX/SPX721US2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/16/2022	06/16/2023		2,243,000	3666.77	33,421			7,055		52,085			(8,241)		5,151		0001
Purchased Call/S&P 500 INDEX/SPX821FS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2023	12/31/2024		1,723,396	4760		83,790		74,274		90,272			(9,810)		11,419		0001
Purchased Call/S&P 500 INDEX/SPX721RSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023		1,613,000	100	28,711			4,399					(7,099)		3,159		0001
Purchased Call/S&P 500 INDEX/SPX9050S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/18/2021	10/17/2023		1,417,781	5141	59,199			16,204		1,386			(7,309)		5,247		0001
Purchased Call/S&P 500 INDEX/SPX150T\$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/31/2022	10/27/2023		1,400,047	244	76,064			44,282		88,116			(18,963)		5,310		0001
Purchased Call/S&P 500 INDEX/SPX150Y\$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/27/2023	01/25/2024		1,910,410	249		106,348		88,574		105,956			(18,457)		8,660		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X\$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2023	03/04/2025		1,414,000	4573.73		42,844		41,373		62,200			(1,639)		9,819		0001
Purchased Call/S&P 500 INDEX/SPX721TSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/09/2022	06/05/2023		2,985,573	4107	121,736			22,165		87,000			(30,350)		6,348		0001
Purchased Call/S&P 500 INDEX/SPX715QSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2022	05/02/2023		2,726,000	4155.38	92,411			7,892		36,779			(22,786)		4,036		0001
Purchased Call/S&P 500 INDEX/SPX621DSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/29/2020	11/08/2024		9,060,000	3300	1,076,340			390,007		3,227,532			(59,649)		57,496		0001
Purchased Call/S&P 500 INDEX/SPX8153S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024		2,149,069	3972		124,154		124,154		134,048			(341)		10,716		0001
Purchased Call/S&P 500 INDEX/SPX8210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2022	07/26/2023		2,537,000	3921.05	68,499			21,889		86,900			(16,890)		7,182		0001
Purchased Call/S&P 500 INDEX/SPX721VSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023		1,425,000	250.64	29,640			6,834		26,262			(7,329)		3,418		0001
Purchased Call/S&P 500 INDEX/SPX715S\$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2022	05/31/2023		1,756,000	4132.15	59,002			9,752		40,125			(14,548)		3,589		0001
Purchased Call/S&P 500 INDEX/SPX715SSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/02/2022	05/30/2023		2,500,650	4154	100,877			16,625		54,554			(25,080)		5,069		0001
Purchased Call/S&P 500 INDEX/SPX9050SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023		1,354,000	4462.18	159,230			44,426		27,078			(19,685)		5,049		0001
Purchased Call/S&P 500 INDEX/SPX721TSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023		1,547,000	3900.86	32,332			6,197		36,810			(7,994)		3,387		0001
Purchased Call/S&P 500 INDEX/SPX715T\$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2022	06/13/2023		1,766,076	3750	69,392			14,432		105,513			(17,592)		3,976		0001
Purchased Call/Shiller Barclays Global Index/SBG017USU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/27/2024		253,767	262.97	8,897			7,416		8,772			(1,098)		1,636		0001
Purchased Call/S&P 500 INDEX/SPX905LSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023		1,931,000	5172.55	72,219			16,368		862			(8,904)		6,511		0001
Purchased Call/S&P 500 INDEX/SPX7150S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/29/2022	03/28/2024		1,480,870	5227	96,431			47,950		5,524			(11,889)		7,384		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905V\$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028		5,273,130	4398	1,110,981			933,308		933,308	74,256				57,847		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/18/2024		1,446,693	260.18	52,200			44,952		58,717			(6,425)		9,488		0001
Purchased Call/S&P 500 INDEX/SPX8210\$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023		2,106,000	4023.61	42,120			13,576		48,012			(10,386)		5,987		0001
Purchased Call/S&P 500 INDEX/SPX150Z\$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/09/2023	02/09/2024		1,436,000	264.12	30,300			26,355		26,267			(4,151)		6,670		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/27/2022	12/20/2024		1,693,031	260.34	56,200	9,784		58,170		68,217			(7,518)		11,121		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/16/2024		1,423,313	260.18	51,242			44,098		57,714			(6,325)		9,320		0001
Purchased Call/S&P 500 INDEX/SPX8210\$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023		3,253,000	100	31,879			10,449					(7,882)		9,287		0001
Purchased Call/S&P 500 INDEX/SPX8153\$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024		1,466,400	4051	73,450			73,450		75,763					7,312		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0174\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024		6,303	1060.04	571			665		665	94				28		0001
Purchased Call/S&P 500 INDEX/SPX905U\$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028		28,848,000	4677.03	6,138,854			3,964,292		3,964,292	275,118				315,201		0001
Purchased Call/S&P 500 INDEX/SPXA05B\$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2022	10/27/2023		1,949,132	3829	106,564			62,039		135,653			(26,567)		7,392		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2022	12/27/2024		3,895,780	261.32	131,806	5,930		120,628		149,825			(16,924)		25,733		0001
Purchased Call/S&P 500 INDEX/SPX9050\$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023		1,939,000	4494.45	220,658			62,439		34,799			(27,130)		7,301		0001
Purchased Call/S&P 500 INDEX/SPX8210\$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2022	07/25/2023		1,287,000	105	18,018			5,724		606			(4,455)		3,628		0001
Purchased Call/S&P 500 INDEX/SPX8151\$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2023	01/31/2025		1,466,371	4134	201,684			187,179		186,289			(14,744)		9,948		0001
Purchased Call/S&P 500 INDEX/SPX8151\$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/04/2025		1,627,923	4931	74,393			69,550		67,096			(5,123)		11,077		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2023	01/23/2025		985,573	267.03	36,587			33,481		28,494			(3,147)		6,647		0001
Purchased Call/Shiller Barclays Global Index/SBG017U\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/15/2024		1,182,350	262.83	40,773			33,349		40,846			(5,034)		7,548		0001
Purchased Call/S&P 500 INDEX/SPX721S\$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023		1,724,000	4158.24	36,032			5,520					(8,909)		3,376		0001
Purchased Call/S&P 500 INDEX/SPX8211\$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2022	08/09/2024		1,889,000	4210.24	81,794			55,728		79,600			(10,084)		11,021		0001
Purchased Call/S&P 500 INDEX/SPX8213\$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2022	08/23/2024		1,440,000	4149.99	224,784			158,124		152,287			(27,751)		8,519		0001
Purchased Call/S&P 500 INDEX/SPX905V\$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2022	02/01/2024		1,986,838	4529	236,557			99,981		55,546			(29,245)		9,111		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2023	03/17/2025		2,008,543	229.08		72,195		71,222		81,804			(1,070)		14,076		0001
Purchased Call/S&P 500 INDEX/SPX8210SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/28/2022	07/26/2024		1,489,000	4014.19	224,988			149,578		188,820			(27,776)		8,564		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2025		993,380	261.48		36,060		32,053		38,181			(4,132)		6,623		0001
Purchased Call/S&P 500 INDEX/SPX8211SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2024		1,496,000	5002.83	80,634			54,641		26,210			(9,901)		8,711		0001
Purchased Call/S&P 500 INDEX/SPX905VSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/03/2022	02/01/2024		2,207,627	5276	99,527			42,065		4,383			(12,304)		10,123		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/12/2024		1,221,046	259	43,673			22,740		170			(5,406)		6,213		0001
Purchased Call/S&P 500 INDEX/SPX6210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2021	05/25/2023		3,407,000	4841.9	115,157			8,542		66			(14,197)		6,613		0001
Purchased Call/S&P 500 INDEX/SPXB17XSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2024		1,578,000	4994.68	97,520			67,957		28,450			(11,974)		9,317		0001
Purchased Call/S&P 500 INDEX/SPXA05ASY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/25/2022	10/20/2028		2,803,304	3753	862,606			889,231		889,231	76,555				33,055		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023		1,847,000	3888.64	123,564			88,554		177,783			(30,552)		7,779		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/15/2024		801,002	259	28,796			15,042		116			(3,545)		4,092		0001
Purchased Call/S&P 500 INDEX/SPX621PSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/27/2021	04/27/2023		1,617,000	4670.29	76,484			2,732		4			(9,430)		2,199		0001
Purchased Call/S&P 500 INDEX/SPX7210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023		3,711,000	4271.78	216,351			8,057		8,057	(21,490)				4,451		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2029		217,053	231.93	13,848			12,081		11,708			(487)		2,683		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2022	05/06/2024		4,156,859	231.93	138,691			76,746		110,406			(17,177)		21,812		0001
Purchased Call/Shiller Barclays Global Index/SBG017WST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/11/2025		1,596,642	268.05	57,639			53,997		44,376			(3,858)		10,920		0001
Purchased Call/S&P 500 INDEX/SPX7210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024		1,632,000	4271.78	232,886			115,928		115,928	15,038				8,413		0001
Purchased Call/S&P 500 INDEX/SPX150YSN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/27/2023	01/26/2024		2,141,000	249.71		114,329		95,275		113,742			(19,788)		9,721		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/16/2024		989,708	257.59	34,448			15,308		37,538			(4,276)		4,648		0001
Purchased Call/S&P 500 INDEX/SPX621XS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2023		1,255,000	5227.11	36,144			6,752		81			(4,444)		3,844		0001
Purchased Call/S&P 500 INDEX/SPX1610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/26/2023		1,854,187	246	74,184			5,166		53,966			(18,393)		2,474		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017LSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2022	01/05/2024		835,334	253.7	32,017			12,347		39,347			(3,966)		3,658		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/28/2024		2,026,803	255.47	78,495			35,941		88,697			(9,686)		9,694		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2021	06/09/2023		2,069,403	253.07	80,976			7,712		87,333			(10,008)		4,531		0001
Purchased Call/S&P 500 INDEX/SPX621RS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2021	05/31/2023		1,928,966	4668	88,512			7,305		421			(10,927)		3,943		0001
Purchased Call/S&P 500 INDEX/SPX621SS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2021	06/22/2023		1,979,173	4237	198,624			22,496		37,593			(24,555)		4,719		0001
Purchased Call/S&P 500 INDEX/SPX150K5V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/02/2022	05/02/2023		1,826,000	245.7	67,562			5,770		56,075			(16,659)		2,703		0001
Purchased Call/S&P 500 INDEX/SPX2613SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2024		5,280,000	100	60,192			58,704		63,432			(1,645)		26,072		0001
Purchased Call/S&P 500 INDEX/SPX150JSG	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/18/2022	04/18/2023		6,529,000	100	70,513			3,302					(17,387)		7,249		0001
Purchased Call/S&P 500 INDEX/SPX821HSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		1,395,000	100	33,759			28,133		24,242			(5,843)		6,334		0001
Purchased Call/S&P 500 INDEX/SPX161LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	04/21/2025		1,143,750	5600	64,268			38,004		12,382			(4,547)		8,208		0001
Purchased Call/S&P 500 INDEX/SPX621XSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/24/2021	08/24/2023		1,674,000	5005.29	76,837			15,304		777			(9,473)		5,294		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024		69,926	231.78	1,762			1,587		1,714			(179)		331		0001
Purchased Call/S&P 500 INDEX/SPX150Z57	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024		1,615,000	100	35,530			30,299		26,583			(5,466)		7,418		0001
Purchased Call/S&P 500 INDEX/SPX821DSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		2,579,000	100	25,016			18,466		33,554			(6,185)		11,008		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/07/2021	05/08/2023		432,157	251.89	16,418			838		19,919			(2,028)		697		0001
Purchased Call/Nasdaq FC Index/NFC1618S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2022	10/17/2024		6,547,658	217.88	327,676			256,363		571,024			(40,717)		40,768		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/15/2024		1,459,262	265.34	49,705			34,913		40,258			(6,231)		8,565		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/01/2024		940,920	256.64	33,253			15,414		38,350			(4,121)		4,514		0001
Purchased Call/S&P 500 INDEX/SPX1407SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/10/2023	02/09/2024		2,685,000	100	73,032			63,700		37,240			(9,831)		12,472		0001
Purchased Call/S&P 500 INDEX/SPX1407SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2024		1,816,000	100	34,504			33,458		46,152			(1,316)		8,929		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/07/2025		2,596,011	233.45	87,533			82,124		77,564			(5,622)		17,295		0001
Purchased Call/S&P 500 INDEX/SPX621SS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/29/2021	06/29/2023		1,555,000	4762.61	68,265			8,346		753			(8,416)		3,861		0001
Purchased Call/S&P 500 INDEX/SPX161HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	02/12/2024		2,150,000	4425	204,125			67,686		89,292			(19,177)		10,034		0001
Purchased Call/S&P 500 INDEX/SPX721VSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023		1,699,000	3821.55	40,436			9,803		57,193			(9,971)		4,195		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721W$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2022	06/20/2023		1,782,297	3675	82,120			18,506		115,476			(20,703)		4,198		0001
Purchased Call/S&P 500 INDEX/SPX715S$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/07/2022	06/02/2023		2,280,544	4177	95,457			16,532		46,539			(23,864)		4,737		0001
Purchased Call/S&P 500 INDEX/SPX715S$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/13/2022	06/13/2023		2,765,000	3749.63	78,526			15,792		119,660			(19,363)		6,225		0001
Purchased Call/S&P 500 INDEX/SPX721U$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/16/2022	06/16/2023		1,481,000	100	35,544			7,504		58,468			(8,764)		3,401		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2022	03/28/2024		1,633,569	258.11	57,972			29,017		219			(7,178)		8,145		0001
Purchased Call/S&P 500 INDEX/SPX715Q$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2022	04/18/2023		2,758,396	4392	90,432			4,247		472			(22,360)		3,063		0001
Purchased Call/S&P 500 INDEX/SPX8151$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/15/2024		2,280,000	4147.6		70,908		62,508		66,311			(8,548)		10,691		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	09/14/2022	08/22/2024		2,308,649	264.59	85,233			59,972		67,185			(10,551)		13,645		0001
Purchased Call/S&P 500 INDEX/SPX715T$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/24/2022	06/23/2023		2,162,000	3912.15	69,833			16,100		90,607			(17,266)		5,186		0001
Purchased Call/S&P 500 INDEX/SPX721V$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023		2,563,000	3821.55	51,516			12,489		72,891			(12,703)		6,328		0001
Purchased Call/S&P 500 INDEX/SPX715U$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2022	07/19/2024		1,732,617	3938	258,026			169,519		245,179			(32,031)		9,893		0001
Purchased Call/S&P 500 INDEX/SPX721X$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		3,067,000	243.18	132,801			35,783		157,257			(32,835)		7,946		0001
Purchased Call/S&P 500 INDEX/SPX821FS$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2023	01/05/2024		7,677,000	3808.1		173,500		134,090		221,226			(40,404)		33,620		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024		2,013,000	3939.54		139,501		121,676		192,581			(18,779)		9,350		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	05/09/2022	05/03/2024		2,242,042	265.52	80,230			43,971		54,210			(9,911)		11,721		0001
Purchased Call/S&P 500 INDEX/SPX721W$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023		3,430,000	3818.83	55,223			13,540		77,927			(13,617)		8,516		0001
Purchased Call/S&P 500 INDEX/SPX150Z$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/02/2023	02/02/2024		2,230,000	100		49,283		41,911		20,950			(7,696)		10,242		0001
Purchased Call/S&P 500 INDEX/SPX821F$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024		1,489,000	3969.61		17,124		13,444		20,383			(3,706)		6,590		0001
Purchased Call/S&P 500 INDEX/SPX821GS$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		2,109,000	3972.61		25,097		20,426		28,858			(4,826)		9,464		0001
Purchased Call/S&P 500 INDEX/SPX161R$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2023		6,786,000	100	66,503			8,427					(16,398)		12,175		0001
Purchased Call/S&P 500 INDEX/SPX715T$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/06/2022	06/30/2023		1,470,970	3801	56,115			14,147		78,127			(14,068)		3,672		0001
Purchased Call/S&P 500 INDEX/SPX721V$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023		5,034,000	3900.11	111,755			26,784		149,248			(27,556)		12,359		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024		1,881,000	4040.69		123,206		121,852		149,386			(2,344)		9,353		0001
Purchased Call/S&P 500 INDEX/SPX721V$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2022	06/21/2024		1,108,539	3758	43,515			26,830		56,314			(5,372)		6,141		0001
Purchased Call/S&P 500 INDEX/SPX721W$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2022	06/26/2024		1,610,394	4790	65,768			40,946		45,300			(8,131)		8,970		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721W$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023		2,979,000	3818.83	77,454			18,990		110,117			(19,098)		7,396		0001
Purchased Call/AI Powered US Equity Index/AIP000V$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	12/16/2021	12/13/2023		2,490,920	2518.95	90,148			31,838		5,756			(11,150)		10,451		0001
Purchased Call/S&P 500 INDEX/SPX150Z$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/03/2023	02/05/2024		2,852,000	100		33,939		28,984		20,483			(5,179)		13,163		0001
Purchased Call/S&P 500 INDEX/SPX821FS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024		2,101,000	3824.14		23,531		17,956		33,741			(5,609)		9,168		0001
Purchased Call/S&P 500 INDEX/SPX161Q$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023		2,804,000	100	54,398			3,022					(13,450)		3,363		0001
Purchased Call/S&P 500 INDEX/SPX715T$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	07/08/2022	06/30/2023		2,621,178	3810	103,489			26,385		134,245			(26,090)		6,544		0001
Purchased Call/S&P 500 INDEX/SPX721US1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2022	06/14/2023		1,157,000	3735.48	12,843			2,618		22,841			(3,167)		2,622		0001
Purchased Call/S&P 500 INDEX/SPX715Y$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/26/2022	10/24/2024		1,735,152	3736	328,255			258,269		342,202			(40,525)		10,870		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024		1,604,000	4067.59		107,468		107,172		117,881			(589)		7,998		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	02/15/2023	02/14/2024		1,631,635	3941		110,683		97,535		154,481			(13,379)		7,639		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	12/20/2022	12/20/2024		2,120,000	4546.82	61,268			52,864		88,718			(7,543)		13,926		0001
Purchased Call/S&P 500 INDEX/SPX715I$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	09/09/2021	09/08/2023		2,206,545	4530	220,800			48,728		22,179			(27,259)		7,327		0001
Purchased Call/S&P 500 INDEX/SPX715S$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	06/03/2022	06/05/2024		1,929,000	4986.95	90,470			53,488		26,058			(11,108)		10,493		0001
Purchased Call/S&P 500 INDEX/SPX721USA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023		7,193,000	100	67,614			14,314					(16,718)		16,519		0001
Purchased Call/S&P 500 INDEX/SPX715RM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/10/2022	05/10/2023		2,317,000	4001.05	74,839			8,041		77,539			(18,453)		3,835		0001
Purchased Call/S&P 500 INDEX/SPX715S$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	06/07/2022	06/02/2023		4,268,710	4177	165,707			28,698		85,099			(41,427)		8,867		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	11/23/2022	11/21/2024		1,976,738	4448	85,537			70,887		97,426			(10,560)		12,683		0001
Purchased Call/S&P 500 INDEX/SPX721W$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023		1,858,000	255.37	25,455			6,381		18,813			(6,294)		4,639		0001
Purchased Call/S&P 500 INDEX/SPX721V$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2022	06/23/2023		1,224,000	100	23,990			5,516					(5,915)		2,936		0001
Purchased Call/S&P 500 INDEX/SPX721W$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023		1,571,000	3825.33	33,148			8,310		54,777			(8,196)		3,922		0001
Purchased Call/S&P 500 INDEX/SPX821GS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024		1,749,000	100		46,174		36,252		33,867			(9,994)		7,741		0001
Purchased Call/S&P 500 INDEX/SPX621X$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/19/2021	08/18/2023		1,523,000	4359.54	165,550			31,740		29,300			(20,438)		4,716		0001
Purchased Call/S&P 500 INDEX/SPX161Q$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023		6,594,000	100	68,578			3,810					(16,956)		7,908		0001
Purchased Call/S&P 500 INDEX/SPX721PSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2022	05/03/2023		1,542,000	4384.25	28,835			2,542					(7,110)		2,318		0001
Purchased Call/S&P 500 INDEX/SPX721R$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023		2,398,000	100	22,781			3,490					(5,633)		4,696		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721RSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023		2,453,000	100	23,304			3,570					(5,762)		4,804		0001
Purchased Call/S&P 500 INDEX/SPX821GS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024		1,543,000	3999.09		16,819		13,399		18,955			(3,558)		6,841		0001
Purchased Call/S&P 500 INDEX/SPX821GS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024		1,088,000	3999.09		23,610		18,809		27,015			(4,994)		4,824		0001
Purchased Call/S&P 500 INDEX/SPX721QSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/24/2021	09/26/2023		1,852,000	5184.84	66,487			16,256		653			(8,175)		6,485		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0176S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024		59,615	1075.45		4,286		4,335		4,335	48				295		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	08/06/2021	06/07/2023		2,475,684	253.22	96,987			9,000		102,949			(12,053)		5,343		0001
Purchased Call/S&P 500 INDEX/SPX715US1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/14/2023		1,582,323	3795	76,957			22,673		96,477			(19,401)		4,243		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008S1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	09/09/2021	09/08/2023		1,593,000	4781.79	38,232			8,437		270			(4,720)		5,290		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024		1,388,584	254.29	53,480			25,396		65,581			(6,665)		6,730		0001
Purchased Call/AI Powered US Equity Index/AIP000I9SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	01/05/2022	01/04/2024		1,812,758	2524.71	57,156			21,911		4,564			(7,062)		7,924		0001
Purchased Call/AI Powered US Equity Index/AIP000I9SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	01/13/2022	01/05/2024		1,062,595	2500.93	37,022			14,293		3,743			(4,586)		4,653		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	06/15/2021	06/14/2023		1,391,766	252.52	54,760			5,568		61,784			(6,753)		3,154		0001
Purchased Call/S&P 500 INDEX/SPX715YSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2022	10/31/2024		2,647,689	3847	389,518			311,507		460,113			(48,155)		16,688		0001
Purchased Call/S&P 500 INDEX/SPX721YSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2024		1,611,000	4641.59	89,894			58,326		71,182			(11,037)		9,179		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024		3,197,591	256.44	125,478			59,167		158,719			(15,516)		15,499		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	03/11/2022	03/11/2024		1,389,047	254.71	53,212			25,298		64,133			(6,577)		6,762		0001
Purchased Call/Shiller Barclays Global Index/SBG017TS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	09/27/2022	09/23/2024		3,626,737	256.99	126,168			94,496		165,254			(15,658)		22,097		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	09/06/2022	09/03/2024		1,515,611	261.71	55,615			39,859		52,760			(6,840)		9,062		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024		701,494	264.53	25,885			18,286		20,493			(3,178)		4,170		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	07/01/2021	06/28/2023		2,948,238	251.4	116,209			14,292		144,363			(14,573)		7,279		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2024		2,496,000	4488.14	93,600			76,267		110,571			(11,524)		15,934		0001
Purchased Call/Shiller Barclays Global Index/SBG017V8K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2022	12/27/2024		3,528,484	260.68	117,534	10,597		112,547		140,228			(15,769)		23,307		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2030		1,092,298	231.78		65,866		64,938		68,182			(953)		14,350		0001
Purchased Call/S&P 500 INDEX/SPX821H$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		2,079,000	100		50,312		41,927		35,078			(8,708)		9,440		0001
Purchased Call/S&P 500 INDEX/SPX150Z$V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/09/2024		4,238,000	100		48,313		42,140		8,172			(6,504)		19,685		0001
Purchased Call/S&P 500 INDEX/SPX161Q$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2022	04/06/2023		6,066,000	100	66,726			919					(16,453)		3,889		0001
Purchased Call/S&P 500 INDEX/SPX161Q$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/06/2023		4,471,000	100	50,075			697					(12,415)		2,866		0001
Purchased Call/S&P 500 INDEX/SPX905M$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023		1,325,000	4779.96	75,658			19,330		5,303			(9,328)		4,742		0001
Purchased Call/S&P 500 INDEX/SPX715P$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/25/2024		3,535,000	4486.73	484,649			239,324		137,139			(59,669)		17,554		0001
Purchased Call/S&P 500 INDEX/SPXA05B$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2024		1,510,000	4896.22	87,882			69,679		49,710			(10,790)		9,509		0001
Purchased Call/S&P 500 INDEX/SPX715Q$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2022	04/06/2026		2,178,568	6629	68,017			51,789		11,700			(4,228)		18,927		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2022	04/12/2024		3,555,192	263.78	135,706			70,379		94,480			(16,750)		18,090		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/17/2021	09/18/2023		1,993,000	4685.83	51,220			11,977		1,133			(6,306)		6,821		0001
Purchased Call/S&P 500 INDEX/SPX821G$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024		4,617,000	4019.81	111,270			91,039		118,885			(20,425)		20,859		0001
Purchased Call/Shiller Barclays Global Index/SBG017O$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2024		980,649	263.31	36,612			18,148		26,368			(4,504)		4,883		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2021	06/29/2023		223,449	250.98	8,876			1,087		11,307			(1,096)		555		0001
Purchased Call/S&P 500 INDEX/SPX161Q$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/21/2023		1,251,000	100	25,395			1,411					(6,279)		1,500		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/21/2025		4,241,992	229.77	148,066			147,248		166,343			(1,424)		29,810		0001
Purchased Call/S&P 500 INDEX/SPX721N$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023		19,710,000	4271.78	459,243			25,514		40,692			(113,549)		23,638		0001
Purchased Call/S&P 500 INDEX/SPX821G$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024		2,076,000	3999.09	42,350			33,739		48,557			(8,959)		9,204		0001
Purchased Call/S&P 500 INDEX/SPX821G$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		2,812,000	3972.61	62,426			50,808		72,722			(12,005)		12,619		0001
Purchased Call/S&P 500 INDEX/SPX721I$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2023		1,543,000	4786.09	96,592			22,821		4,795			(11,909)		5,311		0001
Purchased Call/S&P 500 INDEX/SPX905O$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023		1,395,000	4627.86	168,098			53,327		16,686			(20,753)		5,549		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150Z\$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/09/2023	02/09/2024		2,358,000	262.49		57,064		49,634		50,178			(7,817)		10,953		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/08/2028		101,087	244.9	7,400			5,665		3,141			(260)		1,170		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2022	08/16/2024		2,582,762	265.63	92,194			64,198		70,104			(11,427)		15,175		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/23/2024		323,714	253.8	12,528			5,111		14,678			(1,540)		1,462		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2022	03/13/2024		1,539,106	254.71	58,792			27,987		71,121			(7,220)		7,514		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/25/2021	06/27/2023		827,020	251.63	32,502			3,884		39,768			(3,996)		2,030		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/24/2023		678,630	250.13	26,738			4,193		36,898			(3,292)		1,905		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008S0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/16/2023		1,559,864	4776	52,403			16,598		1,534			(6,487)		6,191		0001
Purchased Call/S&P 500 INDEX/SPX150LSR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/13/2022	05/15/2023		5,048,000	100	48,461			5,874					(11,884)		8,862		0001
Purchased Call/S&P 500 INDEX/SPXB13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2020	06/22/2026		6,916,000	3117.86	1,284,301			3,058,698		3,058,698	357,957				62,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/19/2022	07/19/2024		1,993,862	563.01	206,963			134,852		218,216			(25,481)		11,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/03/2024		6,835,566	275.16	212,929			81,299		58,044			(26,338)		29,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/23/2024		251,705	572.05	27,285			19,088		26,405			(3,359)		1,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/23/2024		3,928,357	576.96	413,263			289,511		373,017			(50,950)		23,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ASB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2022	08/26/2024		360,517	563.38	41,496			29,281		41,882			(5,109)		2,139		0001
Purchased Call/Citi Grandmaster Index/CGM0400SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2021	07/21/2023		1,731,959	326.9	46,632			7,160		6,825			(5,779)		4,797		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/25/2024		2,958,969	554.93	346,495			272,722		392,513			(42,719)		18,553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/01/2022	08/01/2024		852,450	575.14	85,671			57,349		84,078			(10,548)		4,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2022	10/25/2024		290,647	553.01	35,081			27,574		40,629			(4,319)		1,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/01/2022	08/01/2024		349,066	573.92	35,500			23,764		34,905			(4,371)		2,020		0001
Purchased Call/Citi Grandmaster Index/CGM0400$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2021	07/14/2023		1,094,718	327.27	27,872			4,006		3,983			(3,449)		2,936		0001
Purchased Call/Citi Grandmaster Index/CGM0400$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2021	08/04/2023		2,999,169	327.76	76,354			13,183		12,779			(9,440)		8,811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2022	01/19/2024		4,709,778	271.71	139,727			56,506		59,381			(17,284)		21,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2022	08/29/2024		573,295	567.95	61,859			43,785		63,921			(7,616)		3,412		0001
Purchased Call/Citi Grandmaster Index/CGM0400$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2021	07/07/2023		212,074	327.11	5,553			746		742			(690)		549		0001
Purchased Call/Citi Grandmaster Index/CGM0400$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2021	08/09/2023		4,012,981	326.83	106,386			19,053		18,764			(13,154)		12,021		0001
Purchased Call/Citi Grandmaster Index/CGM0401$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2021	09/14/2023		1,553,853	328.99	38,087			8,747		6,513			(4,720)		5,255		0001
Purchased Call/S&P 500 INDEX/SPXB13V$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026		7,201,000	3276.02	1,281,058			2,808,556		2,808,556	330,390				65,528		0001
Purchased Call/S&P 500 INDEX/SPX715US1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2022	07/27/2023		2,084,230	4024	96,721			32,058		91,032			(24,383)		5,925		0001
Purchased Call/S&P 500 INDEX/SPX715V$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/17/2022	08/08/2023		1,954,108	4140	96,123			35,028		68,781			(24,301)		5,831		0001
Purchased Call/S&P 500 INDEX/SPX715V$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/18/2022	08/15/2023		1,995,104	4291	90,563			34,404		44,365			(22,516)		6,112		0001
Purchased Call/S&P 500 INDEX/SPX715Y$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2022	11/13/2023		3,305,000	3992.93	88,574			55,145		101,899			(21,721)		13,032		0001
Purchased Call/S&P 500 INDEX/SPX7211$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2021	09/22/2023		1,918,000	5043.12	81,131			19,391		1,481			(10,003)		6,640		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715US9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/09/2022	08/09/2023		3,046,000	4122.47	82,851			29,671		77,677			(20,429)		9,124		0001
Purchased Call/S&P 500 INDEX/SPX715VS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/11/2022	08/11/2023		5,058,000	4207.27	115,322			42,168		92,430			(28,436)		15,266		0001
Purchased Call/S&P 500 INDEX/SPX7210SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2023		3,317,000	4175.2	86,905			5,985		29,857			(21,429)		4,426		0001
Purchased Call/S&P 500 INDEX/SPX150LSA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/06/2022	05/05/2023		4,056,000	100	40,154			3,792					(9,928)		6,280		0001
Purchased Call/S&P 500 INDEX/SPX161SSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023		2,610,000	100	41,499			7,954					(10,261)		5,715		0001
Purchased Call/S&P 500 INDEX/SPX721YS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/13/2022	07/05/2024		1,486,267	4579	80,635			51,557		73,615			(10,038)		8,361		0001
Purchased Call/S&P 500 INDEX/SPX821JS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2025		1,500,000	5104.89		51,900		48,625		40,496			(3,469)		10,267		0001
Purchased Call/S&P 500 INDEX/SPX715USX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/09/2022	08/08/2023		1,616,033	4144	68,691			24,478		55,572			(16,984)		4,822		0001
Purchased Call/S&P 500 INDEX/SPX715WSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2022	08/21/2023		2,359,492	4228	78,884			32,188		68,801			(20,112)		7,384		0001
Purchased Call/S&P 500 INDEX/SPX715WST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2022	08/24/2023		2,659,197	4136	107,439			45,155		98,057			(27,706)		8,409		0001
Purchased Call/S&P 500 INDEX/SPX715XSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2022	09/14/2023		2,050,671	3936	54,267			25,738		88,244			(13,875)		6,935		0001
Purchased Call/S&P 500 INDEX/SPX150M\$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/18/2022	05/18/2023		6,119,000	100	57,519			7,447					(14,183)		11,095		0001
Purchased Call/S&P 500 INDEX/SPX161SSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2023		1,865,000	100	26,670			5,290					(6,540)		4,170		0001
Purchased Call/S&P 500 INDEX/SPX161SSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2022	06/13/2023		2,045,000	241.25	85,277			17,149		114,493			(21,027)		4,604		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2023	03/24/2025		1,046,436	229.81		36,346		36,225		41,026			(171)		7,369		0001
Purchased Call/S&P 500 INDEX/SPX821ISD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025		1,724,402	4077		251,105		231,445		238,626			(19,951)		11,699		0001
Purchased Call/S&P 500 INDEX/SPX161VS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023		2,218,645	247	93,358			32,416		91,015			(23,083)		6,518		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/11/2022	02/12/2024		279,803	257.34	10,716			4,673		10,753			(1,319)		1,306		0001
Purchased Call/Shiller Barclays Global Index/SBG017EST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2021	04/25/2023		601,033	245.72	23,681			781		43,368			(2,912)		786		0001
Purchased Call/S&P 500 INDEX/SPX521JSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/30/2018	10/27/2023		1,436,694	3272	130,473			14,975		501,944			(6,441)		5,449		0001
Purchased Call/S&P 500 INDEX/SPX161TS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2022	07/07/2023		2,277,000	100	22,542			6,074					(5,574)		5,899		0001
Purchased Call/S&P 500 INDEX/SPX161SSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/27/2022	05/26/2023		2,467,825	244	103,727			15,891		103,464			(25,647)		4,833		0001
Purchased Call/S&P 500 INDEX/SPX821GST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/23/2023	01/17/2025		1,741,636	5104		51,160		46,490		50,974			(4,728)		11,692		0001
Purchased Call/S&P 500 INDEX/SPX715VSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2022	08/11/2023		2,451,054	4197	116,455			42,939		72,984			(29,114)		7,398		0001
Purchased Call/S&P 500 INDEX/SPX715WS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/23/2022	08/18/2023		1,950,811	4278	82,226			31,926		47,866			(20,556)		6,041		0001
Purchased Call/S&P 500 INDEX/SPX715XS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/21/2022	09/21/2023		5,097,000	3789.93	114,173			54,413		154,175			(28,152)		17,596		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715XSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	10/05/2023		2,022,242	3787	79,475			41,398		111,977			(19,650)		7,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	01/04/2024		3,778,319	275.45	109,783			42,075		30,950			(13,573)		16,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/09/2024		4,929,634	272.21	136,272	6,834		58,397		58,313			(18,305)		21,742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024		1,315,316	543.25	152,050			116,237		196,627			(18,720)		8,117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024		51,920	538.29	6,625			5,135		8,373			(816)		323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024		82,864	537.4	10,714			8,365		13,499			(1,323)		516		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/01/2023		9,193,635	275.45	208,095			35,110		26,967			(51,471)		18,946		0001
Purchased Call/S&P 500 INDEX/SPX715US2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/20/2023		4,366,359	3955	200,464			61,424		232,831			(49,702)		12,039		0001
Purchased Call/S&P 500 INDEX/SPX821FSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		5,020,000	100	50,702			39,294		28,091			(11,700)		21,984		0001
Purchased Call/S&P 500 INDEX/SPX715USQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/05/2022	08/04/2023		654,000	13207.7	13,865			4,814		57			(3,428)		1,921		0001
Purchased Call/Shiller Barclays Global Index/SBG017WS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/13/2025		1,315,550	265.08	48,776			43,988		41,986			(4,870)		8,805		0001
Purchased Call/S&P 500 INDEX/SPX161TSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023		3,872,000	100	37,171			10,738					(9,191)		10,384		0001
Purchased Call/S&P 500 INDEX/SPX161VSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		1,832,000	259.08	35,358			13,652		17,915			(8,742)		5,673		0001
Purchased Call/S&P 500 INDEX/SPX821FST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/09/2023	01/09/2024		4,520,000	3892.09	103,960			81,049		125,310			(23,071)		19,935		0001
Purchased Call/S&P 500 INDEX/SPX715US7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2022	07/24/2023		3,126,204	3962	149,547			47,225		172,775			(37,078)		8,774		0001
Purchased Call/S&P 500 INDEX/SPX715VSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2022	08/17/2023		2,022,494	4285	84,790			32,593		45,381			(21,022)		6,240		0001
Purchased Call/S&P 500 INDEX/SPXA055SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	07/27/2023		2,395,885	3986	121,973			40,542		119,212			(30,836)		6,811		0001
Purchased Call/S&P 500 INDEX/SPX721XSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023		2,819,000	3818.8	69,347			19,486		96,090			(17,099)		7,487		0001
Purchased Call/S&P 500 INDEX/SPX7214SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2023		1,587,000	4955.77	94,268			26,027		3,224			(11,622)		5,903		0001
Purchased Call/S&P 500 INDEX/SPX715WS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2023		3,271,000	4137.99	253,503			153,866		153,866	30,331				10,273		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7219SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	12/14/2023		1,806,103	.5243	108,608			38,553		2,100			(13,427)		7,592		0001
Purchased Call/Shiller Barclays Global Index/SBG017IWS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/15/2025		126,719	265.08		4,613		4,150		4,049			(485)		849		0001
Purchased Call/S&P 500 INDEX/SPX715IWS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2022	08/25/2023		10,772,000	4199.12	247,756			100,200		206,935			(61,091)		34,180		0001
Purchased Call/S&P 500 INDEX/SPX721IWSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/03/2023		1,732,935	.3825	45,785			11,828		64,384			(11,383)		4,397		0001
Purchased Call/S&P 500 INDEX/SPXB17LSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2021	07/28/2023		1,741,000	4348.27	183,327			29,715		28,371			(22,602)		4,970		0001
Purchased Call/S&P 500 INDEX/SPX821GSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024		2,458,000	4016.95		52,355		42,980		55,876			(9,467)		11,123		0001
Purchased Call/S&P 500 INDEX/SPX721XS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2022	06/27/2023		2,096,176	.3889	83,092			20,596		108,051			(21,066)		5,146		0001
Purchased Call/S&P 500 INDEX/SPX721ZS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2022	07/18/2024		1,921,537	.3741	347,916			226,528		351,216			(42,894)		10,960		0001
Purchased Call/S&P 500 INDEX/SPX7213SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2021	10/13/2023		1,788,000	4818.51	101,737			27,251		6,773			(12,543)		6,551		0001
Purchased Call/S&P 500 INDEX/SPX7217SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/24/2021	11/24/2023		2,766,000	4654.45	329,431			107,690		32,034			(40,615)		11,168		0001
Purchased Call/S&P 500 INDEX/SPXB17MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2021	08/04/2023		1,357,000	4356.87	141,128			24,232		23,076			(17,399)		3,986		0001
Purchased Call/S&P 500 INDEX/SPX715XS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2022	09/20/2023		1,996,980	.3870	69,614			33,634		112,053			(17,501)		6,874		0001
Purchased Call/S&P 500 INDEX/SPX715XSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/12/2022	09/29/2023		2,009,539	.3640	91,185			47,156		147,233			(23,314)		7,095		0001
Purchased Call/S&P 500 INDEX/SPX721IWSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023		3,260,000	3845.08	61,940			16,381		85,844			(15,273)		8,403		0001
Purchased Call/S&P 500 INDEX/SPXB170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/18/2023		1,471,111	.4439	175,670			48,595		32,404			(21,747)		5,458		0001
Purchased Call/S&P 500 INDEX/SPX821HS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024		6,094,000	4016.95		147,475		121,067		157,227			(26,667)		27,578		0001
Purchased Call/S&P 500 INDEX/SPX821HS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/25/2023	01/23/2024		2,158,486	.4020		126,270		103,884		136,058			(22,610)		9,752		0001
Purchased Call/S&P 500 INDEX/SPXA055SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/02/2022	07/28/2023		2,047,101	.4054	90,143			29,712		84,420			(22,536)		5,844		0001
Purchased Call/S&P 500 INDEX/SPX721ZS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2022	07/18/2024		1,635,980	.4876	73,431			47,811		40,177			(9,053)		9,331		0001
Purchased Call/S&P 500 INDEX/SPX721693	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2021	11/03/2023		2,078,000	4631.39	234,814			69,958		22,705			(28,989)		8,011		0001
Purchased Call/S&P 500 INDEX/SPXB00XSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/08/2021	09/08/2023		2,606,000	5105.41	114,925			25,258		1,384			(14,169)		8,654		0001
Purchased Call/S&P 500 INDEX/SPXB17LSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/21/2023		2,088,000	4319.44	219,866			33,662		36,613			(27,144)		5,783		0001
Purchased Call/S&P 500 INDEX/SPX8150SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2022	12/20/2024		1,698,702	.3807	273,234			238,039		317,770			(33,965)		11,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/17/2024		1,731,932	259	62,696			32,808		259			(7,688)		8,871		0001
Purchased Call/S&P 500 INDEX/SPX6055SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/10/2018	08/11/2023		1,536,000	3530.55	116,582			8,442		350,507			(5,743)		4,636		0001
Purchased Call/S&P 500 INDEX/SPX7150SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2022	04/28/2023		2,311,118	.4288	57,754			4,344		6,541			(14,398)		3,201		0001
Purchased Call/S&P 500 INDEX/SPX715RST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2022	05/15/2023		5,436,000	4023.89	186,998			22,666		177,641			(45,858)		9,544		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8153$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024		2,134,739	4028		127,057		127,057		131,587					10,644		0001
Purchased Call/S&P 500 INDEX/SPX905W$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2022	02/09/2024		1,750,832	5224	69,471			30,171		4,583			(8,624)		8,132		0001
Purchased Call/S&P 500 INDEX/SPX721Y$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023		1,695,000	3818.8	52,884			14,860		73,574			(13,040)		4,502		0001
Purchased Call/S&P 500 INDEX/SPXB176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	09/22/2020	09/22/2026		9,131,000	3315.57	1,693,801			3,468,237		3,468,237	382,708				85,195		0001
Purchased Call/S&P 500 INDEX/SPX8212$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/23/2022	08/23/2023		3,083,000	4128.73	62,585			24,827		60,326			(15,432)		9,716		0001
Purchased Call/S&P 500 INDEX/SPX821B$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/27/2022	10/25/2024		1,552,108	3830	257,081			203,182		278,626			(31,738)		9,732		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	05/11/2022	05/07/2024		939,210	264.82	34,197			18,920		23,975			(4,215)		4,934		0001
Purchased Call/S&P 500 INDEX/SPX821H$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024		2,770,000	4076.6		34,902		29,325		35,326			(5,642)		12,681		0001
Purchased Call/S&P 500 INDEX/SPX715Z$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/20/2023		2,007,000	3965.34	54,791			35,169		63,215			(13,437)		8,035		0001
Purchased Call/S&P 500 INDEX/SPXB17X$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	08/16/2022	08/07/2023		2,901,633	4145	154,231			55,767		106,197			(38,991)		8,625		0001
Purchased Call/S&P 500 INDEX/SPX905W$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2024		2,038,000	5426.54	68,477			30,100		3,176			(8,442)		9,556		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	09/30/2021	09/29/2023		2,193,839	240.91	79,408			19,840		11,747			(9,813)		7,746		0001
Purchased Call/S&P 500 INDEX/SPX150Z$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/03/2023	02/02/2024		4,417,000	100	52,562			44,824		32,342			(8,087)		20,287		0001
Purchased Call/S&P 500 INDEX/SPX1407$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/23/2023	01/23/2024		1,623,000	100		36,680		30,011		30,340			(6,733)		7,332		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$J	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/05/2021	11/02/2023		1,572,157	4718	58,269			17,328		1,876			(7,214)		6,047		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	09/20/2021	09/15/2023		2,674,193	244.19	88,465			20,460		7,337			(10,996)		9,071		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	01/30/2023	01/24/2025		1,415,210	268.37		50,244		46,089		38,021			(4,309)		9,551		0001
Purchased Call/S&P 500 INDEX/SPX150S$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	09/26/2022	09/26/2023		4,294,000	100	35,640			17,476		7,718			(8,788)		15,035		0001
Purchased Call/S&P 500 INDEX/SPX150S$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/24/2022	10/24/2023		2,696,000	100	22,377			12,699		6,556			(5,518)		10,151		0001
Purchased Call/Shiller Barclays Global Index/SBG017N$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	03/11/2022	03/08/2024		1,872,834	253.9	73,533			34,720		90,506			(9,087)		9,078		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	09/28/2021	09/25/2023		328,660	243.39	10,398			2,538		1,134			(1,287)		1,148		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	04/20/2022	04/19/2024		1,276,813	264.91	50,267			26,545		31,618			(6,200)		6,557		0001
Purchased Call/S&P 500 INDEX/SPX8211$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023		1,541,000	4280.15	32,977			12,092		29			(8,154)		4,651		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8212SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/23/2022	08/23/2023		5,376,000	4128.73	123,648			49,050		118,114			(30,489)		16,942		0001
Purchased Call/S&P 500 INDEX/SPX150SSA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	09/28/2022	09/28/2023		7,199,000	100	59,752			29,629		9,880			(14,733)		25,347		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009S7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/18/2022	02/16/2024		1,551,064	4321	88,656			39,362		52,749			(10,960)		7,284		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009S8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/18/2022	02/16/2024		2,836,013	4422	132,023			58,616		69,346			(16,322)		13,319		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SE	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	03/28/2024		2,536,307	4374	140,520			70,357		83,300			(17,396)		12,647		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/20/2022	05/20/2024		2,091,000	4235.7	108,523			61,949		117,876			(13,361)		11,162		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023		356,435	250.39	14,010			2,418		19,118			(1,734)		1,047		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2021	08/11/2023		1,711,617	251.98	65,545			11,984		82,327			(8,134)		5,166		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2023		536,463	250.87	21,137			3,745		27,885			(2,599)		1,601		0001
Purchased Call/S&P 500 INDEX/SPX821IS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2024		1,454,433	4018	52,805			44,467		51,715			(8,437)		6,648		0001
Purchased Call/S&P 500 INDEX/SPX821JS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024		2,264,000	4090.46	67,694			59,044		68,134			(9,113)		10,516		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/10/2024		3,441,457	262.81	134,225			75,187		100,700			(16,652)		18,148		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/13/2023		417,250	251.4	15,075			2,144		20,597			(1,866)		1,114		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/17/2021	12/18/2023		2,568,000	4646.31	103,490			37,154		18,657			(12,742)		10,879		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024		3,005,902	264.72	113,882			59,335		74,716			(14,115)		15,295		0001
Purchased Call/S&P 500 INDEX/SPX8212SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023		2,704,000	4137.99	53,539			21,091		50,740			(13,201)		8,492		0001
Purchased Call/S&P 500 INDEX/SPX621PSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2021	05/03/2023		1,508,000	4873.55	49,764			2,187					(6,135)		2,267		0001
Purchased Call/S&P 500 INDEX/SPX621SSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/29/2021	06/29/2023		2,287,000	4984.5	65,408			7,996		140			(8,064)		5,678		0001
Purchased Call/S&P 500 INDEX/SPX621WSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2021	08/10/2023		1,790,000	4907.05	87,531			15,751		1,091			(10,791)		5,382		0001
Purchased Call/S&P 500 INDEX/SPX821FSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024		1,556,000	100	30,342			23,739		19,100			(6,650)		6,875		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/01/2023		1,020,286	251.51	41,418			3,537		48,924			(5,197)		2,103		0001
Purchased Call/S&P 500 INDEX/SPX8210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023		4,150,000	100	40,670			13,331					(10,056)		11,848		0001
Purchased Call/S&P 500 INDEX/SPX1500SC	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/01/2022	07/03/2023		5,043,000	100	46,900			12,049					(11,501)		12,796		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1407SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/15/2023	03/15/2024		3,906,000	100		41,013		39,323		57,958			(1,793)		19,124		0001
Purchased Call/S&P 500 INDEX/SPX8215N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2022	10/04/2023		1,806,000	3790.93		20,227		10,364		31,881			(4,988)		6,463		0001
Purchased Call/S&P 500 INDEX/SPX150L$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/04/2022	05/03/2023		2,108,141	246		85,419		7,551		62,426			(21,120)		3,169		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2021	08/14/2023		1,121,411	251.98		43,989		8,169		54,028			(5,417)		3,423		0001
Purchased Call/S&P 500 INDEX/SPX8213SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/02/2022	09/01/2023		1,319,000	3924.26		27,963		11,917		31,833			(6,914)		4,284		0001
Purchased Call/S&P 500 INDEX/SPX8215$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023		1,732,000	3585.62		36,199		18,200		65,778			(8,950)		6,115		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/15/2023		1,587,000	4067		29,836		13,840		15,134			(7,377)		5,383		0001
Purchased Call/S&P 500 INDEX/SPX8214SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/09/2022	09/08/2023		3,085,000	4067.36		46,584		20,704		50,369			(11,518)		10,245		0001
Purchased Call/S&P 500 INDEX/SPX8218$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023		2,428,000	3871.98		37,877		22,225		48,170			(9,339)		9,296		0001
Purchased Call/S&P 500 INDEX/SPX8218S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/27/2022	10/25/2024		1,571,815	4547		124,953		98,756		108,038			(15,426)		9,856		0001
Purchased Call/S&P 500 INDEX/SPX8218SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2022	11/06/2023		1,029,000	100		24,799		14,961		36,752			(6,081)		3,994		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTD009$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/23/2021	12/22/2023		1,904,000	4723.64		73,304		26,794		4,638			(9,050)		8,127		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024		1,855,593	262.13		77,688		40,354		55,144			(9,607)		9,442		0001
Purchased Call/S&P 500 INDEX/SPX150JS$	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/20/2022	04/19/2023		2,091,329	250		73,744		3,667		25,480			(18,233)		2,386		0001
Purchased Call/S&P 500 INDEX/SPX8212SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/24/2022	08/21/2023		1,983,157	4228		81,207		32,032		56,630			(20,190)		6,207		0001
Purchased Call/S&P 500 INDEX/SPX8216S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023		957,000	11039.5		20,097		10,524		35,504			(4,969)		3,443		0001
Purchased Call/S&P 500 INDEX/SPX8212SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/25/2022	08/25/2023		2,693,000	4199.12		69,479		28,100		57,007			(17,132)		8,545		0001
Purchased Call/S&P 500 INDEX/SPX8215S$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		3,004,000	3744.52		44,159		23,061		60,532			(10,888)		10,808		0001
Purchased Call/S&P 500 INDEX/SPX8217S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023		2,379,000	3695.16		35,685		19,759		50,490			(8,799)		8,849		0001
Purchased Call/S&P 500 INDEX/SPX905ZS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024		2,917,000	4427.42		395,254		191,374		129,188			(48,663)		14,343		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/16/2023		1,963,034	3582		114,790		64,023		156,538			(28,939)		7,247		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2023		5,700,000	3797.34		123,690		70,193		168,794			(30,499)		21,463		0001
Purchased Call/S&P 500 INDEX/SPX821DSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		2,540,000	3844.82		29,464		21,749		36,715			(7,285)		10,842		0001
Purchased Call/S&P 500 INDEX/SPX821DSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023		2,682,000	3844.82		47,740		35,377		59,559			(11,675)		11,534		0001
Purchased Call/S&P 500 INDEX/SPX821HS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024		7,811,000	4016.22		189,026		155,699		201,560			(33,662)		35,407		0001
Purchased Call/S&P 500 INDEX/SPX161W$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2023		1,771,625	258		34,464		13,709		22,011			(8,521)		5,583		0001
Purchased Call/S&P 500 INDEX/SPX161W$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023		2,615,000	257.41		48,378		19,620		36,658			(11,961)		8,298		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715C$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/05/2021	05/05/2023		1,598,000	4116.75	169,068			7,896		33,058			(20,844)		2,474		0001
Purchased Call/S&P 500 INDEX/SPX8213$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023		3,260,000	3908.19	64,548			28,095		81,394			(15,916)		10,758		0001
Purchased Call/S&P 500 INDEX/SPX8215$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023		2,160,000	3647.29	30,240			14,912		43,903			(7,456)		7,584		0001
Purchased Call/S&P 500 INDEX/SPX161W$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/02/2022	08/31/2023		1,600,452	254	34,683			14,726		37,216			(8,599)		5,181		0001
Purchased Call/S&P 500 INDEX/SPX7159$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2021	04/04/2023		1,990,000	4633.3	73,033			301		10			(8,967)		1,042		0001
Purchased Call/S&P 500 INDEX/SPX7210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2022	05/10/2024		1,562,838	4785	66,845			37,341		35,195			(8,252)		8,241		0001
Purchased Call/S&P 500 INDEX/SPX7151$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2021	08/31/2023		1,662,706	4513	168,890			35,507		16,246			(20,879)		5,383		0001
Purchased Call/S&P 500 INDEX/SPX821H$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/22/2024		1,612,880	3973		87,534		71,972		93,762			(15,717)		7,275		0001
Purchased Call/S&P 500 INDEX/SPX8219$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2024		1,938,000	4802.03	128,877			105,895		82,526			(15,824)		12,424		0001
Purchased Call/S&P 500 INDEX/SPX905Z$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/18/2022	03/20/2024		1,519,000	5199.98	81,570			39,610		5,817			(10,015)		7,490		0001
Purchased Call/S&P 500 INDEX/SPX8218$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/07/2022	11/01/2023		2,117,282	3857	98,930			59,302		137,441			(24,801)		8,125		0001
Purchased Call/S&P 500 INDEX/SPX715C$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2021	05/09/2023		2,420,000	4195.78	249,986			13,049		28,049			(30,736)		3,955		0001
Purchased Call/S&P 500 INDEX/SPX721P$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2024		1,621,000	4122.55	244,609			133,210		156,326			(30,116)		8,463		0001
Purchased Call/S&P 500 INDEX/SPX721P$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2022	05/02/2024		1,836,924	4167	265,200			144,621		163,241			(32,696)		9,591		0001
Purchased Call/S&P 500 INDEX/SPX721P$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2022	05/02/2024		1,506,159	5085	65,477			35,904		11,864			(8,095)		7,864		0001
Purchased Call/S&P 500 INDEX/SPX7151$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2021	08/25/2023		1,577,538	5529	30,400			6,190		428			(3,789)		5,006		0001
Purchased Call/S&P 500 INDEX/SPX8214$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023		1,132,000	100	27,621			12,242		27,648			(6,811)		3,759		0001
Purchased Call/S&P 500 INDEX/SPX8216$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2022	10/16/2023		1,269,000	100	30,583			16,682		48,021			(7,500)		4,685		0001
Purchased Call/S&P 500 INDEX/SPX8217$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023		1,643,000	3719.98	43,047			23,717		61,575			(10,614)		6,096		0001
Purchased Call/S&P 500 INDEX/SPX8218$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023		1,750,000	3770.55	36,225			21,735		59,167			(8,957)		6,747		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	07/12/2022	07/11/2024		2,525,952	229.27	90,961			58,786		87,036			(11,298)		14,301		0001
Purchased Call/S&P 500 INDEX/SPX821H$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024		2,605,000	4017.77		32,823		27,488		34,468			(5,396)		11,906		0001
Purchased Call/S&P 500 INDEX/SPX7156$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/14/2021	01/13/2025		1,738,054	4897	81,081			36,389		74,872			(4,998)		11,633		0001
Purchased Call/S&P 500 INDEX/SPX8211$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025		1,498,261	4071		66,740		61,515		65,593			(5,303)		10,165		0001
Purchased Call/S&P 500 INDEX/SPX821F$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024		1,306,000	100		20,765		16,132		20,240			(4,753)		5,750		0001
Purchased Call/S&P 500 INDEX/SPX721P$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2023		3,099,000	4155.38	81,194			6,934		40,137			(20,020)		4,588		0001
Purchased Call/S&P 500 INDEX/SPX161R$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023		1,608,681	251	35,596			4,054		23,797			(8,801)		2,728		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161SS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/18/2023		1,802,285	244	63,332			8,291		73,482			(15,702)		3,268		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/01/2024		2,865,174	256.58	110,722			51,105		117,252			(13,676)		13,745		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2021	06/16/2023		275,815	252.19	9,712			1,018		12,599			(1,199)		633		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/21/2023		2,947,087	248.76	118,978			13,261		174,390			(14,693)		6,984		0001
Purchased Call/S&P 500 INDEX/SPX821GSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		971,000	11619		21,362		17,386		31,563			(4,108)		4,357		0001
Purchased Call/S&P 500 INDEX/SPX821HS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024		3,540,000	4016.22		95,580		78,728		102,035			(17,021)		16,047		0001
Purchased Call/S&P 500 INDEX/SPX7210SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2023		1,887,000	244.18	71,140			8,819		74,541			(17,541)		3,349		0001
Purchased Call/S&P 500 INDEX/SPX715DSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/20/2021	05/19/2023		2,112,000	4829.99	71,808			4,754		474			(8,865)		3,869		0001
Purchased Call/S&P 500 INDEX/SPX821DS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2024		2,194,000	4566.2	160,381			137,941		157,180			(19,692)		14,389		0001
Purchased Call/S&P 500 INDEX/SPXB17YST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/17/2024		1,508,158	3669	66,175			51,358		85,708			(8,159)		9,390		0001
Purchased Call/S&P 500 INDEX/SPX821HSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2023	01/29/2024		1,440,978	4071		82,110		68,918		84,240			(13,346)		6,575		0001
Purchased Call/S&P 500 INDEX/SPX700QS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2019	06/01/2023		6,020,000	3500	362,140			16,786		1,277,845			(24,729)		12,406		0001
Purchased Call/S&P 500 INDEX/SPX821HSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2023	01/29/2024		2,507,465	4071		83,899		70,420		85,520			(13,637)		11,442		0001
Purchased Call/S&P 500 INDEX/SPX715NSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2022	01/10/2024		1,001,000	4670.29	41,542			16,206		11,198			(5,122)		4,423		0001
Purchased Call/S&P 500 INDEX/SPX905Z$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2022	03/19/2024		2,365,000	4415.81	324,242			157,222		108,228			(39,866)		11,645		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/12/2025		397,199	268.05		14,339		13,434		11,039			(959)		2,719		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/12/2025		622,321	267.34		22,466		21,911		18,390			(644)		4,346		0001
Purchased Call/S&P 500 INDEX/SPXA05ESW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024		1,020,726	3823	42,536			36,751		49,871			(5,244)		6,705		0001
Purchased Call/S&P 500 INDEX/SPXB17YSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/06/2024		1,447,948	4918	91,411			66,251		36,762			(11,348)		8,683		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/10/2025		2,559,868	267.34	79,006			77,124		75,549			(2,056)		17,851		0001
Purchased Call/S&P 500 INDEX/SPX8214$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2022	09/20/2024		1,370,648	3905	52,011			38,437		63,960			(6,412)		8,328		0001
Purchased Call/S&P 500 INDEX/SPX8219SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023		1,559,000	3924.84	31,336			20,020		45,147			(7,748)		6,201		0001
Purchased Call/Shiller Barclays Global Index/SBG017XS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/18/2025		379,896	269.38		13,676		12,961		9,872			(785)		2,612		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2023	01/31/2025		939,903	268.3		33,951		31,430		25,503			(2,639)		6,377		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05D$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2022	12/06/2024		2,350,798	3957	372,404			316,338		363,621			(46,039)		15,270		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/06/2024		1,765,124	3951	314,828			228,174		253,576			(39,082)		10,585		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/03/2025		2,531,485	271.08	73,264			71,216		60,513			(2,228)		17,566		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/20/2023	03/17/2025		1,591,930	258.72	58,727			57,893		72,668			(961)		11,156		0001
Purchased Call/S&P 500 INDEX/SPX821A$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		2,544,000	4026.12	63,854			42,037		70,293			(15,788)		10,271		0001
Purchased Call/S&P 500 INDEX/SPX821D$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023		1,432,185	3902	62,273			44,629		79,782			(15,397)		6,032		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/03/2022	10/31/2024		1,705,951	4454	57,906			46,309		80,654			(7,159)		10,752		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	05/01/2024		931,164	263.52	34,826			18,918		25,760			(4,276)		4,856		0001
Purchased Call/S&P 500 INDEX/SPXB00W$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/03/2021	09/06/2023		1,555,000	5046.12	75,418			16,368		1,054			(9,260)		5,132		0001
Purchased Call/S&P 500 INDEX/SPX715J$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/11/2021	10/11/2023		1,514,000	4832.63	84,633			22,437		5,229			(10,434)		5,519		0001
Purchased Call/S&P 500 INDEX/SPX821G$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/23/2023	01/23/2024		3,520,000	4019.81	94,688			77,472		101,229			(17,381)		15,903		0001
Purchased Call/S&P 500 INDEX/SPX721U$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023		4,338,000	100	40,343			8,541					(9,975)		9,962		0001
Purchased Call/S&P 500 INDEX/SPX721W$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023		2,310,000	3825.33	24,486			6,139		41,371			(6,054)		5,767		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2023	03/06/2025		4,036,508	271.21	132,089			128,016		95,997			(4,263)		28,069		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2022	10/11/2024		1,299,251	257.41	47,348			36,700		58,499			(5,885)		8,047		0001
Purchased Call/S&P 500 INDEX/SPX821F$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024		6,238,000	100	63,004			49,292		21,317			(13,809)		27,561		0001
Purchased Call/S&P 500 INDEX/SPX715J$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2022	08/02/2024		1,327,983	4150	58,320			39,336		59,756			(7,200)		7,693		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/09/2024		1,559,344	258.33	56,604			43,308		66,882			(6,950)		9,640		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/02/2024		2,553,714	264	96,436			52,663		68,486			(11,901)		13,333		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024		160,437	1075.45	13,541			14,373		14,373	832				793		0001
Purchased Call/S&P 500 INDEX/SPX150J$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/21/2022	04/20/2023		1,511,338	256	31,481			1,661		1,573			(7,784)		1,769		0001
Purchased Call/S&P 500 INDEX/SPX150K$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/22/2022	04/21/2023		1,670,320	262	16,641			924		3,100			(4,114)		2,003		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017PS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/29/2024		3,222,045	263.52	122,163			66,372		88,889			(15,115)		16,759		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/14/2024		1,737,919	257.47	63,646			49,384		78,165			(7,872)		10,792		0001
Purchased Call/S&P 500 INDEX/SPX821AS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023		1,989,000	4003.58	30,233			19,626		34,362			(7,455)		7,997		0001
Purchased Call/S&P 500 INDEX/SPX821AS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		4,206,000	100	42,060			27,690		9,196			(10,399)		16,982		0001
Purchased Call/S&P 500 INDEX/SPX821AS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/28/2023		2,358,000	100	42,680			28,336		12,104			(10,524)		9,600		0001
Purchased Call/S&P 500 INDEX/SPX821CS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023		5,519,000	100	53,534			37,325		13,378			(13,237)		22,929		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/18/2024		1,389,580	257.75	52,221			40,979		61,730			(6,483)		8,660		0001
Purchased Call/S&P 500 INDEX/SPXC000S3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/20/2021	09/20/2023		2,113,000	5050.61	85,577			20,219		1,895			(10,551)		7,274		0001
Purchased Call/S&P 500 INDEX/SPXA05FS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023		2,039,000	3822.39	121,524			159,292		159,292	36,039				8,703		0001
Purchased Call/S&P 500 INDEX/SPXC00V5X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	01/10/2024		1,556,000	5424.07	68,308			26,648		1,085			(8,422)		6,875		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000AS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2023	03/20/2024		1,596,598	4012	108,873			106,174		129,785			(2,983)		7,873		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/24/2022	08/22/2023		1,522,855	3997	85,378			33,820		80,351			(21,168)		4,783		0001
Purchased Call/Nasdaq FC Index/NFC1618SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2022	10/20/2023		7,203,048	217.65	290,666			163,816		611,932			(72,276)		26,859		0001
Purchased Call/S&P 500 INDEX/SPXA05DSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023		5,980,000	3934.38	71,162			49,616		82,920			(17,595)		24,844		0001
Purchased Call/S&P 500 INDEX/SPXA05ES0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023		5,059,000	3878.44	59,190			43,047		71,944			(14,595)		21,553		0001
Purchased Call/S&P 500 INDEX/SPXA05FS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/28/2022	12/26/2023		2,022,375	3845	66,734			49,727		86,791			(16,546)		8,697		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2022	10/16/2023		2,404,240	3583	154,109			86,196		202,462			(38,960)		8,876		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/18/2024		2,099,943	3675	403,962			316,241		445,518			(50,147)		13,086		0001
Purchased Call/S&P 500 INDEX/SPX8219S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/11/2022	11/10/2023		1,143,000	100	28,004			17,347		34,148			(6,924)		4,477		0001
Purchased Call/S&P 500 INDEX/SPX821CSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023		3,789,000	3995.32	67,823			48,018		76,574			(16,724)		15,928		0001
Purchased Call/S&P 500 INDEX/SPX821HST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024		1,834,000	100		68,041		57,170		58,117			(10,998)		8,396		0001
Purchased Call/S&P 500 INDEX/SPX821DS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/14/2023		2,608,944	3995	72,085			51,604		92,895			(17,872)		10,967		0001
Purchased Call/S&P 500 INDEX/SPX721NS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/24/2023		2,148,000	4271.78	31,576			2,001		4,262			(7,743)		2,754		0001
Purchased Call/S&P 500 INDEX/SPX7210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/24/2023		7,675,000	4271.78	178,828			11,331		17,614			(43,854)		9,840		0001
Purchased Call/S&P 500 INDEX/SPXA055SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/02/2022	07/25/2023		2,296,800	3967	117,045			37,916		118,825			(29,507)		6,474		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715U$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/05/2022	08/04/2023		1,527,000	4145.19	32,372			11,240		826			(8,004)		4,486		0001
Purchased Call/S&P 500 INDEX/SPX821B$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2022	12/04/2023		3,603,455	4072	183,230			125,368		209,392			(45,429)		14,851		0001
Purchased Call/S&P 500 INDEX/SPX821C$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023		815,000	11243.7	17,441			12,499		28,479			(4,312)		3,433		0001
Purchased Call/S&P 500 INDEX/SPX715J$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/15/2021	10/13/2023		2,686,000	4448.12	293,311			79,000		54,573			(36,261)		9,841		0001
Purchased Call/S&P 500 INDEX/SPX8219$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023		2,104,000	100	30,508			19,491		14,872			(7,543)		8,369		0001
Purchased Call/S&P 500 INDEX/SPX6210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2021	05/06/2025		1,724,983	5784	39,382			20,762		13,500			(2,436)		12,503		0001
Purchased Call/S&P 500 INDEX/SPX161V$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2023		5,694,000	100	60,356			22,779					(14,882)		17,506		0001
Purchased Call/S&P 500 INDEX/SPX1500$D	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/01/2022	06/30/2023		3,876,000	242.29	158,916			39,840		206,849			(39,292)		9,677		0001
Purchased Call/S&P 500 INDEX/SPXA05D$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023		2,865,000	3963.51	56,441			39,243		65,306			(13,917)		11,903		0001
Purchased Call/S&P 500 INDEX/SPXD006$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/22/2022	02/22/2024		1,319,000	4304.76	168,568			75,784		75,784	10,291				6,252		0001
Purchased Call/S&P 500 INDEX/SPX917D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2019	01/22/2024		1,474,439	3350	91,872			14,942		505,823			(4,533)		6,650		0001
Purchased Call/S&P 500 INDEX/SPXC00F$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/10/2021	11/07/2023		1,742,966	5546	50,938			15,521		427			(6,306)		6,781		0001
Purchased Call/S&P 500 INDEX/SPX715X$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/21/2022	09/19/2023		2,988,500	3891	127,665			60,473		162,617			(31,652)		10,257		0001
Purchased Call/S&P 500 INDEX/SPX721W$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023		5,101,000	3845.08	112,732			29,813		156,775			(27,797)		13,148		0001
Purchased Call/S&P 500 INDEX/SPX721X$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023		2,091,000	3854.43	29,065			8,087		39,006			(7,167)		5,527		0001
Purchased Call/S&P 500 INDEX/SPX721X$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023		5,512,000	3818.8	124,020			34,849		171,646			(30,580)		14,640		0001
Purchased Call/S&P 500 INDEX/SPX161T$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/23/2022	06/23/2023		1,963,000	100	21,986			5,055					(5,421)		4,709		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/08/2024		2,221,212	229.71	76,751			49,374		73,974			(9,531)		12,535		0001
Purchased Call/S&P 500 INDEX/SPX7213$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2021	10/04/2023		1,623,000	4255.74	188,755			48,226		64,935			(23,271)		5,808		0001
Purchased Call/S&P 500 INDEX/SPX7219$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/15/2021	12/15/2023		3,002,000	4672.64	367,745			130,327		37,472			(45,338)		12,644		0001
Purchased Call/S&P 500 INDEX/SPX821I$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/30/2024		2,414,680	4018	126,973			106,629		130,833			(20,581)		11,037		0001
Purchased Call/S&P 500 INDEX/SPX161V$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2022	08/11/2023		5,504,000	100	57,242			20,930					(14,114)		16,612		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2022	10/13/2023		1,890,015	4069	65,512			36,189		102,418			(16,516)		6,925		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/15/2024		1,359,708	264.11	51,185			28,793		36,759			(6,287)		7,214		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024		540,682	259.21	19,573			15,513		22,402			(2,406)		3,402		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2022	05/10/2024		1,023,201	262.13	39,708			22,391		31,306			(4,956)		5,396		0001
Purchased Call/S&P 500 INDEX/SPXC0OKS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/24/2021	11/17/2023		2,055,354	.5165	128,702			41,228		2,381			(16,021)		8,176		0001
Purchased Call/S&P 500 INDEX/SPXA05FS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/06/2023	01/08/2025		1,844,000	4602.04	123,732			109,984		126,867			(14,179)		12,294		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/17/2022	06/15/2023		1,325,736	.3810	68,142			14,276		117,648			(16,895)		3,025		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2022	10/28/2024		3,615,885	259.21	139,791			112,139		149,678			(17,448)		22,731		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005AST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/26/2023	01/25/2024		1,734,076	.3977	119,442			99,203		138,032			(21,001)		7,861		0001
Purchased Call/S&P 500 INDEX/SPX8150SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2023	01/09/2024		1,611,325	.3892	81,434			63,662		97,509			(17,898)		7,107		0001
Purchased Call/S&P 500 INDEX/SPX821KS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	12/17/2025		2,005,000	.6600	12,335			11,903		7,742			(444)		16,527		0001
Purchased Call/S&P 500 INDEX/SPXB17YSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2022	09/13/2024		1,243,829	.3924	45,236			33,223		54,478			(5,615)		7,508		0001
Purchased Call/S&P 500 INDEX/SPX721ZSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023		1,773,000	3961.63	34,751			10,913		42,830			(8,522)		4,976		0001
Purchased Call/S&P 500 INDEX/SPXB178SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2020	10/21/2024		1,423,192	.4763	45,542			17,822		67,373			(2,815)		8,893		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027		28,501,000	4696.56	5,931,058			3,828,226		3,828,226	343,694				309,977		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2021	08/25/2023		2,594,273	249.76	102,822			20,714		146,354			(12,701)		8,232		0001
Purchased Call/Shiller Barclays Global Index/SBG017TST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/23/2024		159,572	257.88	5,761			4,512		7,060			(707)		999		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/14/2024		1,892,849	264.11	71,038			39,913		51,100			(8,736)		10,031		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/31/2022	05/27/2024		2,818,610	266.95	106,271			61,928		63,773			(13,161)		15,172		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/19/2023	01/18/2024		2,117,753	.3966	145,472			117,994		171,402			(28,375)		9,487		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2022	05/09/2024		2,170,638	262.04	82,669			45,932		66,767			(10,200)		11,432		0001
Purchased Call/S&P 500 INDEX/SPX821HSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024		3,522,000	4017.77	60,226			50,437		63,499			(9,900)		16,098		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/12/2022	12/07/2023		1,656,085	.3915	116,926			81,652		143,656			(29,231)		6,867		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/23/2022	12/22/2023		1,707,144	.3871	115,277			85,093		169,141			(28,503)		7,287		0001
Purchased Call/S&P 500 INDEX/SPX8150$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2022	04/27/2023		3,880,000	.4200	50,260			10,800		33,171			(35,900)		5,276		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821I$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024		2,110,000	.4164		55,915		48,059		52,369			(7,966)		9,770		0001
Purchased Call/S&P 500 INDEX/SPX8150$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2022	12/21/2023		3,036,819	.3878	130,354			96,127		168,119			(32,319)		12,938		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/13/2023	01/11/2024		1,791,631	.3946		120,651		96,049		151,101			(25,593)		7,930		0001
Purchased Call/S&P 500 INDEX/SPX715Z$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2022	11/27/2023		2,073,452	.4026	119,629			79,532		133,250			(29,660)		8,424		0001
Purchased Call/S&P 500 INDEX/SPX715Z$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2022	10/27/2023		1,940,000	.4250	79,750			54,828		96,395			(23,228)		7,358		0001
Purchased Call/S&P 500 INDEX/SPX8150$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024		2,468,000	3999.09		94,524		75,304		104,709			(19,996)		10,942		0001
Purchased Call/S&P 500 INDEX/SPXB17W$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	05/04/2023		6,711,000	4300.17	79,861			7,260		15,932			(19,692)		10,241		0001
Purchased Call/S&P 500 INDEX/SPXB17N$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2023		1,290,000	5056.56	60,630			13,242		948			(7,475)		4,270		0001
Purchased Call/S&P 500 INDEX/SPX8150$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2022	05/12/2023		3,880,000	.4250	51,220			15,441		36,219			(32,694)		6,581		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2022	08/25/2023		14,164,000	4057.66	324,356			131,544		344,058			(80,198)		44,944		0001
Purchased Call/S&P 500 INDEX/SPX715W$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2022	09/08/2023		1,777,000	4270.73	31,808			14,137		339			(7,865)		5,901		0001
Purchased Call/S&P 500 INDEX/SPXB17W$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/31/2024		1,296,175	.4141	50,550			29,580		53,160			(6,232)		7,010		0001
Purchased Call/S&P 500 INDEX/SPX715Z$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2022	11/27/2023		2,387,489	.4026	72,257			48,038		82,322			(17,915)		9,700		0001
Purchased Call/S&P 500 INDEX/SPX721Z$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023		5,472,000	3961.63	123,667			38,838		151,481			(30,327)		15,357		0001
Purchased Call/S&P 500 INDEX/SPX721Z$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2022	07/17/2023		2,476,286	.3863	126,912			38,252		155,018			(31,995)		6,735		0001
Purchased Call/S&P 500 INDEX/SPX8153$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/01/2024		2,186,000	4109.31		49,185		49,185		49,758					10,960		0001
Purchased Call/S&P 500 INDEX/SPX821C$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2022	12/13/2023		3,206,000	100	31,098			21,932		3,156			(7,668)		13,451		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2022	10/16/2023		2,049,516	.3583	94,963			53,115		124,007			(24,008)		7,567		0001
Purchased Call/S&P 500 INDEX/SPX821F$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2025		1,591,000	4812.37		78,595		69,863		75,291			(9,007)		10,608		0001
Purchased Call/S&P 500 INDEX/SPXA056$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/02/2022	09/01/2023		1,861,000	252.57	45,408			19,352		50,567			(11,227)		6,044		0001
Purchased Call/S&P 500 INDEX/SPX821K$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/25/2025		2,508,000	3900.56		402,032		384,361		432,676			(19,223)		17,329		0001
Purchased Call/S&P 500 INDEX/SPX721E$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2024		1,579,000	5323.98	58,739			24,528		2,296			(7,222)		7,217		0001
Purchased Call/S&P 500 INDEX/SPX821D$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/21/2022	12/21/2023		2,328,000	100	37,481			27,259		70,106			(9,242)		9,918		0001
Purchased Call/S&P 500 INDEX/SPX821A$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2023		2,645,000	3877.89	50,255			24,505		93,794			(12,324)		9,235		0001
Purchased Call/S&P 500 INDEX/SPX821B$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023		1,518,000	3719.89	16,698			9,991		27,331			(4,117)		5,852		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2022	09/11/2024		392,391	262.99	14,440			10,478		12,772			(1,773)		2,364		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG0170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/16/2024		902,772	264.72	34,035			17,788		22,576			(4,179)		4,618		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0176S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024		13,330	1075.45		846		828		828	(19)				66		0001
Purchased Call/S&P 500 INDEX/SPX150J$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/18/2022	04/13/2023		2,141,021	249	74,449			2,496		31,223			(18,612)		2,020		0001
Purchased Call/S&P 500 INDEX/SPX715Z$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/20/2023		2,773,000	3965.34	95,669			61,407		110,384			(23,461)		11,101		0001
Purchased Call/S&P 500 INDEX/SPX721C$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/19/2022	01/12/2024		1,385,985	4698	46,061			18,271		12,708			(5,734)		6,145		0001
Purchased Call/S&P 500 INDEX/SPXA05ES$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/14/2022	12/12/2023		2,585,883	3991	154,587			109,196		166,954			(38,327)		10,828		0001
Purchased Call/S&P 500 INDEX/SPXC00C$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/03/2021	10/27/2023		1,481,404	5245	70,194			20,348		917			(8,738)		5,618		0001
Purchased Call/S&P 500 INDEX/SPX821I$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/06/2023	01/31/2025		1,506,334	5255	37,201			34,526		28,577			(2,720)		10,219		0001
Purchased Call/S&P 500 INDEX/SPX8211$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2023	02/06/2025		1,452,306	4077	215,958			200,829		200,159			(15,383)		9,897		0001
Purchased Call/S&P 500 INDEX/SPX821D$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		2,998,000	3844.82	47,368			34,966		59,212			(11,712)		12,797		0001
Purchased Call/S&P 500 INDEX/SPX821E$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023		7,035,000	3849.28	158,991			120,127		199,269			(39,203)		30,421		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2021	08/23/2023		2,580,511	248.92	105,408			20,891		153,636			(13,019)		8,132		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/07/2023		720,129	257.92	27,724			8,409		24,096			(3,426)		2,802		0001
Purchased Call/S&P 500 INDEX/SPX821F$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	12/28/2023		1,883,557	3805	82,700			62,778		106,775			(20,041)		8,130		0001
Purchased Call/S&P 500 INDEX/SPX821G$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024		2,195,000	3999.09	47,851			38,121		54,945			(10,122)		9,732		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2021	09/01/2023		660,459	251.23	26,605			5,622		33,887			(3,285)		2,145		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023		144,678	257.54	5,642			1,754		5,017			(695)		570		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2021	12/01/2023		4,612,718	247.63	197,225			66,822		304,932			(24,519)		18,896		0001
Purchased Call/S&P 500 INDEX/SPX821K$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024		1,765,000	3991.05	21,004			18,921		23,356			(2,129)		8,366		0001
Purchased Call/S&P 500 INDEX/SPXB17X$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/09/2024		1,584,028	4172	263,308			181,138		159,014			(32,777)		9,242		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024		1,350,000	4098.18	208,440			145,822		154,836			(25,663)		7,987		0001
Purchased Call/S&P 500 INDEX/SPX821J$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024		3,765,000	4136.13	47,439			41,689		45,992			(5,849)		17,626		0001
Purchased Call/S&P 500 INDEX/SPX8150$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2023	01/08/2024		4,510,503	3895	266,456			208,146		320,585			(58,723)		19,858		0001
Purchased Call/S&P 500 INDEX/SPX8150$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/20/2023	01/18/2024		3,201,542	3928	194,304			158,041		219,016			(37,469)		14,342		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821JS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/15/2023	02/14/2024		1,534,675	.4137		18,565		16,360		16,093			(2,244)		7,185		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2021	09/08/2023		602,207	252.16	23,290			5,361		29,088			(2,999)		2,000		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2021	09/15/2023		2,333,652	253.14	89,510			20,635		105,647			(11,060)		7,916		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023		927,449	253.61	36,449			9,262		41,178			(4,481)		3,310		0001
Purchased Call/S&P 500 INDEX/SPXC00C9E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/03/2021	10/27/2023		1,473,988	.5096	88,789			25,738		1,806			(11,053)		5,590		0001
Purchased Call/S&P 500 INDEX/SPX821JS$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024		4,264,000	4079.09		129,199		115,524		131,882			(14,908)		20,025		0001
Purchased Call/S&P 500 INDEX/SPXB17YS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/23/2023		2,012,000	4128.73	56,940			22,588		53,425			(14,040)		6,341		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2021	09/21/2023		722,110	250.08	31,961			7,629		40,367			(3,958)		2,493		0001
Purchased Call/S&P 500 INDEX/SPXB17YS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2024		1,510,000	5239.93	65,232			45,457		14,235			(8,009)		8,916		0001
Purchased Call/S&P 500 INDEX/SPX721D$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/26/2024		2,205,000	4271.56	293,927			121,625		126,670			(36,287)		10,012		0001
Purchased Call/S&P 500 INDEX/SPX821LSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2023	03/13/2025		1,499,122	.3850		224,305		219,375		279,665			(5,224)		10,476		0001
Purchased Call/S&P 500 INDEX/SPX821JSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024		4,143,000	4136.13		101,504		89,200		97,754			(12,514)		19,396		0001
Purchased Call/S&P 500 INDEX/SPXA056SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2023		6,742,000	3924.26	78,207			33,825		96,843			(19,127)		22,179		0001
Purchased Call/S&P 500 INDEX/SPX721ESS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2022	02/02/2024		1,618,000	4477.44	72,001			30,489		39,764			(8,889)		7,432		0001
Purchased Call/S&P 500 INDEX/SPX9055$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026		5,815,000	3702.25	1,049,608			1,623,052		1,623,052	171,339				55,875		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/08/2024		2,480,478	261.93	92,746			75,264		89,493			(11,483)		15,742		0001
Purchased Call/S&P 500 INDEX/SPXB17XSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/26/2023		2,278,130	.3921	110,837			35,814		121,238			(27,480)		6,449		0001
Purchased Call/S&P 500 INDEX/SPXA055$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2023		3,792,000	4145.19	101,626			35,835		89,776			(24,922)		11,272		0001
Purchased Call/S&P 500 INDEX/SPXA056S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/12/2022	08/14/2023		2,301,000	4280.15	77,084			28,667		44,207			(18,903)		7,023		0001
Purchased Call/S&P 500 INDEX/SPXB17YS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/10/2023		1,924,080	.4210	83,096			31,102		58,141			(21,246)		5,785		0001
Purchased Call/S&P 500 INDEX/SPX715YSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2022	11/10/2023		2,426,000	3992.93	26,929			16,681		31,722			(6,658)		9,503		0001
Purchased Call/S&P 500 INDEX/SPX821HSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		1,065,000	100		38,234		31,861		28,963			(6,617)		4,836		0001
Purchased Call/S&P 500 INDEX/SPX8213$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		2,137,000	4057.66	40,389			16,380		43,342			(9,986)		6,781		0001
Purchased Call/S&P 500 INDEX/SPX8216S$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	10/16/2023		1,440,000	105	22,320			12,175		39,100			(5,474)		5,316		0001
Purchased Call/S&P 500 INDEX/SPXB17DSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2021	01/07/2025		7,580,000	.4250	752,580			336,503		897,134			(46,744)		50,499		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8152S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/13/2024		3,016,084	4137		166,030		146,253		154,414			(20,125)		14,098		0001
Purchased Call/Shiller Barclays Global Index/SBG017J5E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/05/2023		468,952	255.15	18,181			4,703		18,655			(2,255)		1,683		0001
Purchased Call/Shiller Barclays Global Index/SBG017J5U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/20/2023		246,185	257.02	9,032			2,517		8,640			(1,115)		918		0001
Purchased Call/Shiller Barclays Global Index/SBG017K5B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2021	11/03/2023		565,913	257.92	21,692			6,495		18,848			(2,694)		2,182		0001
Purchased Call/S&P 500 INDEX/SPX8151SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/06/2024		1,656,765	4111		103,124		88,841		96,850			(14,488)		7,659		0001
Purchased Call/S&P 500 INDEX/SPX8218S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/28/2022	10/27/2023		1,291,000	100	34,470			20,012		44,745			(8,523)		4,896		0001
Purchased Call/S&P 500 INDEX/SPX905Y1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/11/2022	03/11/2024		2,801,000	4171.1	387,378			183,832		223,226			(47,694)		13,636		0001
Purchased Call/S&P 500 INDEX/SPXD005S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/15/2022	02/15/2024		1,524,000	5181.52	76,048			33,428		4,852			(9,376)		7,146		0001
Purchased Call/S&P 500 INDEX/SPXA05BSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/11/2022	11/08/2024		1,118,978	3755	66,704			54,082		75,709			(8,246)		7,101		0001
Purchased Call/S&P 500 INDEX/SPX8151S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/25/2023	01/24/2024		1,824,168	4018		72,499		59,682		76,987			(12,946)		8,255		0001
Purchased Call/S&P 500 INDEX/SPX8151SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/01/2024		3,072,931	4119		184,769		157,491		171,444			(28,504)		14,091		0001
Purchased Call/S&P 500 INDEX/SPX8152SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/14/2023	03/12/2024		2,672,220	3862		152,178		145,452		179,547			(7,107)		13,027		0001
Purchased Call/S&P 500 INDEX/SPX821LSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2023	08/21/2023		1,950,000	4250		32,300		28,847		68,064			(3,611)		6,103		0001
Purchased Call/S&P 500 INDEX/SPX821LSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024		2,180,000	3919.29		30,956		29,595		35,136			(1,438)		10,658		0001
Purchased Call/S&P 500 INDEX/SPX821NS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2024		2,481,000	4027.81		77,159		76,947		81,933			(423)		12,371		0001
Purchased Call/S&P 500 INDEX/SPX161XSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/12/2022	10/12/2023		4,423,000	100	37,596			20,092		14,113			(9,270)		16,164		0001
Purchased Call/S&P 500 INDEX/SPX821GSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		2,266,000	3972.61		50,305		40,943		58,602			(9,674)		10,169		0001
Purchased Call/S&P 500 INDEX/SPX715DS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2021	05/05/2023		2,243,605	4864	76,496			3,597		100			(9,496)		3,474		0001
Purchased Call/S&P 500 INDEX/SPXA05ES1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/12/2022	12/06/2024		1,613,944	5070	66,742			56,773		45,110			(8,285)		10,483		0001
Purchased Call/S&P 500 INDEX/SPXB17YSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/13/2024		1,677,669	3998	241,269			176,708		228,792			(29,786)		10,127		0001
Purchased Call/S&P 500 INDEX/SPXA057SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/08/2022	09/06/2023		2,006,456	3919	96,952			42,670		112,484			(24,038)		6,621		0001
Purchased Call/S&P 500 INDEX/SPXB17XSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2022	08/11/2023		14,499,000	4280.15	332,027			121,743		224,271			(82,095)		43,761		0001
Purchased Call/S&P 500 INDEX/SPXB17XSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2022	08/09/2023		2,757,932	4122	147,407			54,440		108,598			(37,266)		8,261		0001
Purchased Call/S&P 500 INDEX/SPX821GSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/17/2024		2,364,302	3987		115,659		94,013		131,673			(22,365)		10,573		0001
Purchased Call/S&P 500 INDEX/SPXA05FSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/10/2023	01/08/2029		2,496,746	3895	666,428			725,789		725,789	59,361				30,015		0001
Purchased Call/S&P 500 INDEX/SPX821KSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024		656,000	11969.7		14,694		13,388		19,751			(1,413)		3,114		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8153\$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/27/2024		1,992,743	3978		94,168		93,649		104,594			(774)		9,923		0001
Purchased Call/S&P 500 INDEX/SPX821I\$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024		2,582,000	4164		84,173		72,347		78,470			(11,992)		11,955		0001
Purchased Call/S&P 500 INDEX/SPX821JS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024		2,026,000	4090.46		52,068		45,415		52,496			(7,009)		9,411		0001
Purchased Call/S&P 500 INDEX/SPXA05FSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/04/2023	01/02/2024		2,203,873	3840		64,483		49,300		80,901			(15,277)		9,600		0001
Purchased Call/S&P 500 INDEX/SPX821JSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/13/2023	02/08/2024		1,713,030	4118		59,243		51,796		56,922			(7,570)		7,944		0001
Purchased Call/S&P 500 INDEX/SPX821MS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024		2,705,000	3891.93		68,166		65,357		78,495			(2,980)		13,244		0001
Purchased Call/S&P 500 INDEX/SPX161ZS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023		6,004,000	100	52,835			32,728		10,673			(13,064)		23,517		0001
Purchased Call/S&P 500 INDEX/SPX8211ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024		1,486,000	4117.86		17,832		15,376		16,449			(2,492)		6,891		0001
Purchased Call/S&P 500 INDEX/SPX821AS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/20/2023		2,097,665	3965	128,134			82,931		142,751			(31,769)		8,398		0001
Purchased Call/S&P 500 INDEX/SPX8219SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023		1,232,000	3949.94	14,045			9,054		17,262			(3,463)		4,943		0001
Purchased Call/Shiller Barclays Global Index/SBG017H8Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/19/2021	08/16/2023		2,406,485	251.27	89,495			16,874		122,111			(11,051)		7,399		0001
Purchased Call/S&P 500 INDEX/SPX821KSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2023	03/01/2024		1,322,000	4247.92		23,399		21,774		24,739			(1,800)		6,342		0001
Purchased Call/S&P 500 INDEX/SPX715KSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2021	11/01/2023		2,268,000	5418.29	75,978			22,334		1,557			(9,367)		8,703		0001
Purchased Call/S&P 500 INDEX/SPX1500SX	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/18/2022	07/18/2023		2,255,000	242.5	96,063			28,581		124,108			(23,687)		6,161		0001
Purchased Call/S&P 500 INDEX/SPX721USG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023		2,959,000	240.58	125,462			26,560		175,063			(31,021)		6,795		0001
Purchased Call/S&P 500 INDEX/SPX721USI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023		1,723,000	249.6	35,494			7,514		42,898			(8,776)		3,957		0001
Purchased Call/S&P 500 INDEX/SPX721PSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2022	05/05/2023		1,168,000	100	29,200			2,750					(7,200)		1,808		0001
Purchased Call/S&P 500 INDEX/SPX721RSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2022	05/19/2023		1,889,645	3641	41,058			5,520		71,545			(10,293)		3,462		0001
Purchased Call/S&P 500 INDEX/SPX9055S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/03/2020	12/02/2024		2,129,000	4702.57	100,702			42,259		123,554			(6,208)		13,784		0001
Purchased Call/S&P 500 INDEX/SPXC00SSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/23/2021	12/22/2023		1,505,000	4584.02	199,262			72,834		27,567			(24,600)		6,424		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/25/2022	10/23/2023		1,711,254	3753	79,654			45,233		105,067			(19,749)		6,428		0001
Purchased Call/S&P 500 INDEX/SPX821HSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		3,467,607	4060		182,312		151,927		183,900			(31,554)		15,745		0001
Purchased Call/S&P 500 INDEX/SPX821DSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/21/2022	12/19/2023		1,123,000	100	30,096			21,843		37,596			(7,462)		4,766		0001
Purchased Call/S&P 500 INDEX/SPX821ES9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2022	12/26/2023		2,610,633	3845	148,606			110,734		199,533			(36,844)		11,227		0001
Purchased Call/S&P 500 INDEX/SPX8211S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024		7,598,000	4119.21		96,495		81,343		93,889			(15,333)		34,841		0001
Purchased Call/S&P 500 INDEX/SPX8211SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024		3,567,025	4077		183,943		154,979		178,285			(29,310)		16,330		0001
Purchased Call/S&P 500 INDEX/SPX161VSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		5,102,000	100	53,061			20,487					(13,119)		15,799		0001
Purchased Call/S&P 500 INDEX/SPX161YSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2023		4,085,000	100	35,948			21,093		2,215			(8,864)		15,639		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161ZST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2022	12/01/2023		3,860,000	100	37,828			25,639		1,459			(9,353)		15,812		0001
Purchased Call/S&P 500 INDEX/SPX161XSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/10/2022	10/10/2023		6,980,000	100	59,330			31,381		14,368			(14,629)		25,378		0001
Purchased Call/S&P 500 INDEX/SPX821ISY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024		1,964,000	4090.46		43,797		38,201		41,436			(5,896)		9,123		0001
Purchased Call/S&P 500 INDEX/SPX821LSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024		2,030,000	3919.29		24,157		23,095		28,713			(1,122)		9,925		0001
Purchased Call/S&P 500 INDEX/SPX721SSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2022	05/31/2024		1,476,334	5092		60,362		35,322		14,021			(7,442)		7,984		0001
Purchased Call/S&P 500 INDEX/SPX161MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	05/22/2026		4,705,000	5900	314,610			218,173		85,904			(17,098)		41,721		0001
Purchased Call/S&P 500 INDEX/SPX7150SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	02/09/2022	02/07/2024		3,064,635	4477	417,752			179,530		104,562			(51,645)		14,190		0001
Purchased Call/S&P 500 INDEX/SPX8152SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	03/09/2023	03/07/2024		1,594,548	3986		91,432		86,606		104,113			(5,526)		7,717		0001
Purchased Call/S&P 500 INDEX/SPX8152SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	03/23/2023	03/21/2024		1,801,292	4003		99,365		97,984		111,955			(2,184)		8,895		0001
Purchased Call/S&P 500 INDEX/SPX8153S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	03/28/2023	03/26/2024		2,704,244	3971		99,705		99,154		109,564			(822)		13,447		0001
Purchased Call/S&P 500 INDEX/SPX150RS3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4H0FFQ7349	09/13/2022	09/13/2023		2,875,000	244.33	138,575			62,989		159,930			(34,169)		9,694		0001
Purchased Call/S&P 500 INDEX/SPX821JSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/07/2024		1,773,864	4164		65,924		57,453		66,218			(8,923)		8,213		0001
Purchased Call/S&P 500 INDEX/SPX721USQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2022	06/18/2024		1,710,000	4723.64	61,902			37,805		59,142			(7,611)		9,441		0001
Purchased Call/S&P 500 INDEX/SPX715PSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	03/23/2022	03/22/2024		1,769,000	4445.99	234,393			114,621		76,933			(28,898)		8,748		0001
Purchased Call/S&P 500 INDEX/SPX821JST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/19/2025		2,685,000	4028.1		411,611		390,125		394,921			(23,585)		18,472		0001
Purchased Call/S&P 500 INDEX/SPX721TSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023		1,970,000	4115.77	25,610			4,797		24,537			(6,315)		4,283		0001
Purchased Call/S&P 500 INDEX/SPX721PSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2022	05/08/2023		2,997,000	4123.34	35,065			3,574		30,069			(8,599)		4,835		0001
Purchased Call/S&P 500 INDEX/SPX7210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2022	05/11/2023		2,442,000	3935.18	39,560			4,359		53,051			(9,755)		4,092		0001
Purchased Call/S&P 500 INDEX/SPXA00LSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 21GI19DL770X0HC3ZE78	02/05/2021	02/03/2025		2,025,535	4927	115,896			53,687		81,555			(7,149)		13,773		0001
Purchased Call/S&P 500 INDEX/SPX900AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	08/03/2020	04/25/2025		16,500,000	3700	1,731,050			758,087		4,116,448			(90,263)		118,732		0001
Purchased Call/S&P 500 INDEX/SPX8153SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024		1,893,071	4028		94,588		94,588		102,319			(260)		9,439		0001
Purchased Call/S&P 500 INDEX/SPXA058SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	09/21/2022	09/21/2023		8,299,000	3789.93	96,268			45,880		127,794			(23,737)		28,650		0001
Purchased Call/S&P 500 INDEX/SPXA058SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	09/29/2022	09/28/2023		1,927,176	3706	66,654			33,327		102,459			(16,480)		6,786		0001
Purchased Call/S&P 500 INDEX/SPXE004S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 21GI19DL770X0HC3ZE78	07/08/2022	07/07/2023		2,560,000	3899.38	63,488			17,106		83,468			(15,698)		6,632		0001
Purchased Call/S&P 500 INDEX/SPXA05HSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	02/07/2023	02/05/2024		2,858,308	4136		91,012		78,154		87,878			(13,037)		13,192		0001
Purchased Call/S&P 500 INDEX/SPXA05KS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	03/07/2023	03/01/2024		1,529,252	4046		76,655		71,730		84,538			(5,110)		7,336		0001
Purchased Call/S&P 500 INDEX/SPX821KSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	11/04/2025		2,005,000	6400		14,515		13,984		9,426			(545)		16,165		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017XSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	03/19/2025		2,597,394	258.72		94,805		93,374		118,666			(1,811)		18,227		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/25/2025		248,488	259.42		9,120		9,069		11,015			(87)		1,751		0001
Purchased Call/S&P 500 INDEX/SPXA05GSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/30/2023	01/30/2024		1,809,000	4017.77		48,843		40,904		51,360			(8,029)		8,268		0001
Purchased Call/S&P 500 INDEX/SPXA05JSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/02/2023	03/01/2024		2,277,000	3981.35		61,024		56,629		66,569			(4,848)		10,923		0001
Purchased Call/S&P 500 INDEX/SPX721KSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2023		4,803,000	4525.12	113,831			1,254		14			(28,068)		2,811		0001
Purchased Call/S&P 500 INDEX/SPX721SSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023		2,714,000	4101.23	35,282			5,929		34,604			(8,700)		5,593		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/19/2022	07/18/2024		5,697,069	229.37	222,594			145,698		195,975			(27,541)		32,495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/02/2023		18,327,758	275.47	413,126			71,207		53,759			(102,278)		38,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/23/2024		2,013,817	550.04	238,839			187,074		282,118			(29,325)		12,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/20/2024		3,925,797	583.44	408,283			284,340		340,217			(50,199)		23,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	07/01/2024		877,106	557.79	86,483			54,439		104,635			(10,648)		4,913		0001
Purchased Call/Citi Grandmaster Index/CGM0401SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	08/31/2023		1,269,519	328.43	33,281			6,958		5,343			(4,109)		4,110		0001
Purchased Call/Citi Grandmaster Index/CGM0401SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	09/13/2023		3,113,026	329.15	79,301			18,607		12,633			(10,115)		10,497		0001
Purchased Call/S&P 500 INDEX/SPX821LSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	07/26/2023		1,950,000	4050		62,245		54,289		115,732			(8,299)		5,520		0001
Purchased Call/S&P 500 INDEX/SPXA058S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/16/2022	09/01/2023		2,996,372	3974	101,458			44,864		130,794			(26,089)		9,731		0001
Purchased Call/S&P 500 INDEX/SPX821JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024		18,158,000	4090.46	441,239			384,859		444,668			(59,398)		84,343		0001
Purchased Call/S&P 500 INDEX/SPX821MS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024		2,551,000	3891.93	80,357			77,045		93,130			(3,513)		12,490		0001
Purchased Call/S&P 500 INDEX/SPX721USP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2022	06/18/2024		1,552,000	4468.24	84,429			51,563		98,057			(10,381)		8,568		0001
Purchased Call/S&P 500 INDEX/SPX721TSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/09/2022	06/05/2023		1,418,046	4110	28,997			5,280		26,735			(7,229)		3,015		0001
Purchased Call/S&P 500 INDEX/SPXB17Z5Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/27/2023		3,103,000	3807.3	75,093			43,475		100,996			(18,516)		11,768		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8152S$	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2023	03/15/2024		1,631,635	3960		75,862		73,748		84,827			(2,312)		7,989		0001
Purchased Call/S&P 500 INDEX/SPX821KSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024		4,187,000	3970.04		82,484		75,152		90,831			(7,931)		19,876		0001
Purchased Call/S&P 500 INDEX/SPX8153S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/26/2024		2,815,432	3971		154,130		153,278		172,416			(1,270)		14,000		0001
Purchased Call/S&P 500 INDEX/SPXA057S$	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/12/2022	09/11/2023		2,395,437	4067	88,038			39,641		88,185			(21,768)		8,028		0001
Purchased Call/S&P 500 INDEX/SPX821M$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		2,138,000	3936.97		121,225		139,930		139,930	18,706				10,572		0001
Purchased Call/S&P 500 INDEX/SPXB17YSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2022	10/13/2023		2,360,491	3372	52,276			28,395		84,186			(13,033)		8,649		0001
Purchased Call/S&P 500 INDEX/SPX721LSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023		4,015,000	4488.28	49,385			1,224					(12,111)		3,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/08/2024		58,233	558.86	6,080			3,880		6,871			(749)		329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/09/2024		64,932	557	6,909			4,413		7,823			(849)		367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/23/2024		247,508	565.81	25,097			16,513		27,211			(3,086)		1,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2022	07/26/2024		2,482,199	562.31	253,929			167,893		275,882			(31,263)		14,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2022	07/26/2024		145,793	560.61	15,177			10,035		17,110			(1,869)		839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2022	08/26/2024		218,100	568.87	23,795			16,790		23,916			(2,930)		1,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ASL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2022	08/29/2024		92,999	566.35	10,193			7,215		10,545			(1,255)		553		0001
Purchased Call/Citi Grandmaster Index/CGM0402S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2021	10/11/2023		2,285,346	328.53	61,984			16,557		12,203			(7,696)		8,331		0001
Purchased Call/Citi Grandmaster Index/CGM0402SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	10/18/2023		4,596,595	330.16	120,841			33,307		19,683			(14,938)		17,055		0001
Purchased Call/S&P 500 INDEX/SPXA05H$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/02/2023	02/01/2024		2,343,830	4119		112,770		95,855		104,399			(17,659)		10,748		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821LSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	08/08/2023		1,950,000	4150		45,795		40,463		90,404			(5,570)		5,819		0001
Purchased Call/S&P 500 INDEX/SPX7210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023		1,864,000	3930.08		34,484		3,916		46,515			(8,503)		3,162		0001
Purchased Call/S&P 500 INDEX/SPX721RS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023		4,267,000	3900.79		49,924		6,638		69,595			(12,310)		7,817		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023		1,796,000	3901.06		37,177		21,583		50,800			(9,192)		6,811		0001
Purchased Call/S&P 500 INDEX/SPXA058SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	09/23/2022	09/25/2023		6,516,000	3693.23		143,352		69,899		205,790			(35,154)		22,752		0001
Purchased Call/S&P 500 INDEX/SPX721KSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2023		2,405,000	4525.12		42,088		464		7			(10,378)		1,407		0001
Purchased Call/S&P 500 INDEX/SPX721MS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023		1,725,000	4488.28		49,508		1,227					(12,141)		1,428		0001
Purchased Call/S&P 500 INDEX/SPX821LS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2024		2,462,893	4018		162,886		137,167		157,954			(26,026)		11,257		0001
Purchased Call/S&P 500 INDEX/SPX821KSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2023	03/04/2024		878,000	12290.8		19,404		18,067		24,703			(1,480)		4,231		0001
Purchased Call/S&P 500 INDEX/SPXA05JSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024		2,185,761	3981		136,657		127,521		141,906			(9,464)		10,486		0001
Purchased Call/S&P 500 INDEX/SPXE004S3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770XOHC3ZE78	07/08/2022	07/07/2023		3,222,000	3899.38		85,705		23,093		112,590			(21,191)		8,348		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023		1,741,000	3787.37		111,772		54,023		188,439			(27,636)		6,028		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	10/05/2022	09/29/2023		1,700,511	4051		58,030		29,421		93,979			(14,548)		6,004		0001
Purchased Call/S&P 500 INDEX/SPX821ASA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/23/2022	11/24/2023		1,296,000	4027.26		14,256		9,359		14,733			(3,506)		5,233		0001
Purchased Call/S&P 500 INDEX/SPX821HSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		1,502,000	4070.56		18,174		15,145		17,684			(3,146)		6,820		0001
Purchased Call/S&P 500 INDEX/SPX821NS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/29/2023	03/28/2024		2,300,000	4027.81		81,420		81,196		86,572			(446)		11,468		0001
Purchased Call/S&P 500 INDEX/SPX821LS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024		1,665,000	100		43,956		37,054		25,786			(6,985)		7,635		0001
Purchased Call/S&P 500 INDEX/SPX9171S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	07/27/2018	07/25/2023		1,660,838	3574		115,901		7,323		351,526			(5,719)		4,681		0001
Purchased Call/S&P 500 INDEX/SPX821BSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		2,361,000	3977.9		48,164		32,645		65,703			(11,909)		9,672		0001
Purchased Call/S&P 500 INDEX/SPXA05GSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	01/30/2023	01/29/2025		1,501,339	4789		70,976		65,224		74,213			(5,834)		10,170		0001
Purchased Call/S&P 500 INDEX/SPX161USV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2023		4,387,000	100		44,747		15,779					(10,973)		13,040		0001
Purchased Call/S&P 500 INDEX/SPX161XS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023		3,065,000	100		41,991		20,295		37,669			(10,382)		10,611		0001
Purchased Call/S&P 500 INDEX/SPX821LS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024		2,119,000	3992.01		133,709		147,462		147,462	13,753				10,271		0001
Purchased Call/S&P 500 INDEX/SPX721LSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2022	04/04/2023		3,394,396	4581		88,409		735		7			(21,920)		1,777		0001
Purchased Call/S&P 500 INDEX/SPX721MSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2022	04/14/2023		2,767,000	4392.59		75,816		2,730		237			(18,694)		2,710		0001
Purchased Call/S&P 500 INDEX/SPX721SSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2022	06/02/2023		1,462,000	100		36,404		6,252					(8,976)		3,037		0001
Purchased Call/S&P 500 INDEX/SPX721TSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023		4,546,000	4115.77		101,830		19,076		90,272			(25,109)		9,883		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721LS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2022	04/03/2023		1,741,064	4546	31,950			177		2			(7,921)		789		0001
Purchased Call/S&P 500 INDEX/SPX721MSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/14/2023		2,129,000	4392.59	35,341			1,273		176			(8,714)		2,085		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027		15,990,000	4246.44	3,090,867			2,958,935		2,958,935	265,495				164,436		0001
Purchased Call/S&P 500 INDEX/SPX821KSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024		2,563,000	3970.04	94,575			86,168		104,765			(9,094)		12,167		0001
Purchased Call/S&P 500 INDEX/SPX821KSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024		3,048,000	3970.04	77,419			70,537		85,549			(7,444)		14,469		0001
Purchased Call/S&P 500 INDEX/SPX621DSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/29/2020	04/11/2025		9,060,000	3200	1,248,840			521,641		3,598,044			(63,215)		64,588		0001
Purchased Call/S&P 500 INDEX/SPX821LSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2023	09/14/2023		1,950,000	4100	69,135			62,713		122,659			(6,727)		6,595		0001
Purchased Call/S&P 500 INDEX/SPX821MS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024		2,112,000	3891.93	58,925			56,497		68,210			(2,576)		10,341		0001
Purchased Call/S&P 500 INDEX/SPX721VSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023		2,719,000	3821.55	35,075			8,503		49,127			(8,649)		6,713		0001
Purchased Call/Nasdaq FC Index/NFC1618SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2022	10/22/2024		1,957,720	219.63	89,936			70,438		160,832			(11,064)		12,243		0001
Purchased Call/S&P 500 INDEX/SPX161ZSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2023		7,741,000	100	81,281			53,206		14,490			(20,097)		31,123		0001
Purchased Call/S&P 500 INDEX/SPX715LSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2021	11/14/2023		1,484,000	5384.81	60,844			18,972		1,203			(7,481)		5,864		0001
Purchased Call/Shiller Barclays Global Index/SBG017US8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024		2,751,930	261.64	95,048			77,025		100,866			(11,731)		17,464		0001
Purchased Call/S&P 500 INDEX/SPX7210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028		2,997,668	4123	707,306			689,138		689,138	62,776				33,880		0001
Purchased Call/S&P 500 INDEX/SPXA05A5C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/13/2022	10/12/2023		2,063,803	3583	87,345			47,069		125,741			(21,596)		7,542		0001
Purchased Call/S&P 500 INDEX/SPX8211SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023		1,578,000	4145.19	53,968			18,739		46,513			(13,344)		4,636		0001
Purchased Call/S&P 500 INDEX/SPX9051SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027		14,726,000	4367.48	2,796,467			2,477,763		2,477,763	210,500				152,901		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017AS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/24/2024		1,101,691	231.16	42,277			28,050		33,552			(5,235)		6,323		0001
Purchased Call/S&P 500 INDEX/SPX721KSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2023		3,094,000	4525.12	38,056			419		9			(9,384)		1,811		0001
Purchased Call/S&P 500 INDEX/SPX721MSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/13/2022	04/13/2023		1,646,000	4446.59	23,044			762		21			(5,682)		1,553		0001
Purchased Call/AI Powered US Equity Index/AIP000J8F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2021	04/06/2023		793,133	2523.49	28,975			201					(3,596)		508		0001
Purchased Call/AI Powered US Equity Index/AIP000RSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/19/2023		807,601	2562.35	26,246			6,183		306			(3,246)		2,772		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00000X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/08/2028		1,011,542	3286	62,716			50,271		15,838			(2,207)		11,983		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00000E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/21/2028		53,824	3253.62	3,412			2,591		879			(120)		620		0001

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Purchased Call/AI Powered US Equity Index/AIP000S8E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/10/2023		1,062,684	2539.27	38,790			10,277		915			(4,804)		3,864		0001
Purchased Call/AI Powered US Equity Index/AIP000U8Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2021	12/01/2023		1,606,186	2517.73	55,793			18,842		3,459			(6,924)		6,580		0001
Purchased Call/AI Powered US Equity Index/AIP000T8A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2021	10/27/2023		1,749,050	2587.62	68,388			19,808		767			(8,506)		6,633		0001
Purchased Call/AI Powered US Equity Index/AIP000T8R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	11/08/2023		1,198,624	2617.14	34,323			10,554		351			(4,272)		4,674		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/21/2023		261,739	249.6	10,516			1,612		14,744			(1,300)		725		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/21/2023		2,066,380	250.13	82,517			12,668		112,187			(10,232)		5,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/02/2024		5,040,284	270.32	160,460			68,447		74,028			(19,965)		23,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2022	07/09/2024		8,260,124	266.93	249,101			159,287		191,013			(30,667)		46,666		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/17/2023	03/19/2025		2,586,530	283.14	94,667			93,239		110,496			(1,808)		18,151		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/31/2023	04/01/2025		1,132,541	286.87	41,338			41,338		41,362					8,019		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	02/12/2024		4,201,353	270.37	132,373			57,822		62,547			(16,334)		19,608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	07/13/2023		11,092,650	266.5	258,873			74,306		172,992			(64,472)		29,606		0001
Purchased Call/Citi Grandmaster Index/CGM0402S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/05/2021	10/03/2023		99,342	327.98	2,647			675		555			(327)		355		0001
Purchased Call/Citi Grandmaster Index/CGM0402SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2021	10/06/2023		3,251,784	328.57	83,729			21,802		16,787			(10,408)		11,700		0001
Purchased Call/Citi Grandmaster Index/CGM0402SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/20/2021	10/19/2023		2,523,734	330.35	65,211			18,072		10,489			(8,058)		9,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/14/2022	01/16/2024		5,968,442	272.22	185,845			74,192		71,197			(22,891)		26,646		0001
Purchased Call/Nasdaq FC Index/NFC1618SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2022	10/24/2023		8,149,014	220.68	307,996			176,788		600,351			(76,724)		30,684		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017HSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/28/2023		2,384,203	250.6	94,203			15,364		125,584			(11,669)		6,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/18/2022	07/14/2023		8,968,919	265.68	224,034			65,399		154,636			(56,032)		24,052		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2021	07/14/2023		882,621	251.07	33,017			4,755		44,681			(4,096)		2,367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024		67,691	195.29		2,376		2,343		3,341			(52)		335		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/14/2023		2,622,021	250.02	101,591			14,604		143,046			(12,574)		7,032		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023		1,663,738	251.94	67,910			15,027		81,621			(8,426)		5,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2022	08/04/2023		9,131,564	269.12	215,095			75,833		109,082			(54,133)		26,826		0001
Purchased Call/Shiller Barclays Global Index/SBG017JS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2021	09/27/2023		1,999,337	254.81	77,517			19,086		80,975			(9,570)		7,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/14/2024		7,722,583	271.2	251,679			111,030		106,634			(31,164)		36,154		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/31/2023		247,301	250.6	9,744			1,622		13,046			(1,200)		715		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/06/2023		743,437	251.78	29,273			6,355		36,821			(3,598)		2,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/03/2023		12,853,829	268.74	241,246			63,131		141,978			(60,589)		32,615		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2022	07/07/2023		8,473,352	267.02	183,156			49,788		122,720			(45,739)		21,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2022	06/28/2024		14,644,050	270.59	402,596			253,173		253,156			(50,000)		81,751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/23/2024		3,816,196	270.72	109,188	3,372		47,413		53,378			(14,091)		17,241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024		147,273	195.86		5,199		5,042		9,809			(198)		725		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305YSG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 03/22/2023	. 03/22/2024	.....	 124,100	..... 196.1	.....	 4,356	.....	 4,260	.....	 6,006	.....	.....	..... (107)	.....	 614	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305YSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 03/27/2023	. 03/27/2024	.....	 244,262	..... 198.34	.....	 8,622	.....	 8,551	.....	 10,850	.....	.....	..... (94)	.....	 1,216	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 07/26/2022	. 07/21/2023	.....	 54,978	..... 268.55	 1,275	.....	.....	 395	.....	 678	.....	.....	..... (319)	.....	 152	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017JSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 10/01/2021	. 10/02/2023	.....	 1,733,911	..... 253.61	 68,143	.....	.....	 17,247	.....	 76,915	.....	.....	..... (8,390)	.....	 6,172	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017JSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 10/20/2021	. 10/19/2023	.....	 994,961	..... 256.37	 39,176	.....	.....	 10,851	.....	 36,637	.....	.....	..... (4,840)	.....	 3,701	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161AS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/01/2022	. 11/29/2024	.....	 7,330,325	..... 217.05	 387,215	.....	.....	 324,140	.....	 658,117	.....	.....	..... (47,814)	.....	 47,343	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/22/2022	. 11/10/2023	.....	 6,928,763	..... 219.5	 261,864	.....	.....	 162,521	.....	 542,288	.....	.....	..... (64,850)	.....	 27,140	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA059SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 10/07/2022	. 10/09/2023	.....	 1,520,000	..... 3639.66	 38,304	.....	.....	 20,210	.....	 55,769	.....	.....	..... (9,393)	.....	 5,512	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05A$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 10/11/2022	. 10/06/2028	.....	 3,406,722	 3640	 951,051	.....	.....	 1,169,454	.....	 1,169,454	 101,960	.....	.....	.....	 40,032	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX8212SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 08/22/2022	. 08/22/2023	.....	 2,344,000	..... 4137.99	 34,691	.....	.....	 13,666	.....	 33,364	.....	.....	..... (8,554)	.....	 7,361	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX721MSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 04/14/2022	. 04/17/2023	.....	 2,287,000	..... 4392.59	 69,982	.....	.....	 3,076	.....	 296	.....	.....	..... (17,115)	.....	 2,468	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX721VSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 06/27/2022	. 06/27/2023	.....	 1,529,000	..... 3900.11	 47,858	.....	.....	 11,470	.....	 63,285	.....	.....	..... (11,801)	.....	 3,754	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821LSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 03/13/2023	. 09/19/2023	.....	 1,950,000	 4000	.....	 95,970	.....	 87,292	.....	 158,641	.....	.....	..... (9,092)	.....	 6,693	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX8212S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 08/16/2022	. 08/16/2023	.....	 3,376,000	..... 4305.2	 51,990	.....	.....	 19,622	.....	 33,993	.....	.....	..... (12,820)	.....	 10,379	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX8212S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 08/16/2022	. 08/16/2023	.....	 4,449,000	..... 4305.2	 102,772	.....	.....	 38,787	.....	 62,674	.....	.....	..... (25,341)	.....	 13,678	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017PSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 05/18/2022	. 05/17/2024	.....	 1,059,170	..... 265.31	 36,495	.....	.....	 20,663	.....	 26,468	.....	.....	..... (4,500)	.....	 5,633	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017ISE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 09/01/2021	. 08/30/2023	.....	 1,681,102	..... 251.05	 65,175	.....	.....	 13,533	.....	 87,253	.....	.....	..... (8,044)	.....	 5,424	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX721ZSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 07/25/2022	. 07/17/2023	.....	 1,900,675	 3863	 76,127	.....	.....	 22,945	.....	 94,383	.....	.....	..... (19,192)	.....	 5,169	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX1500SF	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	. 07/05/2022	. 07/05/2023	.....	 2,121,000	..... 242.39	 88,234	.....	.....	 23,091	.....	 113,863	.....	.....	..... (21,756)	.....	 5,439	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX1500SS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	. 07/15/2022	. 07/14/2023	.....	 3,635,000	..... 242.87	 154,488	.....	.....	 44,630	.....	 192,462	.....	.....	..... (38,197)	.....	 9,748	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX8213SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 08/29/2022	. 08/25/2023	.....	 1,855,063	 4206	 54,644	.....	.....	 22,223	.....	 48,094	.....	.....	..... (13,623)	.....	 5,886	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX905RSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/08/2021	. 12/08/2027	.....	 29,400,000	..... 4701.21	 6,100,500	.....	.....	 3,888,737	.....	 3,888,737	 267,272	.....	.....	.....	 318,456	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC00D$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	. 11/05/2021	. 11/03/2023	.....	 1,468,000	..... 4628.48	 170,141	.....	.....	 50,760	.....	 15,939	.....	.....	..... (21,034)	.....	 5,660	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA059S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/30/2022	. 09/29/2023	.....	 2,202,000	..... 239.93	 109,880	.....	.....	 55,245	.....	 166,624	.....	.....	..... (27,168)	.....	 7,775	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00I8E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2022	12/08/2023		3,406,000	3963.51	303,134			320,168		320,168	74,970				14,150		0001
Purchased Call/S&P 500 INDEX/SPX721ISZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2022	03/13/2024		1,791,835	5137	70,503			33,605		8,060			(8,692)		8,748		0001
Purchased Call/S&P 500 INDEX/SPXE0S5E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/14/2023		3,989,000	3863.16	81,775			23,624		109,067			(20,219)		10,697		0001
Purchased Call/S&P 500 INDEX/SPXA053$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2023		3,676,000	3901.36	80,504			11,311		110,549			(19,742)		6,937		0001
Purchased Call/S&P 500 INDEX/SPXA054$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023		2,193,000	3764.79	61,843			13,800		93,020			(15,249)		5,197		0001
Purchased Call/S&P 500 INDEX/SPX821ISL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/03/2023	02/02/2024		2,125,000	4136.48		47,175		40,230		41,469			(7,258)		9,760		0001
Purchased Call/S&P 500 INDEX/SPX81519$	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2023	02/01/2024		1,583,000	4119.21		18,996		16,013		17,265			(3,019)		7,259		0001
Purchased Call/S&P 500 INDEX/SPXA056$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/15/2023		1,699,266	249	72,793			27,423		58,669			(18,048)		5,205		0001
Purchased Call/S&P 500 INDEX/SPX721AST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2021	12/29/2023		2,207,000	4708	271,682			101,927		25,619			(33,541)		9,543		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023		9,220,000	3901.06	105,108			61,021		131,145			(25,988)		34,967		0001
Purchased Call/S&P 500 INDEX/SPX821ES6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2022	12/22/2023		1,964,708	3822	102,913			76,392		136,680			(25,800)		8,386		0001
Purchased Call/S&P 500 INDEX/SPXA054$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/15/2023		2,248,838	3754	77,996			16,386		117,947			(19,553)		5,131		0001
Purchased Call/S&P 500 INDEX/SPXA05KSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024		3,288,000	3992.01		86,803		81,557		93,435			(5,455)		15,937		0001
Purchased Call/S&P 500 INDEX/SPX821KS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2025		1,534,000	4994.31		53,383		51,040		55,631			(2,549)		10,607		0001
Purchased Call/S&P 500 INDEX/SPXA054$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2022	07/13/2023		2,108,951	3807	89,715			25,740		120,030			(22,243)		5,629		0001
Purchased Call/S&P 500 INDEX/SPX821MSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2023	03/07/2025		2,054,345	5011		58,857		57,874		73,998			(1,223)		14,296		0001
Purchased Call/Merrill Lynch RPM Index/MLR161N$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2023	03/31/2025		2,980,109	226.38		104,006		104,006		104,875					21,087		0001
Purchased Call/S&P 500 INDEX/SPX821KSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2023	02/14/2025		1,500,185	4895		53,779		51,595		62,342			(2,253)		10,283		0001
Purchased Call/S&P 500 INDEX/SPX715LSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2021	11/08/2023		1,717,000	4701.7	185,608			14,004		14,004	(3,651)				6,695		0001
Purchased Call/S&P 500 INDEX/SPX7150SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2022	04/26/2023		1,670,080	4175	61,408			4,288		15,982			(15,267)		2,229		0001
Purchased Call/S&P 500 INDEX/SPXD00Z$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2022	06/14/2023		2,459,000	3735.48	45,000			9,173		68,416			(11,096)		5,573		0001
Purchased Call/S&P 500 INDEX/SPX905QSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027		27,627,000	4682.94	5,732,603			3,686,938		3,686,938	256,183				297,850		0001
Purchased Call/S&P 500 INDEX/SPX721HSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2022	02/27/2024		2,128,311	5275	81,775			37,603		5,031			(10,137)		10,164		0001
Purchased Call/S&P 500 INDEX/SPXA05J$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2023	02/27/2024		2,811,461	3982		128,563		119,226		142,697			(10,299)		13,427		0001
Purchased Call/S&P 500 INDEX/SPXA05JST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024		2,027,063	3951		101,482		94,697		104,861			(7,028)		9,724		0001
Purchased Call/S&P 500 INDEX/SPX721XSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023		5,847,000	3854.43	67,825			18,871		91,331			(16,724)		15,455		0001
Purchased Call/S&P 500 INDEX/SPX715RS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/03/2022	05/03/2023		2,167,000	4175.48	74,978			6,610		25,451			(18,488)		3,258		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8211SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2022	08/03/2023		2,310,548	.4148	91,604			31,640		75,479			(22,712)		6,761		0001
Purchased Call/S&P 500 INDEX/SPX821ESR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023		816,000	10939.8	17,544			13,292		29,255			(4,338)		3,529		0001
Purchased Call/S&P 500 INDEX/SPX821FS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024		2,685,000	3824.14		45,914		35,036		58,163			(10,944)		11,716		0001
Purchased Call/S&P 500 INDEX/SPX821HSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/25/2024		1,397,818	.4017		49,851		41,519		50,298			(8,652)		6,336		0001
Purchased Call/S&P 500 INDEX/SPX821HSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024		2,210,000	4017.77		70,499		59,040		74,764			(11,589)		10,101		0001
Purchased Call/S&P 500 INDEX/SPX821KSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/21/2025		1,150,307	.3994		54,003		51,616		58,120			(2,596)		7,925		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B8H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	08/27/2021	08/28/2023		1,718,000	4686.41	55,148			11,303		1,035			(6,790)		5,507		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2021	04/04/2023		2,214,000	4295.01	70,184			289		32			(8,617)		1,159		0001
Purchased Call/S&P 500 INDEX/SPX821MS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024		5,356,000	3891.93		127,473		122,220		146,583			(5,573)		26,224		0001
Purchased Call/S&P 500 INDEX/SPX821JSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	10/31/2025		1,002,500	.5600		24,033		23,150		19,508			(906)		8,065		0001
Purchased Call/S&P 500 INDEX/SPX821KSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2023	02/14/2025		1,550,588	.5149		34,012		32,631		38,298			(1,425)		10,629		0001
Purchased Call/S&P 500 INDEX/SPXA05MS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	03/21/2023	03/20/2024		1,683,369	.3952		78,243		76,304		84,905			(2,144)		8,301		0001
Purchased Call/S&P 500 INDEX/SPX721YS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/14/2022	07/14/2023		1,492,000	100	35,659			10,273		56,678			(8,793)		4,001		0001
Purchased Call/S&P 500 INDEX/SPX8212SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023		3,064,000	4274.04	45,654			17,356		32,672			(11,257)		9,454		0001
Purchased Call/S&P 500 INDEX/SPXC00FS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770X0HC3ZE78	11/10/2021	11/08/2023		1,947,194	.5398	73,260			22,393		783			(9,057)		7,593		0001
Purchased Call/S&P 500 INDEX/SPXC00JSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770X0HC3ZE78	11/23/2021	11/22/2023		1,706,000	5603.51	54,592			17,671		463			(6,740)		6,859		0001
Purchased Call/S&P 500 INDEX/SPXC00QSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770X0HC3ZE78	12/17/2021	12/18/2023		2,521,000	4579.52	311,344			111,775		46,192			(38,332)		10,679		0001
Purchased Call/S&P 500 INDEX/SPX715QSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/29/2022	04/27/2023		2,577,319	.4184	93,084			6,741		23,319			(23,079)		3,505		0001
Purchased Call/S&P 500 INDEX/SPX721YSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		4,829,000	3830.85	56,499			16,810		76,039			(13,931)		13,195		0001
Purchased Call/S&P 500 INDEX/SPX8213SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		4,127,000	4057.66	106,064			43,015		112,004			(26,225)		13,095		0001
Purchased Call/S&P 500 INDEX/SPXC00FS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770X0HC3ZE78	11/10/2021	11/07/2023		1,518,790	.5258	71,808			21,881		1,031			(8,890)		5,909		0001
Purchased Call/S&P 500 INDEX/SPX8213SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2022	08/30/2023		3,009,000	3986.16	81,845			34,046		95,175			(20,181)		9,709		0001
Purchased Call/S&P 500 INDEX/SPX8214S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023		2,143,000	3979.87	55,504			24,312		65,620			(13,686)		7,094		0001
Purchased Call/S&P 500 INDEX/SPX8215SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	09/21/2023		2,577,152	.3790	113,104			56,716		164,301			(29,084)		8,897		0001
Purchased Call/S&P 500 INDEX/SPXA05LSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024		4,228,000	4002.87		102,740		100,200		108,876			(2,807)		20,878		0001
Purchased Call/S&P 500 INDEX/SPXD0QJS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2023		4,232,000	4488.28	150,659			3,735		25			(36,946)		3,502		0001
Purchased Call/S&P 500 INDEX/SPX821JSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2023	02/15/2024		1,833,239	.4148		21,508		19,171		18,876			(2,541)		8,596		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00I\$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/08/2023		1,333,000	3934.38	15,196			10,595		19,024			(3,757)		5,538		0001
Purchased Call/S&P 500 INDEX/SPX715RSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2022	05/09/2023		3,492,000	3991.24	90,443			9,468		102,892			(22,301)		5,707		0001
Purchased Call/S&P 500 INDEX/SPX721YSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023		1,782,000	100	42,946			12,407		60,483			(10,619)		4,779		0001
Purchased Call/S&P 500 INDEX/SPX715T\$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/06/2022	07/03/2023		2,249,367	3825	103,747			26,801		142,640			(25,793)		5,708		0001
Purchased Call/S&P 500 INDEX/SPXE005SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/14/2023		1,802,000	3863.16	44,509			12,858		59,522			(11,005)		4,833		0001
Purchased Call/S&P 500 INDEX/SPXA053ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2022	06/09/2023		3,012,179	4043	102,035			19,721		115,032			(25,580)		6,596		0001
Purchased Call/S&P 500 INDEX/SPXE00ZS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/22/2022	12/22/2023		3,152,000	3822.39	74,702			54,989		95,756			(18,420)		13,454		0001
Purchased Call/S&P 500 INDEX/SPX715RSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2022	05/10/2023		2,272,221	3993	76,519			8,336		80,417			(19,024)		3,761		0001
Purchased Call/S&P 500 INDEX/SPX721XSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2022	07/07/2023		1,717,772	3520	32,559			8,797		63,223			(8,117)		4,450		0001
Purchased Call/S&P 500 INDEX/SPXA056SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028		1,915,889	4138	491,025			448,821		448,821	36,774				22,261		0001
Purchased Call/S&P 500 INDEX/SPX715TSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/05/2022	06/30/2023		2,832,601	3797	111,497			28,030		160,920			(27,874)		7,072		0001
Purchased Call/S&P 500 INDEX/SPX715TSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/21/2023		2,429,000	3961.63	181,203			170,268		170,268	44,282				6,728		0001
Purchased Call/S&P 500 INDEX/SPX721XSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023		2,666,000	3854.43	51,187			14,242		69,574			(12,622)		7,047		0001
Purchased Call/S&P 500 INDEX/SPX821MSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2023	03/15/2024		1,712,781	3928		184,302		179,668		217,637			(5,119)		8,386		0001
Purchased Call/S&P 500 INDEX/SPX821MSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/20/2023	03/14/2025		1,562,405	3917		228,243		225,086		269,459			(3,463)		10,926		0001
Purchased Call/S&P 500 INDEX/SPXC00I\$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2022	01/11/2024		1,494,780	5513	59,468			23,313		773			(7,342)		6,616		0001
Purchased Call/S&P 500 INDEX/SPXA05LS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024		15,517,000	3916.64		370,856		359,525		417,864			(14,264)		75,974		0001
Purchased Call/S&P 500 INDEX/SPXA05LS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024		3,368,000	3916.64		61,298		59,425		68,646			(2,358)		16,490		0001
Purchased Call/S&P 500 INDEX/SPXE005SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/03/2023		1,487,492	3834	66,938			17,837		90,425			(17,066)		3,774		0001
Purchased Call/S&P 500 INDEX/SPX715T\$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2022	07/13/2023		1,820,768	3817	72,280			20,680		102,877			(17,871)		4,860		0001
Purchased Call/S&P 500 INDEX/SPX715W\$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2022	09/18/2023		5,408,000	3873.33	134,118			62,810		172,332			(32,890)		18,508		0001
Purchased Call/S&P 500 INDEX/SPX715W\$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2022	09/18/2023		2,044,000	3873.33	69,292			32,451		89,075			(16,992)		6,995		0001
Purchased Call/S&P 500 INDEX/SPX715XS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/20/2022	09/19/2023		1,917,784	3882	75,202			35,523		99,421			(18,594)		6,582		0001
Purchased Call/S&P 500 INDEX/SPX821LSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/10/2023	03/08/2024		1,236,000	4054.67		23,237		22,075		35,568			(1,341)		5,991		0001
Purchased Call/S&P 500 INDEX/SPXE00W\$G	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	12/08/2022	12/08/2028		98,000	100	22,285			24,108		24,108	4,318				1,169		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2021	10/18/2023		3,352,418	256.53	130,942			36,062		121,797			(16,176)		12,439		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017LS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/04/2023		500,000	248.09	19,500			6,625		32,246			(2,401)		2,061		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2021	12/11/2023		826,080	250.23	32,217			11,256		47,307			(3,967)		3,452		0001
Purchased Call/S&P 500 INDEX/SPXC000SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/10/2021	12/12/2023		2,721,000	4666.78	324,343			113,609		35,089			(39,878)		11,394		0001
Purchased Call/S&P 500 INDEX/SPX821MSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		4,315,000	3936.97		328,372		392,847		392,847	64,475				21,337		0001
Purchased Call/S&P 500 INDEX/SPXA052SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2022	05/15/2024		2,891,000	3984.05	431,048			242,428		355,212			(52,925)		15,339		0001
Purchased Call/S&P 500 INDEX/SPX905FSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2023		2,421,000	4892.75	76,746			8,644		426			(9,462)		5,772		0001
Purchased Call/S&P 500 INDEX/SPX721LSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/07/2022	04/06/2023		1,079,000	4500.21	24,062			334					(5,949)		692		0001
Purchased Call/S&P 500 INDEX/SPX8214SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/09/2022	09/11/2023		3,083,000	4067.36	49,020			22,012		53,130			(12,021)		10,333		0001
Purchased Call/S&P 500 INDEX/SPX8214SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2022	09/12/2023		2,027,000	4110.41	29,392			13,279		30,324			(7,247)		6,814		0001
Purchased Call/S&P 500 INDEX/SPX8214SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023		2,118,000	3855.93	30,076			14,251		39,221			(7,416)		7,291		0001
Purchased Call/S&P 500 INDEX/SPX821LS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/10/2023	03/08/2024		1,585,000	3861.59		35,029		33,277		45,608			(2,021)		7,682		0001
Purchased Call/S&P 500 INDEX/SPXA05HS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024		1,636,000	4343.3		26,503		22,601		16,071			(4,077)		7,514		0001
Purchased Call/S&P 500 INDEX/SPX8211S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2022	08/03/2023		1,893,000	4155.17	21,580			7,372		444			(5,321)		5,539		0001
Purchased Call/S&P 500 INDEX/SPX715USF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/27/2023		1,653,704	4024	76,984			25,090		73,577			(19,087)		4,701		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026		1,473,965	3509	283,483			480,928		480,928	53,444				13,994		0001
Purchased Call/S&P 500 INDEX/SPX821KSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2023	02/27/2024		1,269,000	3982.24		15,101		13,811		16,992			(1,324)		6,060		0001
Purchased Call/S&P 500 INDEX/SPX8152SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/12/2024		1,961,688	3862		106,507		102,082		124,285			(4,695)		9,564		0001
Purchased Call/S&P 500 INDEX/SPX821LSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	08/29/2023		1,950,000	4150		52,970		47,578		100,307			(5,642)		6,271		0001
Purchased Call/S&P 500 INDEX/SPX8210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023		4,365,000	4023.61	99,086			31,937		112,162			(24,432)		12,409		0001
Purchased Call/S&P 500 INDEX/SPX8210SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2022	07/28/2023		1,527,000	100	37,717			12,329		8,711			(9,300)		4,359		0001
Purchased Call/S&P 500 INDEX/SPX821LSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024		2,948,000	3919.29		78,712		75,252		90,287			(3,656)		14,413		0001
Purchased Call/S&P 500 INDEX/SPX821ISZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024		1,830,000	4090.46		40,809		35,595		38,609			(5,494)		8,500		0001
Purchased Call/S&P 500 INDEX/SPX905MSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/04/2021	10/04/2023		2,141,000	4966.6	89,708			22,920		3,603			(11,060)		7,662		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/01/2023		495,413	247.83	19,137			6,442		32,384			(2,363)		2,029		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/27/2022	12/27/2023		5,702,000	3829.25	128,295			95,426		162,722			(31,634)		24,566		0001
Purchased Call/S&P 500 INDEX/SPXE007SW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2022	07/26/2023		4,781,000	100	45,898			14,667					(11,317)		13,534		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023		2,621,000	4668.89	82,562			22,909		5,477			(10,179)		9,773		0001
Purchased Call/S&P 500 INDEX/SPX161U$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2023		2,692,000	243.72	113,872			36,389		140,360			(28,078)		7,621		0001
Purchased Call/S&P 500 INDEX/SPX715N$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2022	01/03/2024		1,570,000	4718.38	193,267			73,537		18,294			(23,827)		6,851		0001
Purchased Call/S&P 500 INDEX/SPX7150$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2022	04/03/2023		1,676,000	4545.86	54,973			303		2			(13,481)		760		0001
Purchased Call/S&P 500 INDEX/SPX721T$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2022	06/06/2023		2,666,068	4121	91,926			16,947		68,941			(22,854)		5,711		0001
Purchased Call/S&P 500 INDEX/SPXA054$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2023		6,121,000	100	58,150			13,776					(14,260)		14,942		0001
Purchased Call/S&P 500 INDEX/SPXE003$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/07/2022	07/07/2023		2,427,000	100	34,463			9,260					(8,498)		6,288		0001
Purchased Call/S&P 500 INDEX/SPX721Y$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		2,087,000	3830.85	58,645			17,448		79,998			(14,460)		5,702		0001
Purchased Call/S&P 500 INDEX/SPX8214$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023		2,290,000	3979.87	61,830			27,083		72,832			(15,246)		7,581		0001
Purchased Call/S&P 500 INDEX/SPX8216$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/11/2022	09/28/2023		2,398,781	3719	97,601			50,195		156,078			(24,955)		8,446		0001
Purchased Call/S&P 500 INDEX/SPX8216$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/11/2022	10/06/2023		2,613,675	3745	89,260			46,874		141,911			(22,315)		9,404		0001
Purchased Call/S&P 500 INDEX/SPX8217$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023		1,755,000	3719.98	57,564			31,716		82,915			(14,194)		6,512		0001
Purchased Call/S&P 500 INDEX/SPX905C$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/05/2027		8,248,000	4232.6	1,604,236			1,519,817		1,519,817	138,698				83,546		0001
Purchased Call/S&P 500 INDEX/SPX721Z$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		3,064,000	3961.63	314,979			207,569		223,792	41,718		(9,974)		8,486		0001
Purchased Call/S&P 500 INDEX/SPXB170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026		7,779,000	3169.94	1,403,332			3,291,816		3,291,816	365,582				70,377		0001
Purchased Call/S&P 500 INDEX/SPX715V$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/11/2022	08/11/2023		1,930,000	4207.27	49,022			17,925		38,341			(12,088)		5,825		0001
Purchased Call/S&P 500 INDEX/SPX715W$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2022	09/01/2023		1,390,934	3963	55,328			23,646		67,044			(13,832)		4,517		0001
Purchased Call/S&P 500 INDEX/SPX721V$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/21/2023		2,113,029	258	24,565			5,558		8,714			(6,107)		5,008		0001
Purchased Call/S&P 500 INDEX/SPX721L$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		7,043,000	4481.15	166,215			2,289		28			(40,984)		4,515		0001
Purchased Call/S&P 500 INDEX/SPX8212$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023		2,152,000	4274.04	43,901			16,690		30,281			(10,825)		6,640		0001
Purchased Call/S&P 500 INDEX/SPX721M$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/17/2023		2,003,000	4392.59	50,676			2,228		258			(12,394)		2,161		0001
Purchased Call/S&P 500 INDEX/SPX715T$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/21/2022	07/12/2023		1,574,380	3831	75,172			21,783		90,813			(19,004)		4,182		0001
Purchased Call/S&P 500 INDEX/SPXA052$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024		1,641,000	4076.75	247,627			136,891		171,448			(30,404)		8,632		0001
Purchased Call/S&P 500 INDEX/SPXE006$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/20/2022	07/20/2023		1,926,000	3959.9	36,979			11,206		45,280			(9,118)		5,311		0001
Purchased Call/S&P 500 INDEX/SPX8213$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		8,974,000	4057.66	106,791			43,310		115,529			(26,404)		28,475		0001
Purchased Call/S&P 500 INDEX/SPX8213$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/28/2023		1,809,000	4057.66	31,658			12,994		34,138			(7,763)		5,798		0001
Purchased Call/S&P 500 INDEX/SPXD00Z$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/15/2022	06/15/2023		8,849,000	3789.99	100,879			20,843		146,737			(24,874)		20,189		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD0OZ$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/15/2023		1,854,000	3789.99	24,287			5,018		35,242			(5,989)		4,230		0001
Purchased Call/S&P 500 INDEX/SPX721U$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2022	06/22/2023		8,239,000	3759.89	93,101			21,031		138,184			(22,956)		19,644		0001
Purchased Call/S&P 500 INDEX/SPXA05KSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024		3,758,000	100		44,720		42,017		52,878			(2,810)		18,215		0001
Purchased Call/S&P 500 INDEX/SPXE009$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2022	08/03/2023		8,220,000	4155.17	186,594			63,740		168,510			(46,009)		24,052		0001
Purchased Call/S&P 500 INDEX/SPX9171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/19/2019	03/18/2024		1,393,830	3384	117,814			22,736		445,893			(5,807)		6,854		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/08/2022	03/07/2024		2,471,176	261.36	88,774			41,569		90			(10,941)		11,960		0001
Purchased Call/S&P 500 INDEX/SPX161Y$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/24/2022	10/20/2023		1,585,592	242	90,880			51,136		112,296			(22,657)		5,912		0001
Purchased Call/S&P 500 INDEX/SPX161Z$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2022	11/14/2023		1,933,597	257	47,837			30,080		47,866			(11,860)		7,641		0001
Purchased Call/S&P 500 INDEX/SPX161Z$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2022	11/27/2023		1,725,000	258.27	43,988			29,083		39,783			(10,787)		7,008		0001
Purchased Call/S&P 500 INDEX/SPX150S$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/25/2022	10/25/2023		4,874,000	100	41,429			23,625		12,176			(10,215)		18,397		0001
Purchased Call/S&P 500 INDEX/SPX715U$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/05/2022	08/04/2023		2,335,000	4145.19	49,502			17,188		1,184			(12,240)		6,860		0001
Purchased Call/S&P 500 INDEX/SPX715Y$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/27/2022	10/25/2023		2,018,315	3859	99,663			57,466		135,736			(24,710)		7,618		0001
Purchased Call/S&P 500 INDEX/SPX9050$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027		24,708,000	4544.9	5,065,140			3,693,393		3,693,393	281,701				263,936		0001
Purchased Call/S&P 500 INDEX/SPX715S$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2022	05/31/2023		2,580,000	4132.15	72,756			12,026		55,313			(17,940)		5,274		0001
Purchased Call/S&P 500 INDEX/SPX715T$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/29/2022	06/27/2023		1,847,990	3907	60,374			14,550		82,916			(14,969)		4,537		0001
Purchased Call/S&P 500 INDEX/SPX715V$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2022	08/02/2023		3,138,330	4113	150,654			52,199		118,086			(37,980)		9,146		0001
Purchased Call/S&P 500 INDEX/SPX721X$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2022	07/07/2023		1,537,000	252.57	31,970			8,590		28,328			(7,883)		3,982		0001
Purchased Call/S&P 500 INDEX/SPX821M$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/16/2023	03/12/2025		1,502,919	4854		59,695		58,704		74,710			(1,232)		10,495		0001
Purchased Call/S&P 500 INDEX/SPX8216$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2022	10/10/2023		1,707,993	3619	71,187			38,179		104,765			(17,698)		6,210		0001
Purchased Call/S&P 500 INDEX/SPX905HSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023		1,337,000	5017.96	47,196			6,770		233			(5,827)		3,585		0001
Purchased Call/S&P 500 INDEX/SPX905JS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023		1,562,000	5227.55	41,393			7,335		185			(5,089)		4,661		0001
Purchased Call/S&P 500 INDEX/SPX715Y$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2022	10/26/2023		2,078,971	3836	85,408			49,485		108,346			(21,176)		7,866		0001
Purchased Call/S&P 500 INDEX/SPX715Y$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2022	10/30/2023		3,877,654	3901	187,667			110,209		243,086			(46,529)		14,811		0001
Purchased Call/S&P 500 INDEX/SPX715U$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/30/2024		2,985,000	4060.9	454,019			303,095		350,165			(55,822)		17,240		0001
Purchased Call/S&P 500 INDEX/SPXA05NSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024		3,634,000	100		39,611		39,611		42,881					18,245		0001
Purchased Call/S&P 500 INDEX/SPX917G$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2019	02/23/2024		1,438,000	3529.66	90,306			16,248		399,274			(4,449)		6,826		0001
Purchased Call/S&P 500 INDEX/SPX161Y$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2022	10/24/2023		1,606,910	253	47,020			26,758		53,654			(11,626)		6,051		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150RSW	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/23/2022	09/25/2023	5,397,000	100	45,335			22,105		20,854			(11,118)		18,845		0001
Purchased Call/S&P 500 INDEX/SPX161Z$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023	1,839,000	257.96	42,665			26,428		40,427			(10,549)		7,203		0001
Purchased Call/S&P 500 INDEX/SPX721Z$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023	3,121,000	3961.63	51,809			15,974		64,043			(12,810)		8,644		0001
Purchased Call/S&P 500 INDEX/SPX715TSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/24/2024	1,758,000	5087.53	58,366			38,430		23,744			(7,166)		10,091		0001
Purchased Call/S&P 500 INDEX/SPXF000S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/28/2022	12/28/2023	2,030,000	3783.22	28,826			21,520		36,651			(7,108)		8,762		0001
Purchased Call/S&P 500 INDEX/SPXF001S4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/30/2022	01/02/2024	3,204,000	100	40,050			30,451		31,197			(9,795)		13,956		0001
Purchased Call/S&P 500 INDEX/SPXF001SW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2023	01/08/2024	4,185,000	3895.08	356,562			445,070		445,070		88,508			18,425		0001
Purchased Call/S&P 500 INDEX/SPX150QSA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/24/2022	08/24/2023	6,332,000	100	63,320			25,293					(15,613)		20,024		0001
Purchased Call/S&P 500 INDEX/SPXB00GSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/21/2021	06/21/2023	2,764,000	4841.61	97,016			10,794		627			(11,961)		6,550		0001
Purchased Call/S&P 500 INDEX/SPX715USW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/09/2022	08/09/2024	1,817,000	4065.17	284,906			193,845		214,803			(35,077)		10,601		0001
Purchased Call/S&P 500 INDEX/SPX821JS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024	1,890,000	4079.09	42,147			37,686		41,346			(4,863)		8,876		0001
Purchased Call/S&P 500 INDEX/SPX821KSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	1,530,000	3970.04	33,813			30,807		39,693			(3,251)		7,263		0001
Purchased Call/S&P 500 INDEX/SPX721WSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/05/2022	07/05/2023	1,884,000	3831.39	45,404			11,883		64,053			(11,196)		4,831		0001
Purchased Call/S&P 500 INDEX/SPX721Y$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2022	07/03/2023	2,891,949	3825	125,420			32,949		169,843			(31,707)		7,338		0001
Purchased Call/S&P 500 INDEX/SPX715WSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2022	09/10/2024	2,514,000	4009.2	400,480			290,458		332,765			(49,239)		15,133		0001
Purchased Call/S&P 500 INDEX/SPXB17JSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/06/2023	2,908,000	4210.01	289,346			26,232		52,687			(35,575)		6,230		0001
Purchased Call/S&P 500 INDEX/SPXB17MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/09/2023	1,675,000	4386.25	175,373			31,317		25,448			(21,621)		5,017		0001
Purchased Call/S&P 500 INDEX/SPX905MSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2023	1,894,000	4414.94	212,128			50,981		37,882			(26,225)		6,557		0001
Purchased Call/S&P 500 INDEX/SPX905NSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2021	10/04/2023	1,522,833	5318	41,460			10,681		651			(5,133)		5,450		0001
Purchased Call/S&P 500 INDEX/SPXD00YSC	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/08/2022	06/08/2028	192,000	100	31,181			29,820		29,820		8,164			2,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	01/26/2024	5,090,859	269.45	165,759			68,848		80,774			(20,576)		23,115		0001
Purchased Call/Citi Grandmaster Index/CGM0403SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2021	12/01/2023	5,341,249	327.2	145,488			49,374		42,562			(18,113)		21,880		0001
Purchased Call/Citi Grandmaster Index/CGM0403SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/07/2021	12/01/2023	5,489,309	327.1	148,099			50,045		44,306			(18,408)		22,487		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/02/2024	5,567,314	270.86	170,375			72,270		77,988			(21,098)		25,571		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2022	07/15/2024		14,187,638	266.51	448,268			291,734		339,436			(55,483)		80,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	08/09/2023		15,103,784	269.05	348,300			126,760		183,444			(87,092)		45,242		0001
Purchased Call/S&P 500 INDEX/SPX715S$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/03/2022	06/02/2023		1,885,000	4108.54	39,774			6,850		1			(9,834)		3,916		0001
Purchased Call/S&P 500 INDEX/SPX150U$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/09/2022	11/03/2023		1,810,928	243	97,450			59,461		122,759			(24,430)		6,982		0001
Purchased Call/S&P 500 INDEX/SPX150U$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/21/2022	11/21/2023		1,710,000	246.09	93,366			60,186		99,213			(23,022)		6,860		0001
Purchased Call/S&P 500 INDEX/SPXB00U$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/26/2021	08/18/2023		1,426,715	4830	88,147			17,065		2,003			(10,988)		4,418		0001
Purchased Call/S&P 500 INDEX/SPX905J$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/18/2021	08/11/2023		1,597,923	5083	59,972			10,980		486			(7,465)		4,823		0001
Purchased Call/S&P 500 INDEX/SPX721L$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2022	04/04/2024		2,004,864	5312	106,756			54,111		5,547			(13,162)		10,093		0001
Purchased Call/S&P 500 INDEX/SPX905P$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/27/2021	10/20/2023		1,493,895	4951	98,769			27,672		3,251			(12,295)		5,570		0001
Purchased Call/S&P 500 INDEX/SPXE008$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/27/2022	07/27/2023		1,968,000	100	30,701			9,895					(7,570)		5,595		0001
Purchased Call/S&P 500 INDEX/SPXF001$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/06/2023	01/08/2024		1,335,000	3895.08		103,062		128,980		128,980	25,918				5,878		0001
Purchased Call/S&P 500 INDEX/SPX8216$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	10/12/2023		2,547,757	3578	106,052			57,310		161,993			(26,294)		9,311		0001
Purchased Call/S&P 500 INDEX/SPX905L$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/21/2021	09/21/2023		2,832,000	5012.54	118,661			28,198		3,096			(14,629)		9,777		0001
Purchased Call/S&P 500 INDEX/SPX905M$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/28/2021	09/28/2023		1,498,000	4316.07	172,719			42,705		46,847			(21,294)		5,274		0001
Purchased Call/S&P 500 INDEX/SPXD003$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/09/2022	02/07/2024		1,942,314	5432	75,560			32,472		2,456			(9,341)		8,993		0001
Purchased Call/S&P 500 INDEX/SPX150L$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/04/2022	04/28/2023		1,823,807	254	40,048			3,029		8,217			(10,040)		2,526		0001
Purchased Call/S&P 500 INDEX/SPX1500$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/15/2022	07/14/2023		1,572,345	252	33,618			9,712		33,555			(8,312)		4,217		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2023	03/27/2025		1,219,633	260.65		45,800		45,681		51,051			(181)		8,606		0001
Purchased Call/S&P 500 INDEX/SPXA051$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	02/15/2024		1,753,865	4146		57,016		50,964		58,406			(6,597)		8,224		0001
Purchased Call/S&P 500 INDEX/SPXA051$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/22/2023	02/22/2029		32,400,000	3991.05		8,679,960		8,883,498		8,883,498	203,538				393,634		0001
Purchased Call/S&P 500 INDEX/SPXA05J$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/24/2023	02/23/2024		22,798,000	3970.04		547,152		498,516		600,338			(52,611)		108,223		0001
Purchased Call/S&P 500 INDEX/SPXA053$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/17/2022	06/16/2023		22,140,000	3674.84	487,080			103,114		764,019			(120,432)		50,845		0001
Purchased Call/S&P 500 INDEX/SPX8215$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2024		1,561,000	4592.53	91,631			68,252		95,204			(11,251)		9,529		0001
Purchased Call/S&P 500 INDEX/SPX8215$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2024		1,607,000	4230.67	128,881			97,236		186,307			(15,824)		9,872		0001
Purchased Call/S&P 500 INDEX/SPX8211$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023		1,760,000	4145.19	18,656			6,478		716			(4,613)		5,170		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE000SM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/21/2022	06/21/2023		1,951,000	100	40,581			9,055					(10,006)		4,624		0001
Purchased Call/S&P 500 INDEX/SPX715HS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/02/2021	08/02/2023		1,507,000	5015.84	55,759			9,421		642			(6,874)		4,392		0001
Purchased Call/S&P 500 INDEX/SPX8216SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023		2,997,000	3719.98	71,928			39,630		102,391			(17,736)		11,120		0001
Purchased Call/S&P 500 INDEX/SPX905JS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023		2,885,000	5126.84	92,897			16,461		635			(11,422)		8,609		0001
Purchased Call/S&P 500 INDEX/SPX905JS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024		3,421,000	4612.95	431,388			166,239		60,668			(53,331)		14,982		0001
Purchased Call/S&P 500 INDEX/SPX1500ST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FF07349	07/15/2022	07/14/2023		1,557,000	250.76	36,901			10,660		38,784			(9,124)		4,175		0001
Purchased Call/S&P 500 INDEX/SPXE133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023		2,929,000	4139.2	308,717			10,177		38,789			(37,957)		3,833		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2023		69,288	229.83	1,753			1,219		1,818			(432)		288		0001
Purchased Call/S&P 500 INDEX/SPX161WSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023		5,413,000	100	52,506			23,336					(12,982)		17,975		0001
Purchased Call/S&P 500 INDEX/SPX161WSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023		4,737,000	100	42,159			19,557					(10,424)		16,069		0001
Purchased Call/S&P 500 INDEX/SPX161VSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		3,493,000	247.92	155,439			60,017		138,511			(38,433)		10,816		0001
Purchased Call/S&P 500 INDEX/SPXE002SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/29/2022	06/29/2023		1,964,000	3818.83	21,800			5,345		37,271			(5,375)		4,876		0001
Purchased Call/S&P 500 INDEX/SPX150LSB	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FF07349	05/06/2022	05/05/2023		5,112,000	100	50,609			4,780					(12,513)		7,915		0001
Purchased Call/S&P 500 INDEX/SPX150LSL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FF07349	05/10/2022	05/10/2023		6,118,000	100	56,897			6,113					(14,029)		10,127		0001
Purchased Call/S&P 500 INDEX/SPX161WSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023		4,960,000	100	44,144			20,478					(10,915)		16,825		0001
Purchased Call/S&P 500 INDEX/SPXD00YSE	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/09/2022	06/09/2023		4,633,000	100	46,330			8,855					(11,424)		10,145		0001
Purchased Call/S&P 500 INDEX/SPX161USL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/01/2022	08/01/2023		1,724,000	246.24	72,753			24,451		74,663			(17,939)		5,004		0001
Purchased Call/S&P 500 INDEX/SPX161TSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2022	07/17/2023		6,548,000	100	62,861			18,529					(15,415)		17,809		0001
Purchased Call/S&P 500 INDEX/SPX161XS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023		2,132,000	100	27,076			13,087		19,569			(6,695)		7,381		0001
Purchased Call/S&P 500 INDEX/SPX715LSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2021	11/07/2023		1,745,563	5617	44,774			13,643		1,122			(5,543)		6,791		0001
Purchased Call/S&P 500 INDEX/SPX161XSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2022	10/13/2023		1,919,000	240.5	101,131			54,779		145,951			(25,005)		7,031		0001
Purchased Call/S&P 500 INDEX/SPX161YSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2023		1,565,916	254	39,596			24,376		50,781			(9,790)		6,106		0001
Purchased Call/S&P 500 INDEX/SPXF000S9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/28/2022	12/28/2023		8,317,000	3783.22	187,964			140,326		242,221			(46,347)		35,898		0001
Purchased Call/S&P 500 INDEX/SPX161US4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2023		3,533,000	100	34,270			10,290					(8,450)		9,698		0001
Purchased Call/S&P 500 INDEX/SPXA055SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2022	07/18/2023		4,492,178	3839	221,423			67,362		278,764			(55,821)		12,274		0001
Purchased Call/S&P 500 INDEX/SPX7150SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2022	04/24/2023		2,440,001	4273	70,524			4,493		5,597			(17,485)		3,128		0001
Purchased Call/S&P 500 INDEX/SPX715RSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/06/2022	05/03/2023		2,571,356	4174	78,133			6,984		30,140			(19,425)		3,866		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC00L$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/29/2021	11/21/2023		1,510,152	.5628	43,229			14,049		378			(5,389)		6,059		0001
Purchased Call/S&P 500 INDEX/SPX715HSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/03/2021	08/03/2023		1,544,000	5049.03	57,128			9,731		591			(7,043)		4,518		0001
Purchased Call/S&P 500 INDEX/SPX161V$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/18/2022	08/04/2023		1,539,697	247	73,792			26,582		63,176			(18,921)		4,523		0001
Purchased Call/S&P 500 INDEX/SPX161W$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/14/2022	09/12/2023		1,475,885	258	25,594			11,627		21,918			(6,346)		4,962		0001
Purchased Call/S&P 500 INDEX/SPX715I$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2021	08/25/2023		1,521,665	.5381	38,427			7,825		473			(4,790)		4,828		0001
Purchased Call/S&P 500 INDEX/SPX150T$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/04/2022	11/03/2023		1,995,000	252.08	60,249			36,149		72,905			(14,897)		7,691		0001
Purchased Call/S&P 500 INDEX/SPXA056$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023		1,921,000	3924.26	52,059			22,187		64,764			(12,872)		6,239		0001
Purchased Call/S&P 500 INDEX/SPX715Y$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2022	10/25/2024		1,407,066	.3758	258,270			204,971		268,722			(32,105)		8,823		0001
Purchased Call/S&P 500 INDEX/SPX161U$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/22/2022	07/21/2023		2,176,000	254.04	42,650			13,150		37,682			(10,545)		6,027		0001
Purchased Call/S&P 500 INDEX/SPX161V$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/19/2022	08/18/2023		1,854,000	100	26,327			10,165					(6,509)		5,741		0001
Purchased Call/S&P 500 INDEX/SPX715HSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2021	08/11/2023		2,001,000	4427.82	205,903			37,489		25,755			(25,420)		6,039		0001
Purchased Call/S&P 500 INDEX/SPX715HSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/17/2021	08/17/2023		1,500,000	4924.02	74,550			14,132		1,305			(9,191)		4,628		0001
Purchased Call/S&P 500 INDEX/SPX161ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/29/2022	11/24/2023		1,573,857	258	37,294			24,689		36,867			(9,323)		6,354		0001
Purchased Call/S&P 500 INDEX/SPX8150$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/09/2023	01/05/2024		2,076,078	.3895		111,376		86,557		133,220			(24,990)		9,092		0001
Purchased Call/S&P 500 INDEX/SPX721Z$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		2,607,000	3961.63	81,078			24,999		97,871			(20,047)		7,221		0001
Purchased Call/S&P 500 INDEX/SPX8150$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/10/2024		2,064,217	.3917	93,853			74,662		104,514			(19,963)		9,120		0001
Purchased Call/S&P 500 INDEX/SPX8151$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2023	01/25/2024		1,373,579	.4016	64,214			53,631		66,724			(10,702)		6,226		0001
Purchased Call/S&P 500 INDEX/SPX715W$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2022	09/11/2024		1,635,000	4819.82	106,929			77,593		52,839			(13,129)		9,851		0001
Purchased Call/S&P 500 INDEX/SPX715Y$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/20/2022	10/11/2024		1,487,478	.3618	265,049			206,354		336,993			(33,039)		9,212		0001
Purchased Call/S&P 500 INDEX/SPXA057$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	08/31/2023		1,756,320	.3956	67,133			28,503		81,470			(16,644)		5,686		0001
Purchased Call/S&P 500 INDEX/SPXA05N$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/27/2023	03/21/2025		1,746,703	.5132		38,711		38,550		50,513			(214)		12,275		0001
Purchased Call/S&P 500 INDEX/SPXA05B$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/03/2022	11/01/2023		1,982,700	.3842	88,695			52,871		129,786			(21,991)		7,609		0001
Purchased Call/S&P 500 INDEX/SPX715Y$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2022	11/06/2024		1,473,000	3735.11	255,271			204,847		292,400			(31,343)		9,332		0001
Purchased Call/S&P 500 INDEX/SPX9050$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/15/2021	11/15/2023		1,446,000	5509.31	47,573			14,899		642			(5,865)		5,727		0001
Purchased Call/S&P 500 INDEX/SPX905P$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/29/2021	10/30/2023		2,246,000	4590.64	248,408			72,438		27,301			(30,584)		8,579		0001
Purchased Call/S&P 500 INDEX/SPX8150$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2022	12/26/2024		2,704,000	3787.15	449,946			391,928		514,866			(55,170)		17,847		0001
Purchased Call/S&P 500 INDEX/SPXE000$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/22/2022	06/13/2023		2,167,286	.3750	90,457			18,654		133,813			(22,868)		4,879		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2021	06/16/2023		2,266,933	4207	222,817			23,357		50,160			(27,508)		5,206		0001
Purchased Call/S&P 500 INDEX/SPXE13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/07/2023		1,587,908	5362	30,212			4,128		33			(3,808)		4,114		0001
Purchased Call/S&P 500 INDEXSPXE00A$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	08/10/2022	08/02/2024		1,600,030	4150	245,789			166,700		167,012			(30,596)		9,269		0001
Purchased Call/S&P 500 INDEX/SPXF001$U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2023	01/08/2024		2,143,000	100		51,432		39,955		55,581			(11,772)		9,435		0001
Purchased Call/S&P 500 INDEX/SPXC00U$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/05/2022	01/05/2024		1,558,000	5509.08	59,048			22,630		721			(7,280)		6,823		0001
Purchased Call/S&P 500 INDEX/SPX8214$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/09/2022	09/08/2023		2,654,000	4067.36	67,146			29,843		71,403			(16,602)		8,813		0001
Purchased Call/S&P 500 INDEX/SPX8216$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/11/2022	10/03/2023		2,383,344	3667	103,071			53,713		160,972			(25,984)		8,507		0001
Purchased Call/S&P 500 INDEX/SPX721Y$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		2,392,000	3830.85	32,053			9,536		43,172			(7,903)		6,536		0001
Purchased Call/S&P 500 INDEX/SPX721Y$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2022	07/11/2023		1,471,200	3831	60,196			17,078		80,565			(15,133)		3,889		0001
Purchased Call/S&P 500 INDEX/SPX905D$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027		14,304,000	4155.86	2,803,584			2,837,880		2,837,880	263,637				145,565		0001
Purchased Call/S&P 500 INDEX/SPX905E$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027		16,772,000	4227.26	3,226,933			3,140,516		3,140,516	284,790				171,694		0001
Purchased Call/S&P 500 INDEX/SPX715T$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/28/2022	06/27/2023		1,707,273	3907	61,814			14,856		84,073			(15,284)		4,191		0001
Purchased Call/S&P 500 INDEX/SPX715M$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/16/2021	11/16/2023		1,702,000	5609.58	49,528			15,580		1,152			(6,106)		6,755		0001
Purchased Call/S&P 500 INDEX/SPX161Z$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023		2,402,000	246.36	126,585			78,413		135,935			(31,299)		9,408		0001
Purchased Call/S&P 500 INDEX/SPX161Z$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2023		1,920,461	247	101,101			70,123		110,575			(25,066)		7,947		0001
Purchased Call/S&P 500 INDEX/SPX715Y$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2022	11/04/2024		1,514,000	3718.14	265,858			213,199		304,986			(32,732)		9,575		0001
Purchased Call/S&P 500 INDEX/SPX2501$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/03/2023	03/05/2024		1,690,000	250.35		98,020		91,288		93,843			(7,458)		8,155		0001
Purchased Call/S&P 500 INDEX/SPX2610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/20/2022	12/19/2023		2,103,410	245	113,381			82,060		139,783			(28,034)		8,927		0001
Purchased Call/S&P 500 INDEX/SPX2610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024		1,398,000	246.62		75,352		58,398		87,415			(17,389)		6,122		0001
Purchased Call/S&P 500 INDEX/SPXA058$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028		19,419,000	3757.99	5,322,748			6,094,954		6,094,954	527,478				227,396		0001
Purchased Call/S&P 500 INDEX/SPXA059$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/04/2022	10/03/2023		1,837,187	3697	81,702			41,754		110,866			(20,201)		6,557		0001
Purchased Call/S&P 500 INDEX/SPX715D$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2022	02/09/2024		2,262,000	4553.23	281,393			121,370		60,959			(34,692)		10,507		0001
Purchased Call/S&P 500 INDEX/SPX721Z$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/26/2022	07/26/2023		3,872,000	3921.05	87,507			27,964		111,118			(21,577)		10,961		0001
Purchased Call/S&P 500 INDEX/SPX905D$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/19/2023		1,505,000	5181.53	26,338			1,746		7			(3,256)		2,757		0001
Purchased Call/S&P 500 INDEX/SPX905P$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023		1,306,000	4496.6	148,753			42,705		23,982			(18,339)		4,953		0001
Purchased Call/S&P 500 INDEX/SPXE001$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/24/2022	06/26/2023		3,677,000	3911.74	81,262			19,252		108,063			(19,928)		8,976		0001
Purchased Call/S&P 500 INDEX/SPX2610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2023		1,509,000	245.4	82,090			61,058		99,653			(20,241)		6,501		0001
Purchased Call/S&P 500 INDEX/SPX2610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023		1,449,715	257	35,890			27,193		43,635			(8,874)		6,269		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA057S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2023		2,893,000	3924.26	47,735			20,646		59,479			(11,674)		9,517		0001
Purchased Call/S&P 500 INDEX/SPXA058S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/16/2022	09/18/2023		4,083,000	3873.33	110,649			51,819		142,388			(27,135)		13,973		0001
Purchased Call/S&P 500 INDEX/SPX7150SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/10/2022	02/09/2024		2,445,000	4468.05	312,960			135,544		86,258			(38,637)		11,357		0001
Purchased Call/S&P 500 INDEX/SPX161YSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2023		3,609,000	100	30,316			18,373		16,665			(7,475)		14,041		0001
Purchased Call/S&P 500 INDEX/SPX2501S0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/10/2023	03/12/2024		3,599,000	100	39,589			37,631		50,053			(2,259)		17,546		0001
Purchased Call/S&P 500 INDEX/SPXA058SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/08/2023		2,436,784	.3988	77,017			35,615		124,963			(19,804)		8,092		0001
Purchased Call/S&P 500 INDEX/SPX7150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2022	02/01/2024		2,755,000	5525.41	83,201			34,972		3,417			(10,258)		12,633		0001
Purchased Call/S&P 500 INDEX/SPX715PS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/23/2022	02/23/2024		2,338,000	4198.03	307,681			138,625		171,011			(37,933)		11,099		0001
Purchased Call/S&P 500 INDEX/SPX821MST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		8,004,000	3936.97	527,464			616,001		616,001	88,538				39,579		0001
Purchased Call/S&P 500 INDEX/SPX161ZSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/01/2022	12/01/2023		4,238,000	100	41,109			27,785		44			(10,136)		17,361		0001
Purchased Call/Shiller Barclays Global Index/SBG017U8Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/03/2024		787,739	262.33	28,516			23,972		28,287			(3,506)		5,104		0001
Purchased Call/S&P 500 INDEX/SPXA05KS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024		1,970,227	.4046	102,251			95,754		112,859			(6,742)		9,508		0001
Purchased Call/S&P 500 INDEX/SPXA05IS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024		1,692,000	100	53,298			48,012		52,146			(5,403)		8,020		0001
Purchased Call/S&P 500 INDEX/SPXE00ZS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/22/2022	12/22/2023		3,782,000	3822.39	99,467			73,218		127,821			(24,526)		16,143		0001
Purchased Call/S&P 500 INDEX/SPX900CS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/10/2020	08/08/2025		1,632,000	6134.2	14,688			6,933		12,538			(725)		12,533		0001
Purchased Call/S&P 500 INDEX/SPX8216SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2022	10/13/2023		3,479,000	3669.91	86,279			46,605		125,633			(21,274)		12,747		0001
Purchased Call/S&P 500 INDEX/SPXB17VSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	05/03/2023		3,041,000	4175.48	61,428			5,415		30,708			(15,147)		4,572		0001
Purchased Call/S&P 500 INDEX/SPXE00ASB	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	08/08/2022	08/08/2028		50,000	100	9,945			9,558		9,558	2,029				579		0001
Purchased Call/S&P 500 INDEX/SPXA17MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2020	12/27/2024		9,990,000	.4000	722,520			255,432		1,781,458			(36,106)		65,987		0001
Purchased Call/S&P 500 INDEX/SPX161ZSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2022	12/01/2023		3,498,000	100	34,280			23,234		4,449			(8,476)		14,329		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/25/2022	06/21/2024		3,791,021	262.78	133,342			82,603		116,134			(16,565)		21,000		0001
Purchased Call/Shiller Barclays Global Index/SBG017USJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/15/2024		775,405	261.5	27,903			23,012		28,763			(3,469)		4,950		0001
Purchased Call/Shiller Barclays Global Index/SBG017USL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/20/2024		408,494	261.88	15,140			12,496		14,897			(1,869)		2,619		0001
Purchased Call/Shiller Barclays Global Index/SBG017USQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/22/2024		1,970,573	262.83	71,056			58,958		68,377			(8,777)		12,654		0001
Purchased Call/S&P 500 INDEX/SPXB17WSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023		2,613,000	4121.43	75,516			13,730		60,729			(18,620)		5,598		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17W\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/16/2023		2,675,701	3670	113,097			24,281		170,129			(28,432)		6,145		0001
Purchased Call/S&P 500 INDEX/SPXB17PSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023		1,585,000	4367.5	165,316			42,010		42,497			(20,326)		5,657		0001
Purchased Call/S&P 500 INDEX/SPXB17QSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/20/2023		1,943,000	4496.55	219,753			61,228		34,010			(27,130)		7,245		0001
Purchased Call/S&P 500 INDEX/SPXE13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/18/2023		2,088,174	5331	44,611			6,692		69			(5,561)		5,706		0001
Purchased Call/Shiller Barclays Global Index/SBG017USR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/25/2024		607,826	262.97	21,943			18,230		20,987			(2,702)		3,913		0001
Purchased Call/S&P 500 INDEX/SPXB17WSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/01/2023		1,891,238	4102	66,186			11,277		50,803			(16,546)		3,897		0001
Purchased Call/S&P 500 INDEX/SPXA059S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023		1,543,446	241	71,909			36,154		109,963			(17,780)		5,449		0001
Purchased Call/S&P 500 INDEX/SPX715ZS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2022	11/15/2024		1,571,231	3946	258,372			212,272		242,188			(32,074)		10,030		0001
Purchased Call/S&P 500 INDEX/SPX7210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/08/2023		1,714,000	4421.13	188,540			41,666		29,695			(23,309)		5,692		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/21/2024		1,250,823	261.1	45,319			28,093		42,493			(5,635)		6,929		0001
Purchased Call/S&P 500 INDEX/SPX905NS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023		2,223,000	4376.88	245,642			63,785		58,046			(30,326)		7,998		0001
Purchased Call/S&P 500 INDEX/SPX9050S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023		1,477,000	5337.54	44,605			12,254		739			(5,499)		5,480		0001
Purchased Call/S&P 500 INDEX/SPX905VSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2022	02/02/2024		2,054,000	4421.02	265,171			112,286		80,304			(32,737)		9,434		0001
Purchased Call/S&P 500 INDEX/SPX8215S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2022	09/23/2024		1,808,100	3698	286,069			213,172		369,761			(35,366)		11,017		0001
Purchased Call/S&P 500 INDEX/SPXD00JSA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/06/2023		1,661,000	100	39,864			555					(9,884)		1,065		0001
Purchased Call/S&P 500 INDEX/SPXD00USG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/20/2022	05/22/2023		2,792,000	3901.36	292,043			163,674		190,920	36,805		(13,018)		5,269		0001
Purchased Call/S&P 500 INDEX/SPXE00DSA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/24/2022	08/24/2023		1,513,000	100	24,813			9,912					(6,118)		4,785		0001
Purchased Call/S&P 500 INDEX/SPX161YSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023		6,508,000	100	57,270			33,249		36,328			(14,160)		24,682		0001
Purchased Call/S&P 500 INDEX/SPX161ZSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2023		3,366,000	100	31,640			21,094		13,412			(7,802)		13,732		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2022	12/06/2024		3,072,554	260.79	109,454			92,600		119,939			(13,500)		19,958		0001
Purchased Call/S&P 500 INDEX/SPX7213SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2021	10/10/2023		1,650,290	5407	32,440			8,591		227			(4,016)		6,000		0001
Purchased Call/S&P 500 INDEX/SPXE13ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2021	09/15/2023		1,464,952	4437	137,177			31,685		25,719			(17,029)		4,969		0001
Purchased Call/S&P 500 INDEX/SPXA056SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2022	08/21/2023		4,163,000	4228.48	109,071			42,667		80,062			(26,748)		13,029		0001
Purchased Call/AI Powered US Equity Index/AIP000VSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2021	12/08/2023		784,501	2531.71	26,304			9,118		1,446			(3,254)		3,259		0001
Purchased Call/AI Powered US Equity Index/AIP000PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/18/2023		807,959	2555.24	30,273			5,820		187			(3,757)		2,502		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000SS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2021	10/03/2023		968,444	2539.05	33,985			8,667		758			(4,204)		3,457		0001
Purchased Call/AI Powered US Equity Index/AIP000RS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2022	09/15/2023		1,174,741	2569.48	31,912			7,542		357			(4,050)		3,985		0001
Purchased Call/AI Powered US Equity Index/AIP000US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2021	11/30/2023		1,067,483	2530.2	32,751			10,965		1,873			(4,047)		4,364		0001
Purchased Call/AI Powered US Equity Index/AIP000JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2021	04/06/2023		1,027,788	2528.01	36,774			255					(4,572)		659		0001
Purchased Call/AI Powered US Equity Index/AIP0000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/14/2023		704,694	2534.37	23,549			3,386		96			(2,916)		1,890		0001
Purchased Call/AI Powered US Equity Index/AIP000MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2021	06/02/2023		1,297,786	2541.19	47,373			4,069		12			(5,890)		2,696		0001
Purchased Call/AI Powered US Equity Index/AIP000PS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/17/2023		1,024,506	2552.65	36,153			6,892		244			(4,475)		3,161		0001
Purchased Call/AI Powered US Equity Index/AIP000QSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2021	09/01/2023		1,258,467	2584.91	44,138			9,377		197			(5,486)		4,087		0001
Purchased Call/AI Powered US Equity Index/AIP000QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2021	07/27/2023		1,035,795	2543.14	39,552			6,382		172			(4,891)		2,945		0001
Purchased Call/AI Powered US Equity Index/AIP000PSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/21/2023		89,302	2555.24	3,224			630		21			(397)		279		0001
Purchased Call/AI Powered US Equity Index/AIP000PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	08/24/2023		681,674	2568.2	24,816			4,972		131			(3,073)		2,156		0001
Purchased Call/AI Powered US Equity Index/AIP0000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2021	08/25/2023		1,160,932	2566.39	44,709			9,021		242			(5,536)		3,684		0001
Purchased Call/AI Powered US Equity Index/AIP0000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/29/2023		939,751	2578.05	34,206			7,071		157			(4,230)		3,022		0001
Purchased Call/AI Powered US Equity Index/AIP000SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2021	10/13/2023		990,226	2559.98	37,460			10,122		605			(4,658)		3,628		0001
Purchased Call/S&P 500 INDEX/SPXE13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/15/2023		1,887,000	4424.66	196,059			36,626		26,461			(24,106)		5,780		0001
Purchased Call/S&P 500 INDEX/SPXA056S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/12/2022	08/14/2023		2,953,000	4280.15	75,892			28,224		47,126			(18,611)		9,013		0001
Purchased Call/S&P 500 INDEX/SPXD0QJS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2023		1,475,000	4712.69	23,600			585					(5,787)		1,221		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2023	12/30/2024		1,294,283	260.8	18,860	28,080		41,349		51,216			(5,682)		8,569		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	06/24/2024		1,322,020	261.65	46,580			29,099		43,503			(5,788)		7,348		0001
Purchased Call/S&P 500 INDEX/SPX150NSN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/21/2022	06/21/2023		4,555,000	100	41,906			9,351					(10,333)		10,795		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161U8E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/28/2022	07/28/2023		1,188,000	100	17,582			5,747					(4,335)		3,392		0001
Purchased Call/S&P 500 INDEX/SPX721W5M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/02/2024		3,245,000	3771.01	496,810			312,983		567,733			(61,083)		18,195		0001
Purchased Call/AI Powered US Equity Index/AIP000W5H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2022	01/03/2024		1,829,758	2527.15	62,928			23,980		4,396			(7,770)		7,984		0001
Purchased Call/AI Powered US Equity Index/AIP000X5H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2022	01/23/2024		1,022,272	2425.09	34,735			14,225		9,813			(4,297)		4,618		0001
Purchased Call/AI Powered US Equity Index/AIP000U5I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2021	11/22/2023		2,276,955	2575.1	77,161			25,054		1,766			(9,542)		9,154		0001
Purchased Call/AI Powered US Equity Index/AIP000V5 4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/06/2023		1,402,053	2507.43	55,444			19,015		3,642			(6,853)		5,802		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/21/2029		2,388,530	2868.48	119,904			115,439		138,351			(4,222)		30,985		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	10/22/2029		2,133,976	2809.37	104,423			98,128		141,732			(3,682)		27,343		0001
Purchased Call/AI Powered US Equity Index/AIP000K59	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2021	04/27/2023		1,277,993	2546.08	45,559			1,655					(5,706)		1,738		0001
Purchased Call/Shiller Barclays Global Index/SBG017K5O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/20/2023		600,000	255.15	23,460			7,519		24,856			(2,888)		2,402		0001
Purchased Call/Shiller Barclays Global Index/SBG017L5I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/21/2023		353,135	249.87	14,232			5,168		20,733			(1,757)		1,504		0001
Purchased Call/Shiller Barclays Global Index/SBG017M5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/23/2023	01/15/2024		686,306	255.39	24,186	3,322		12,332		29,238			(3,601)		3,059		0001
Purchased Call/Shiller Barclays Global Index/SBG017M57	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2022	01/18/2024		1,305,401	255.35	48,763			19,604		55,876			(6,022)		5,848		0001
Purchased Call/Shiller Barclays Global Index/SBG017K53	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/30/2023		259,449	255.49	10,380			3,029		10,307			(1,280)		991		0001
Purchased Call/Shiller Barclays Global Index/SBG017K5K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2021	11/16/2023		412,170	257.97	14,898			4,703		13,884			(1,841)		1,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T5K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/19/2024		19,195,582	267.44	595,699			389,838		430,456			(73,647)		109,604		0001
Purchased Call/Shiller Barclays Global Index/SBG017L5O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/05/2023		1,888,959	248.09	81,936			28,122		121,899			(10,169)		7,801		0001
Purchased Call/Shiller Barclays Global Index/SBG017L58	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2021	12/12/2023		731,827	250.23	28,541			9,997		41,939			(3,509)		3,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U5B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2022	08/02/2024		18,945,144	268.76	575,416			387,848		393,423			(71,157)		109,754		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/10/2024		1,705,787	253.37	72,119			28,548		82,271			(9,020)		7,537		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2022	01/24/2024		2,379,786	252.99	93,532			38,363		118,337			(11,554)		10,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2022	08/17/2023		14,027,702	270.93	277,725			107,470		137,586			(69,591)		43,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/25/2024		2,717,739	552.07	323,139			255,391		370,754			(39,894)		17,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/29/2024		4,425,738	559.39	519,139			411,460		559,161			(63,829)		27,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/01/2022	08/01/2024		1,452,386	574.56	146,836			98,294		138,208			(18,078)		8,405		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2022	02/09/2024		1,171,729	257.34	43,741			19,031		44,895			(5,431)		5,443		0001
Purchased Call/Nasdaq FC Index/NFC161ASX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2022	12/08/2023		8,570,810	220.16	332,539			232,171		659,081			(82,431)		35,608		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/16/2024		2,229,935	256.76	81,165			36,090		89,281			(10,081)		10,472		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	03/25/2024		2,882,686	263.31	104,688			51,764		77,292			(12,930)		14,314		0001
Purchased Call/Shiller Barclays Global Index/SBG017JST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/20/2023		2,347,680	255.83	93,146			25,980		90,115			(11,519)		8,754		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/24/2021	11/24/2023		444,354	256.31	17,285			5,651		17,042			(2,131)		1,794		0001
Purchased Call/Nasdaq FC Index/NFC161ASR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2024		5,743,979	221.38	264,065			224,444		443,780			(32,706)		37,310		0001
Purchased Call/S&P 500 INDEX/SPXB17PSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023		1,903,000	4314.34	211,423			53,727		61,497			(25,995)		6,792		0001
Purchased Call/S&P 500 INDEX/SPX7214$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2023		1,587,000	5113.96	73,478			20,287		1,431			(9,059)		5,903		0001
Purchased Call/S&P 500 INDEX/SPX2502$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/24/2023	03/25/2024		2,066,000	100		39,667		39,230		50,098			(757)		10,259		0001
Purchased Call/S&P 500 INDEX/SPX1500$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/12/2022	07/12/2023		5,110,000	100	49,056			13,784					(12,096)		13,573		0001
Purchased Call/S&P 500 INDEX/SPX715S$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/10/2022	06/09/2023		1,537,000	4095.9	28,588			5,479		23			(7,069)		3,365		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/17/2024		712,466	260.18	25,863			22,239		28,890			(3,180)		4,669		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7217S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/24/2021	11/22/2023		2,624,182	4645	314,054			102,078		31,297			(38,825)		10,551		0001
Purchased Call/S&P 500 INDEX/SPX2502SH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	03/24/2023	03/22/2024		1,330,000	100		25,536		25,252		32,383			(491)		6,577		0001
Purchased Call/S&P 500 INDEX/SPX715W3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2023		1,900,000	4137.99	164,730			90,976		90,976	16,204				5,967		0001
Purchased Call/S&P 500 INDEX/SPX2611S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		4,151,000	100		44,831		35,715		15,107			(9,483)		18,404		0001
Purchased Call/S&P 500 INDEX/SPX821K$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	11/20/2025		2,005,000	5600		50,075		48,272		40,857			(1,849)		16,301		0001
Purchased Call/S&P 500 INDEX/SPX2502SN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4HOFFQ7349	03/27/2023	03/27/2024		2,955,000	100		32,210		31,944		37,759			(352)		14,714		0001
Purchased Call/S&P 500 INDEX/SPX721A$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/13/2023		1,399,320	4665	185,028			66,527		17,940			(23,323)		5,871		0001
Purchased Call/S&P 500 INDEX/SPX721BS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2022	01/05/2024		1,671,000	4634.77	205,533			78,769		27,445			(25,340)		7,318		0001
Purchased Call/S&P 500 INDEX/SPXA05B$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4ROTD8PU41	11/07/2022	11/06/2024		2,130,242	4643	144,815			116,369		124,427			(17,854)		13,496		0001
Purchased Call/S&P 500 INDEX/SPX7219$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/15/2021	12/08/2023		1,650,224	4675	195,117			67,926		19,565			(24,288)		6,856		0001
Purchased Call/S&P 500 INDEX/SPX715V$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	08/19/2022	08/18/2023		2,620,000	4228.48	56,854			21,952		306			(14,057)		8,113		0001
Purchased Call/S&P 500 INDEX/SPX7215$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2021	10/25/2023		1,497,000	5290.27	54,790			15,579		587			(6,755)		5,650		0001
Purchased Call/S&P 500 INDEX/SPXB17W$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024		2,919,000	4094.2	441,937			242,608		294,480			(54,560)		15,260		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	09/16/2022	09/18/2024		2,458,000	3823.36	409,011			300,727		421,060			(50,220)		14,907		0001
Purchased Call/S&P 500 INDEX/SPXB17X$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	08/11/2022	08/11/2023		4,977,000	4207.27	59,226			21,656		51,034			(14,604)		15,022		0001
Purchased Call/S&P 500 INDEX/SPXB17X$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	08/12/2022	08/03/2023		2,773,749	4152	126,492			44,560		93,165			(31,978)		8,116		0001
Purchased Call/S&P 500 INDEX/SPXB17PST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023		2,790,000	5032.34	108,252			27,806		3,942			(13,346)		10,012		0001
Purchased Call/S&P 500 INDEX/SPXA05A$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4ROTD8PU41	10/20/2022	10/19/2023		1,494,175	242	79,189			44,214		104,257			(19,580)		5,558		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	09/12/2022	09/11/2024		1,524,656	5036	80,249			58,313		28,358			(9,894)		9,186		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I70UK5573	10/19/2022	10/11/2024		1,515,012	4071	181,936			141,057		215,795			(22,648)		9,383		0001
Purchased Call/S&P 500 INDEX/SPX2610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024		4,459,000	100		43,698		33,466		41,449			(10,296)		19,492		0001
Purchased Call/S&P 500 INDEX/SPXE139$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	05/20/2021	05/12/2023		1,507,855	4539	86,762			4,954		336			(10,815)		2,557		0001
Purchased Call/S&P 500 INDEX/SPXE13N$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	07/26/2021	07/20/2023		2,071,571	4729	132,229			20,146		1,844			(16,437)		5,712		0001
Purchased Call/S&P 500 INDEX/SPXF003$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 21GI19DL770XOHC3ZE78	01/17/2023	01/17/2024		1,072,000	4190.52		18,760		15,039		19,347			(3,752)		4,794		0001
Purchased Call/S&P 500 INDEX/SPX715RS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/03/2022	05/02/2023		1,846,152	4167	52,385			4,486		19,911			(12,952)		2,733		0001
Purchased Call/S&P 500 INDEX/SPX715RSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/11/2022	05/08/2023		2,080,863	4129	56,594			5,817		36,477			(14,070)		3,357		0001
Purchased Call/S&P 500 INDEX/SPX2610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023		4,493,000	100	43,133			32,680		39,135			(10,665)		19,429		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150V5E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/29/2022	11/29/2023		1,473,000	246.31	79,837			53,224		85,735			(19,686)		6,009		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/11/2024		1,830,239	260.38	68,670			44,501		65,933			(8,552)		10,362		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2021	06/23/2023		1,762,219	4444	60,000			6,878		2,933			(7,418)		4,227		0001
Purchased Call/S&P 500 INDEX/SPX715QSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2022	04/26/2023		2,417,000	4175.2	83,387			5,743		22,937			(20,561)		3,225		0001
Purchased Call/S&P 500 INDEX/SPX715PSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/21/2022	03/21/2024		2,432,000	4410.77	334,643			162,961		114,356			(41,201)		12,009		0001
Purchased Call/S&P 500 INDEX/SPX2500SZ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/24/2023	02/23/2024		1,556,000	248.84		89,159		81,234		92,546			(8,573)		7,386		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2021	06/07/2023		1,659,138	4449	53,608			4,975		1,588			(6,646)		3,581		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/17/2023		3,421,000	4665.56	99,893			18,936		5,175			(12,316)		10,556		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/24/2024		1,668,447	4404	85,907			35,457		38,761			(10,650)		7,550		0001
Purchased Call/S&P 500 INDEX/SPX721WSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2024		1,612,000	4901.01	55,292			34,861		34,399			(6,789)		9,048		0001
Purchased Call/S&P 500 INDEX/SPX721WSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023		1,630,644	253	28,641			7,180		26,572			(7,082)		4,071		0001
Purchased Call/S&P 500 INDEX/SPX161XSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023		1,520,000	250.14	41,192			21,571		61,182			(10,185)		5,469		0001
Purchased Call/S&P 500 INDEX/SPX161ZSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023		2,585,000	254.18	81,945			52,353		84,444			(20,261)		10,282		0001
Purchased Call/S&P 500 INDEX/SPX2501SN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/10/2023	03/08/2024		2,272,000	100		56,573		53,744		74,626			(3,264)		11,012		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/01/2024		1,684,524	4440	82,645			34,979		36,135			(10,231)		7,724		0001
Purchased Call/S&P 500 INDEX/SPX8217SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2022	10/18/2024		1,514,790	4392	121,319			94,712		137,440			(14,978)		9,440		0001
Purchased Call/S&P 500 INDEX/SPXC00RSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/21/2021	12/15/2023		1,411,754	4614	58,902			21,048		17,306			(7,322)		5,946		0001
Purchased Call/S&P 500 INDEX/SPX715YSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2022	11/03/2023		3,395,066	3747	173,046			103,828		250,365			(42,786)		13,089		0001
Purchased Call/S&P 500 INDEX/SPX8150S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2022	12/22/2023		2,896,870	3822	153,692			113,450		198,346			(38,001)		12,365		0001
Purchased Call/S&P 500 INDEX/SPXA056SO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/02/2022	09/01/2023		2,094,000	255.87	38,530			16,421		39,713			(9,527)		6,801		0001
Purchased Call/S&P 500 INDEX/SPXA057SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/07/2022	09/07/2023		3,462,000	244.87	160,291			70,210		182,512			(39,524)		11,461		0001
Purchased Call/S&P 500 INDEX/SPX715XSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	09/27/2024		1,474,341	3636	271,050			206,028		323,736			(33,787)		9,016		0001
Purchased Call/S&P 500 INDEX/SPX917ESO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2019	01/26/2024		1,511,428	3183	136,233			22,505		596,598			(6,737)		6,863		0001
Purchased Call/S&P 500 INDEX/SPX150V5F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/29/2022	11/28/2023		1,847,430	247	95,761			63,752		102,745			(23,677)		7,521		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2021	05/26/2023		2,160,000	4457.33	63,288			4,814		1,555			(7,824)		4,230		0001
Purchased Call/S&P 500 INDEX/SPX905G\$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2021	06/23/2023		2,981,000	4280.7	121,923			13,977		41,997			(15,073)		7,150		0001
Purchased Call/S&P 500 INDEX/SPXC00C\$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/03/2021	10/31/2023		1,683,476	5482	53,718			15,782		436			(6,650)		6,445		0001
Purchased Call/S&P 500 INDEX/SPX7217\$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2021	11/17/2023		1,483,537	5432	58,037			18,643		443			(7,275)		5,901		0001
Purchased Call/S&P 500 INDEX/SPX7219\$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2023		2,709,000	4596.55	333,478			117,725		46,045			(41,114)		11,388		0001
Purchased Call/S&P 500 INDEX/SPX721A\$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2021	12/29/2023		2,724,000	4708.03	329,876			123,931		31,700			(40,781)		11,779		0001
Purchased Call/S&P 500 INDEX/SPX905W\$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2022	02/09/2024		1,811,840	4496	196,950			85,536		58,697			(24,449)		8,416		0001
Purchased Call/S&P 500 INDEX/SPXC000\$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/20/2021	09/20/2023		1,580,000	4943.84	76,788			18,142		2,446			(9,467)		5,439		0001
Purchased Call/S&P 500 INDEX/SPX715X\$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/10/2022	10/10/2023		1,985,000	3793.01	38,509			20,368		81,074			(9,495)		7,217		0001
Purchased Call/S&P 500 INDEX/SPXB17Y\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/17/2023		2,467,886	3672	115,624			63,561		165,319			(28,588)		9,134		0001
Purchased Call/S&P 500 INDEX/SPXB17Y\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/16/2023		1,786,043	3579	89,850			49,833		132,472			(22,400)		6,594		0001
Purchased Call/S&P 500 INDEX/SPX8217\$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2022	10/25/2023		7,118,000	3859.11	155,172			88,487		204,486			(38,262)		26,867		0001
Purchased Call/S&P 500 INDEX/SPX9050\$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023		2,134,000	4544.9	228,551			30,150		30,150	(3,164)				7,957		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2023	01/03/2025		783,754	260.33		28,351		25,093		31,853			(3,323)		5,205		0001
Purchased Call/S&P 500 INDEX/SPX715L\$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/10/2021	11/10/2023		1,558,000	4646.71	65,903			20,271		13,340			(8,125)		6,103		0001
Purchased Call/Shiller Barclays Global Index/SBG017R\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/18/2022	07/12/2024		1,845,950	259.11	73,264			47,445		71,669			(9,094)		10,462		0001
Purchased Call/S&P 500 INDEX/SPX8217\$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023		10,163,000	3695.16	113,826			63,027		160,614			(28,067)		37,803		0001
Purchased Call/S&P 500 INDEX/SPX8217\$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/24/2022	10/24/2023		3,364,000	3797.34	81,409			46,199		111,752			(20,073)		12,667		0001
Purchased Call/S&P 500 INDEX/SPXE002\$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/01/2022	06/30/2023		2,346,000	100	52,785			13,233					(13,051)		5,857		0001
Purchased Call/S&P 500 INDEX/SPX8215\$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023		1,234,000	3585.62	25,791			12,967		46,844			(6,377)		4,357		0001
Purchased Call/S&P 500 INDEX/SPX8219\$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/15/2022	11/15/2023		1,822,000	100	25,872			16,250		6,524			(6,379)		7,216		0001
Purchased Call/S&P 500 INDEX/SPX905B\$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/16/2021	04/17/2023		2,495,000	4185.47	104,790			2,306		13,535			(12,902)		2,692		0001
Purchased Call/S&P 500 INDEX/SPX8217\$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/10/2023		1,647,250	3612	68,094			36,933		98,474			(17,215)		5,989		0001
Purchased Call/S&P 500 INDEX/SPX8218\$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023		750,000	10857	15,600			9,360		27,926			(3,857)		2,891		0001
Purchased Call/S&P 500 INDEX/SPX905L\$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2021	09/08/2023		2,174,000	4514.07	225,879			23,428		23,428	(4,387)				7,219		0001
Purchased Call/S&P 500 INDEX/SPXC173\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		3,934,000	4003.58	105,038			68,188		117,143			(25,900)		15,817		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000W8X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/12/2024		1,547,197	2503.35	46,338			18,335		5,570			(5,737)		6,860		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2022	08/22/2029		1,739,422	2930.75	87,741			80,382		84,146			(3,095)		22,002		0001
Purchased Call/AI Powered US Equity Index/AIP000LST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2021	05/26/2023		982,771	2539.54	35,028			2,667		5			(4,348)		1,925		0001
Purchased Call/AI Powered US Equity Index/AIP000KS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2021	04/21/2023		685,827	2544.28	24,599			680					(3,052)		823		0001
Purchased Call/AI Powered US Equity Index/AIP000KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2021	05/04/2023		664,666	2533.14	23,526			1,068					(2,904)		1,014		0001
Purchased Call/S&P 500 INDEX/SPX8217SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/13/2023		1,529,622	3677	51,825			28,548		77,532			(13,029)		5,604		0001
Purchased Call/S&P 500 INDEX/SPX8214SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2022	09/22/2023		2,039,000	3693.23	42,411			20,499		74,276			(10,486)		7,059		0001
Purchased Call/S&P 500 INDEX/SPX8217SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2022	10/25/2023		1,639,000	3859.11	18,357			10,468		26,900			(4,526)		6,186		0001
Purchased Call/S&P 500 INDEX/SPXE00AS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/08/2022	08/08/2023		2,151,000	4140.06	161,325			94,443		94,443	19,362				6,419		0001
Purchased Call/S&P 500 INDEX/SPXE13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2021	05/12/2023		1,626,000	4663.56	64,390			3,626		121			(7,938)		2,758		0001
Purchased Call/S&P 500 INDEX/SPXC007SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/19/2022	01/19/2024		1,452,000	5265.71	65,485			26,356		2,160			(8,074)		6,516		0001
Purchased Call/S&P 500 INDEX/SPX161W8O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2022	09/08/2023		4,141,000	100	40,168			17,852					(9,932)		13,751		0001
Purchased Call/S&P 500 INDEX/SPX161XW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2022	10/13/2023		1,709,000	252.34	41,016			22,155		58,464			(10,114)		6,262		0001
Purchased Call/S&P 500 INDEX/SPX161YSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2022	10/13/2023		1,560,000	252.04	35,568			19,266		55,042			(8,794)		5,716		0001
Purchased Call/S&P 500 INDEX/SPX161YSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023		1,723,000	252.93	52,035			30,209		58,282			(12,866)		6,535		0001
Purchased Call/S&P 500 INDEX/SPX161ZSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/05/2022	12/01/2023		1,508,799	261	29,410			19,989		26,400			(7,332)		6,181		0001
Purchased Call/S&P 500 INDEX/SPX2500SE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/16/2023	02/16/2024		1,846,000	250.58		103,376		92,177		97,228			(12,179)		8,669		0001
Purchased Call/S&P 500 INDEX/SPX905HS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/06/2021	06/30/2023		1,412,856	4832	62,248			7,759		503			(7,738)		3,527		0001
Purchased Call/S&P 500 INDEX/SPXA05D89	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/08/2022	12/08/2023		2,380,000	3963.51	28,322			19,692		32,460			(6,984)		9,888		0001
Purchased Call/S&P 500 INDEX/SPXA05D8E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/08/2022	12/08/2028		29,713,000	3963.51	7,980,912			8,165,508		8,165,508	678,169				354,566		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/27/2023		1,652,000	3807.3	30,066			17,407		40,381			(7,414)		6,265		0001
Purchased Call/S&P 500 INDEX/SPX9050SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/19/2021	11/21/2023		2,929,000	4644.87	347,379			111,658		32,964			(42,711)		11,751		0001
Purchased Call/S&P 500 INDEX/SPX9050S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/18/2021	10/17/2023		1,510,638	4993	80,333			21,989		2,638			(9,918)		5,591		0001
Purchased Call/S&P 500 INDEX/SPXA057SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/12/2022	09/08/2023		2,748,442	3995	134,965			60,152		137,936			(33,648)		9,127		0001
Purchased Call/S&P 500 INDEX/SPXB17VSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2022	04/06/2023		1,847,688	3833	38,700			542		73,833			(9,702)		1,184		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00Z94	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/13/2022	06/13/2023		1,920,000	100	47,232			9,498					(11,646)		4,323		0001
Purchased Call/S&P 500 INDEX/SPX2611SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024		5,906,000	100		68,510		56,431		56,198			(12,200)		26,772		0001
Purchased Call/S&P 500 INDEX/SPX721RST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023		1,876,000	100	30,579			4,685					(7,561)		3,674		0001
Purchased Call/S&P 500 INDEX/SPX8152ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2023	03/15/2024		1,766,285	3960		96,871		94,173		109,468			(2,952)		8,648		0001
Purchased Call/S&P 500 INDEX/SPX8210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023		2,012,000	4023.61	30,381			9,792		34,878			(7,491)		5,720		0001
Purchased Call/S&P 500 INDEX/SPX9050S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023		2,471,000	5187.69	96,369			26,475		2,073			(11,881)		9,168		0001
Purchased Call/S&P 500 INDEX/SPX905FS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2021	06/09/2023		1,775,000	4239.18	75,083			7,146		26,772			(9,269)		3,887		0001
Purchased Call/S&P 500 INDEX/SPXC174S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023		4,691,000	3963.94	108,362			71,943		123,580			(26,719)		19,098		0001
Purchased Call/S&P 500 INDEX/SPX905YSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024		1,756,000	4153.86	247,596			117,854		144,693			(30,401)		8,573		0001
Purchased Call/S&P 500 INDEX/SPX905NS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023		1,540,000	4399.76	47,124			12,237		25,221			(5,818)		5,541		0001
Purchased Call/S&P 500 INDEX/SPXC172S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023		2,666,000	3992.93	63,184			39,139		72,984			(15,622)		10,443		0001
Purchased Call/S&P 500 INDEX/SPX821BSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023		1,678,000	3905.88	31,211			18,675		60,111			(7,696)		6,469		0001
Purchased Call/S&P 500 INDEX/SPX8219SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023		3,338,000	100	30,710			19,796		43,091			(7,572)		13,392		0001
Purchased Call/S&P 500 INDEX/SPX821ASF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		1,631,000	4227.43	30,174			19,864		12,455			(7,460)		6,585		0001
Purchased Call/S&P 500 INDEX/SPX821ASH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		1,348,000	100	20,085			13,223		7,544			(4,966)		5,443		0001
Purchased Call/S&P 500 INDEX/SPXC174SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2023		2,576,000	3957.63	62,597			41,731		72,141			(15,435)		10,509		0001
Purchased Call/S&P 500 INDEX/SPX8219SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023		6,012,000	100	64,930			42,150		22,160			(16,010)		24,171		0001
Purchased Call/S&P 500 INDEX/SPXC174S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/30/2023		5,274,000	4080.11	121,829			81,555		126,898			(30,040)		21,560		0001
Purchased Call/S&P 500 INDEX/SPXD007S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/23/2022	02/21/2024		1,404,374	5267	43,460			19,515		3,921			(5,373)		6,646		0001
Purchased Call/S&P 500 INDEX/SPX8151SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/02/2024		2,294,688	4180		110,942		94,609		102,302			(17,068)		10,540		0001
Purchased Call/S&P 500 INDEX/SPX721US8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023		1,507,000	3674.84	31,044			6,572		59,430			(7,676)		3,461		0001
Purchased Call/S&P 500 INDEX/SPX721VS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/26/2023		1,991,000	3912.15	22,299			5,283		27,978			(5,468)		4,860		0001
Purchased Call/S&P 500 INDEX/SPX8151SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/06/2024		3,461,529	4111		210,980		183,281		203,554			(29,141)		16,002		0001
Purchased Call/S&P 500 INDEX/SPX8152SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2023	03/04/2024		2,049,000	4045.64		45,693		42,546		48,356			(3,486)		9,873		0001
Purchased Call/S&P 500 INDEX/SPX721BSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/12/2022	01/10/2024		2,029,766	4677	247,923			96,983		29,112			(30,650)		8,968		0001
Purchased Call/S&P 500 INDEX/SPX905M5O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023		3,691,000	4923.26	179,752			44,444		6,850			(22,161)		12,996		0001
Purchased Call/S&P 500 INDEX/SPX8219SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/16/2022	11/14/2023		1,608,716	3972	17,549			11,035		21,791			(4,351)		6,357		0001
Purchased Call/S&P 500 INDEX/SPX821C5O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2022	12/15/2023		1,100,000	3895.75	23,650			16,902		31,805			(5,832)		4,633		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05D$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/06/2023		1,722,331	.3941	55,036			38,172		63,818			(13,645)		7,127		0001
Purchased Call/S&P 500 INDEX/SPXA05E$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/12/2023		1,628,148	.3991	61,078			43,143		67,082			(15,143)		6,818		0001
Purchased Call/S&P 500 INDEX/SPX715Y$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2022	11/10/2023		1,346,000	3992.93	27,997			17,342		31,868			(6,922)		5,272		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/13/2023		1,720,615	.3669	91,216			50,531		125,504			(23,190)		6,304		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/27/2023		1,712,000	3807.3	44,854			25,968		60,456			(11,060)		6,493		0001
Purchased Call/S&P 500 INDEX/SPX905N$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2021	09/29/2023		1,493,599	.5105	58,437			14,752		1,312			(7,284)		5,273		0001
Purchased Call/S&P 500 INDEX/SPX905E$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2021	06/02/2023		2,523,000	4192.85	103,191			8,825		46,213			(12,740)		5,241		0001
Purchased Call/S&P 500 INDEX/SPXE004$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/08/2022	06/29/2023		2,472,649	.3822	113,419			28,677		148,180			(28,673)		6,139		0001
Purchased Call/S&P 500 INDEX/SPX821A$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		2,986,000	100	29,860			19,658		2,846			(7,383)		12,056		0001
Purchased Call/S&P 500 INDEX/SPXA13P$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2020	01/08/2026		3,551,000	3253.05	609,707			1,351,443		1,351,443	164,156				29,593		0001
Purchased Call/S&P 500 INDEX/SPXF003$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/19/2024		1,793,712	.4123		39,241		32,117		44,676			(7,194)		8,049		0001
Purchased Call/S&P 500 INDEX/SPX905M$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2021	09/27/2023		2,250,000	4407.12	251,100			61,740		48,319			(30,958)		7,900		0001
Purchased Call/S&P 500 INDEX/SPX905L$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023		1,904,000	4455.32	204,680			46,390		28,981			(25,235)		6,420		0001
Purchased Call/S&P 500 INDEX/SPXC00F$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/10/2021	11/10/2023		2,151,000	4609.07	245,644			75,557		26,914			(30,285)		8,425		0001
Purchased Call/S&P 500 INDEX/SPX905R$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2021	12/01/2023		2,262,000	4538.43	95,909			32,323		34,269			(11,857)		9,266		0001
Purchased Call/S&P 500 INDEX/SPXA05D$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/07/2023		2,970,191	.3939	91,837			63,953		106,052			(22,770)		12,315		0001
Purchased Call/S&P 500 INDEX/SPXC172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023		3,695,000	3992.93	55,795			34,562		64,618			(13,795)		14,473		0001
Purchased Call/S&P 500 INDEX/SPXD00U$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/20/2022	05/22/2023		1,864,000	3901.36	139,054			126,330		126,330	35,951				3,518		0001
Purchased Call/S&P 500 INDEX/SPXE001$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/24/2022	06/23/2023		2,737,000	3911.74	36,676			8,456		48,761			(9,068)		6,565		0001
Purchased Call/S&P 500 INDEX/SPXC172$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2023		2,283,000	3992.93	44,975			28,001		52,062			(11,029)		9,002		0001
Purchased Call/S&P 500 INDEX/SPXC171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/03/2023		1,733,469	.3720	68,413			41,162		91,283			(17,056)		6,683		0001
Purchased Call/S&P 500 INDEX/SPXE00G$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2022	09/08/2023		2,037,000	4006.18	213,478			151,144		154,129	29,138		(2,641)		6,764		0001
Purchased Call/S&P 500 INDEX/SPX2502$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/24/2023	03/26/2024		2,353,000	100		45,178		44,681		56,944			(859)		11,700		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2023		3,171,000	3797.34	82,446			46,788		112,786			(20,329)		11,940		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/26/2023		4,128,000	3830.6	90,403			51,801		119,828			(22,291)		15,618		0001
Purchased Call/S&P 500 INDEX/SPX8152$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/02/2023	03/01/2024		1,857,153	.3951		97,661		90,628		107,377			(7,759)		8,909		0001
Purchased Call/S&P 500 INDEX/SPX821C$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023		2,652,000	3852.36	56,753			40,673		79,957			(14,032)		11,170		0001
Purchased Call/S&P 500 INDEX/SPXB17ZST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/23/2023		1,746,848	.3765	87,659			50,336		118,425			(21,854)		6,562		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023		3,945,000	3901.06	57,992			33,667		72,407			(14,339)		14,962		0001
Purchased Call/S&P 500 INDEX/SPXC0QJSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/23/2021	11/22/2023		1,679,000	5459.04	68,167			22,065		682			(8,416)		6,750		0001
Purchased Call/S&P 500 INDEX/SPX8211SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2024		1,737,000	4103.74	266,630			180,679		194,943			(32,738)		10,114		0001
Purchased Call/S&P 500 INDEX/SPXA05KSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2025		1,840,000	3861.59	84,640			82,547		95,343			(2,428)		12,840		0001
Purchased Call/S&P 500 INDEX/SPX821BSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/04/2023		1,684,000	100	25,092			17,073		4,858			(6,153)		6,941		0001
Purchased Call/S&P 500 INDEX/SPX821ES3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2022	12/22/2023		1,672,038	3835	181,245			155,342		222,658	10,090		(34,467)		7,137		0001
Purchased Call/S&P 500 INDEX/SPX715YS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2023		2,091,000	4052.07	39,102			22,298		41,986			(9,642)		7,892		0001
Purchased Call/S&P 500 INDEX/SPX2611SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024		3,650,000	100	44,895			37,413		24,732			(7,770)		16,573		0001
Purchased Call/S&P 500 INDEX/SPXE00DS1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	08/22/2022	08/22/2028		85,000	100	17,876			16,358		16,358	3,463				988		0001
Purchased Call/S&P 500 INDEX/SPXA055SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/27/2022	07/26/2023		2,450,501	3933	118,320			37,915		132,117			(29,255)		6,937		0001
Purchased Call/S&P 500 INDEX/SPX161XSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023		3,718,000	100	32,347			16,939		28,278			(7,998)		13,377		0001
Purchased Call/S&P 500 INDEX/SPX821LSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2023	04/13/2023		11,700,000	4050	84,750			35,069		273,597			(49,210)		11,040		0001
Purchased Call/S&P 500 INDEX/SPX9056S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2020	12/17/2024		1,408,000	4774.83	66,035			28,372		73,224			(4,068)		9,227		0001
Purchased Call/S&P 500 INDEX/SPX9058S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2021	02/18/2025		1,714,977	5333	70,417			33,391		34,421			(4,356)		11,790		0001
Purchased Call/S&P 500 INDEX/SPXA13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/21/2020	02/20/2026		3,448,000	3337.75	562,714			1,229,226		1,229,226	148,619				29,338		0001
Purchased Call/S&P 500 INDEX/SPXA17DSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2019	11/21/2025		2,620,000	3110.29	449,854			1,120,144		1,120,144	133,921				21,311		0001
Purchased Call/S&P 500 INDEX/SPX905MSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/23/2021	09/21/2023		2,800,324	4334	352,291			84,180		78,113			(43,552)		9,667		0001
Purchased Call/S&P 500 INDEX/SPX821BSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		2,016,000	100	31,853			21,589		1,255			(7,876)		8,258		0001
Purchased Call/S&P 500 INDEX/SPX8210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023		3,249,000	4023.61	84,149			27,122		94,340			(20,749)		9,237		0001
Purchased Call/S&P 500 INDEX/SPXE007S9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	07/22/2022	07/21/2028		255,000	100	61,047			72,615		72,615	12,340				2,939		0001
Purchased Call/S&P 500 INDEX/SPXC1716	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/02/2023		2,962,636	3760	170,523			102,409		231,804			(42,631)		11,395		0001
Purchased Call/S&P 500 INDEX/SPXA05D$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023		5,833,000	3934.38	137,659			96,323		161,691			(33,758)		24,377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2022	08/16/2024		12,972,399	270.58	346,840			242,912		238,527			(43,264)		76,218		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	04/01/2024		1,931,461	261.39	74,911			37,766		59,557			(9,258)		9,684		0001
Purchased Call/Nasdaq FC Index/NFC161ASV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2022	12/10/2024		1,666,417	220.16	76,655			65,178		134,348			(9,425)		10,859		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2022	08/30/2023		13,202,600	267.97	280,399			118,251		191,764			(69,986)		42,600		0001
Purchased Call/Nasdaq FC Index/NFC161B$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2022	12/17/2024		2,919,178	221.23	132,551			114,092		226,926			(16,329)		19,130		0001
Purchased Call/S&P 500 INDEX/SPX821D$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		1,326,000	100	18,034			13,312		22,296			(4,459)		5,660		0001
Purchased Call/S&P 500 INDEX/SPXE006$O	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/20/2022	07/20/2023		2,681,000	100	39,947			12,105					(9,850)		7,392		0001
Purchased Call/S&P 500 INDEX/SPX821B$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		1,432,000	4071.7	31,218			21,159		28,822			(7,719)		5,866		0001
Purchased Call/S&P 500 INDEX/SPX161Y$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023		4,290,000	100	37,323			20,942		15,913			(9,228)		15,997		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/18/2024		200,835	262.09	7,411			4,526		6,398			(911)		1,109		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/26/2024		1,736,460	261.65	60,274			37,615		57,274			(7,453)		9,672		0001
Purchased Call/S&P 500 INDEX/SPXB17W$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	05/03/2023		9,085,000	4175.48	207,138			18,260		97,019			(51,075)		13,659		0001
Purchased Call/S&P 500 INDEX/SPXB17W$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/22/2023		1,710,750	3760	74,743			17,120		101,042			(18,686)		4,079		0001
Purchased Call/S&P 500 INDEX/SPXB17N$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	08/30/2023		1,585,000	4492.56	165,474			34,322		16,807			(20,401)		5,114		0001
Purchased Call/S&P 500 INDEX/SPX7214$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2021	10/19/2023		3,547,000	5222.43	137,269			37,900		1,781			(16,924)		13,194		0001
Purchased Call/S&P 500 INDEX/SPXE006$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/20/2022	07/20/2023		2,292,000	3959.9	31,400			9,515		38,601			(7,743)		6,320		0001
Purchased Call/S&P 500 INDEX/SPXE008$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2022	07/26/2024		2,419,291	3898	397,432			263,135		367,205			(48,999)		13,915		0001
Purchased Call/S&P 500 INDEX/SPX821D$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023		2,371,000	100	23,236			17,219		23,427			(5,683)		10,196		0001
Purchased Call/S&P 500 INDEX/SPXE006$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/20/2022	07/20/2023		6,947,000	100	68,081			20,630					(16,787)		19,155		0001
Purchased Call/S&P 500 INDEX/SPXC170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/03/2023		2,181,000	3770.55	53,871			32,322		73,805			(13,320)		8,408		0001
Purchased Call/S&P 500 INDEX/SPXC170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/03/2023		2,215,000	3770.55	28,131			16,878		37,914			(6,955)		8,539		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013O$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/18/2021	06/20/2023		1,680,000	4380.85	57,624			6,332		6,296			(7,085)		3,957		0001
Purchased Call/S&P 500 INDEX/SPXF003$E	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	01/20/2023	01/22/2029		250,000	100		67,550		75,977		75,977	8,427				3,015		0001
Purchased Call/S&P 500 INDEX/SPXA052$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024		2,042,000	4175.48	91,073			49,722		89,825			(11,213)		10,675		0001
Purchased Call/S&P 500 INDEX/SPXC171$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/03/2023		1,432,809	3771	67,898			40,853		91,823			(16,928)		5,524		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/22/2023		1,326,000	4593.74	46,410			11,154		4,638			(5,738)		4,591		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/27/2023		1,650,052	3995	76,170			5,516		55,201			(18,885)		2,244		0001
Purchased Call/S&P 500 INDEX/SPX715S$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/24/2022	05/22/2023		2,305,704	3901	94,542			13,356		118,391			(23,440)		4,351		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715S$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/01/2022	05/31/2023		1,859,818	.4151	79,180			13,124		42,031			(19,577)		3,802		0001
Purchased Call/S&P 500 INDEX/SPX715S$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/03/2022	05/31/2023		1,727,239	.4132	71,261			11,943		43,273			(17,717)		3,531		0001
Purchased Call/S&P 500 INDEX/SPX715T$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2022	07/11/2023		4,147,341	.3844	170,201			48,018		242,677			(42,315)		10,962		0001
Purchased Call/S&P 500 INDEX/SPXC170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2022	11/03/2023		11,357,000	3719.89	248,718			148,818		348,558			(61,328)		43,784		0001
Purchased Call/S&P 500 INDEX/SPXF006$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/17/2023	02/16/2024		3,045,000	4079.09		85,869		76,780		87,260			(9,908)		14,300		0001
Purchased Call/S&P 500 INDEX/SPXC170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/03/2023		8,364,000	3770.55	94,513			56,708		127,551			(23,369)		32,245		0001
Purchased Call/S&P 500 INDEX/SPXE00G$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2022	09/08/2023		2,410,000	4006.18	182,437			170,643		170,643	43,513				8,003		0001
Purchased Call/S&P 500 INDEX/SPXE00E$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/31/2022	08/31/2023		4,494,000	.3955	101,564			42,528		122,695			(25,043)		14,548		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/07/2025		526,904	261.48		19,127		16,999		20,231			(2,195)		3,510		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/09/2025		2,983,583	262.57		117,252		105,305		108,403			(12,194)		19,908		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	01/26/2024		1,507,940	.4236	110,097			46,066		57,375			(13,743)		6,847		0001
Purchased Call/S&P 500 INDEX/SPX2501$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/24/2023	02/22/2024		1,383,057	.249		78,185		71,216		81,226			(7,539)		6,555		0001
Purchased Call/S&P 500 INDEX/SPX715Q$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2022	03/28/2024		2,151,000	4588.64	284,147			141,487		63,341			(35,080)		10,725		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013O$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/18/2021	06/16/2023		2,069,287	.4420	63,321			6,647		3,607			(7,828)		4,752		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/01/2023		1,861,000	4703.05	59,738			20,133		8,613			(7,385)		7,623		0001
Purchased Call/S&P 500 INDEX/SPX715R$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2022	05/10/2023		2,495,386	.3999	75,878			8,243		86,918			(18,813)		4,130		0001
Purchased Call/S&P 500 INDEX/SPX715T$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2022	06/23/2023		1,890,274	.3796	76,388			18,012		111,027			(19,258)		4,534		0001
Purchased Call/S&P 500 INDEX/SPXB13Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2020	04/26/2024		16,500,000	.3500	1,897,900			545,646		4,210,718			(125,412)		85,497		0001
Purchased Call/S&P 500 INDEX/SPX721A$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2021	01/02/2024		2,184,000	4735.2	257,712			97,704		23,150			(31,686)		9,513		0001
Purchased Call/S&P 500 INDEX/SPX2502$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/22/2023	03/22/2024		4,191,000	100		46,520		45,498		55,612			(1,144)		20,724		0001
Purchased Call/S&P 500 INDEX/SPXE00G$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/06/2022	08/21/2023		1,801,332	.4228	55,584			22,746		51,825			(14,334)		5,637		0001
Purchased Call/S&P 500 INDEX/SPXA050$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/23/2022	03/14/2024		1,414,691	.4927	112,599			54,423		13,302			(14,036)		6,917		0001
Purchased Call/S&P 500 INDEX/SPXA051$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024		1,766,000	4365.35	249,183			128,864		98,516			(30,679)		8,986		0001
Purchased Call/S&P 500 INDEX/SPXA051$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024		1,606,000	4313.96	237,367			123,431		99,838			(29,305)		8,172		0001
Purchased Call/S&P 500 INDEX/SPXA05M$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024		3,964,515	.3949		197,557		195,362		220,895			(3,799)		19,604		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715W\$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/07/2022	09/06/2023		1,970,150	.3917	82,064			35,818		96,585			(20,291)		6,502		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/10/2025		1,074,507	264.72		39,296		35,306		34,867			(4,148)		7,175		0001
Purchased Call/S&P 500 INDEX/SPXF002SR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2023	01/15/2025		1,611,000	4750.92		91,505		82,329		85,929			(9,612)		10,799		0001
Purchased Call/S&P 500 INDEX/SPXF008SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024		1,965,000	3982.24		31,047		28,396		33,271			(2,722)		9,384		0001
Purchased Call/S&P 500 INDEX/SPXD00SS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/15/2023		2,164,000	4023.89	29,863			3,620		34,215			(7,323)		3,799		0001
Purchased Call/S&P 500 INDEX/SPX2501SR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/10/2023	03/12/2024		3,639,000	100		65,138		61,917		86,089			(3,717)		17,741		0001
Purchased Call/S&P 500 INDEX/SPX2611S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/16/2024		3,471,000	100		37,487		29,948		25,264			(7,844)		15,496		0001
Purchased Call/S&P 500 INDEX/SPX715PSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/26/2024		2,304,000	4508.08	309,427			153,013		84,882			(38,044)		11,457		0001
Purchased Call/S&P 500 INDEX/SPX715NSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2022	01/09/2024		1,250,930	.4685	47,043			18,312		12,658			(5,808)		5,517		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/11/2023		2,489,000	4684.46	99,062			34,610		13,094			(12,196)		10,402		0001
Purchased Call/S&P 500 INDEX/SPX905D\$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/25/2021	05/25/2023		1,720,000	4188.13	75,680			5,614		29,999			(9,330)		3,338		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/25/2023		1,311,217	.4010	57,160			3,843		38,543			(14,250)		1,716		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	05/03/2023		2,127,000	3957.52	110,179			9,713		92,356			(27,167)		3,198		0001
Purchased Call/S&P 500 INDEX/SPX715SSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/15/2022	06/14/2023		1,693,240	.3746	67,425			13,783		98,038			(16,671)		3,838		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023		2,814,000	3791.07	159,272			33,718		264,989			(39,381)		6,462		0001
Purchased Call/S&P 500 INDEX/SPXC00QSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2021	12/08/2023		2,006,000	4712.02	85,054			29,487		15,785			(10,515)		8,334		0001
Purchased Call/S&P 500 INDEX/SPX905ISX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/06/2021	08/08/2023		2,796,000	4436.52	272,330			31,588		31,588	(5,880)				8,343		0001
Purchased Call/S&P 500 INDEX/SPXE00ESY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/31/2022	08/31/2023		2,602,000	.3955	44,494			18,631		53,516			(10,971)		8,423		0001
Purchased Call/S&P 500 INDEX/SPXD00SS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/12/2023		2,103,000	4023.89	67,086			7,640		66,290			(16,587)		3,567		0001
Purchased Call/S&P 500 INDEX/SPXC00QST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/15/2023		2,128,000	4572.59	263,659			93,956		39,620			(32,595)		8,963		0001
Purchased Call/S&P 500 INDEX/SPXB17VSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/10/2024		1,672,000	4488.28	75,742			38,962		46,873			(9,300)		8,485		0001
Purchased Call/S&P 500 INDEX/SPXC171SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		5,267,000	3828.11	398,185			531,698		531,698	129,537				20,538		0001
Purchased Call/S&P 500 INDEX/SPXA05ES8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/14/2022	12/12/2023		1,747,865	.3991	54,019			38,157		59,443			(13,393)		7,319		0001
Purchased Call/S&P 500 INDEX/SPXC170S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2023		2,764,000	3901.06	46,435			27,119		58,204			(11,387)		10,557		0001
Purchased Call/S&P 500 INDEX/SPX8219SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/17/2022	11/17/2023		1,799,000	4143.89	33,821			21,548		24,767			(8,339)		7,156		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE004$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2022	07/07/2023		3,549,000	3899.38	68,496			18,456		90,007			(16,936)		9,195		0001
Purchased Call/S&P 500 INDEX/SPXC174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2022	11/30/2023		2,985,000	4080.11	77,909			52,154		80,891			(19,210)		12,203		0001
Purchased Call/S&P 500 INDEX/SPXC172$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2023		4,204,000	3992.93	94,170			58,629		108,732			(23,093)		16,577		0001
Purchased Call/S&P 500 INDEX/SPXE004$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2022	07/10/2023		2,059,000	3899.38	29,650			8,168		38,894			(7,271)		5,416		0001
Purchased Call/S&P 500 INDEX/SPX721V$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023		2,084,000	3912.15	22,716			5,237		30,206			(5,616)		4,999		0001
Purchased Call/S&P 500 INDEX/SPXD00FSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/22/2022	03/22/2028		771,000	100	162,296			90,648		90,648	27,609				8,603		0001
Purchased Call/S&P 500 INDEX/SPXA057$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2022	09/07/2023		1,525,014	3982	56,749			25,064		64,854			(14,031)		5,048		0001
Purchased Call/S&P 500 INDEX/SPXA05C$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028		22,624,000	4003.58	6,266,848			6,017,232		6,017,232	496,388				268,932		0001
Purchased Call/S&P 500 INDEX/SPX8211$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/04/2022	08/02/2024		1,572,266	4082	246,163			166,033		183,045			(30,391)		9,109		0001
Purchased Call/S&P 500 INDEX/SPX8211$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/04/2022	08/02/2024		1,509,260	5052	73,621			49,656		22,683			(9,089)		8,744		0001
Purchased Call/S&P 500 INDEX/SPXE007$4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/22/2022	07/24/2023		2,259,000	100	30,045			9,436					(7,368)		6,340		0001
Purchased Call/S&P 500 INDEX/SPX905Z$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024		2,294,000	4392.16	321,619			155,722		110,597			(39,597)		11,280		0001
Purchased Call/S&P 500 INDEX/SPXA051$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/18/2022	04/17/2024		2,030,488	5145	115,782			60,754		11,212			(14,274)		10,400		0001
Purchased Call/S&P 500 INDEX/SPXC00X$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2022	01/12/2024		1,525,944	5481	52,069			20,626		932			(6,473)		6,766		0001
Purchased Call/S&P 500 INDEX/SPX905K$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027		23,434,000	4441.67	4,520,419			3,732,091		3,732,091	304,599				245,548		0001
Purchased Call/S&P 500 INDEX/SPX2613$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2024		4,966,000	100	56,116			51,324		59,629			(4,920)		23,717		0001
Purchased Call/S&P 500 INDEX/SPX2612$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2024		4,427,000	100	53,567			45,008		29,715			(8,659)		20,267		0001
Purchased Call/S&P 500 INDEX/SPX2612$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2023	02/20/2024		2,415,000	100	28,256			25,298		13,494			(3,225)		11,412		0001
Purchased Call/S&P 500 INDEX/SPX2612$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2024		3,147,000	100	34,302			31,278		39,427			(3,271)		15,007		0001
Purchased Call/S&P 500 INDEX/SPXC170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023		4,273,000	3901.06	99,988			58,049		125,460			(24,722)		16,206		0001
Purchased Call/S&P 500 INDEX/SPX821A$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2022	11/22/2024		1,433,686	3981	225,985			187,852		211,479			(28,053)		9,206		0001
Purchased Call/S&P 500 INDEX/SPX821B$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023		2,339,000	3933.92	26,899			18,525		34,206			(6,633)		9,698		0001
Purchased Call/S&P 500 INDEX/SPXC170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2023		2,440,000	3770.55	27,572			16,634		37,178			(6,762)		9,472		0001
Purchased Call/S&P 500 INDEX/SPXC170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023		2,156,000	3770.55	74,382			44,629		102,800			(18,391)		8,312		0001
Purchased Call/S&P 500 INDEX/SPXC170$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/27/2023		3,883,000	3901.06	98,628			57,259		124,062			(24,386)		14,727		0001
Purchased Call/S&P 500 INDEX/SPXD001$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/04/2022	04/04/2023		5,570,000	100	64,055			529					(15,794)		2,915		0001
Purchased Call/S&P 500 INDEX/SPXC170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2023		4,614,000	3901.06	101,969			59,552		127,863			(25,006)		17,623		0001
Purchased Call/S&P 500 INDEX/SPXA05M$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/27/2023	03/22/2024		4,713,565	3971		239,905		237,900		262,244			(2,658)		23,308		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA056$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023		4,078,000	3924.26	60,762			25,896		75,655			(15,024)		13,244		0001
Purchased Call/S&P 500 INDEX/SPXA056$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023		4,293,000	3924.26	76,845			32,750		95,708			(19,000)		13,943		0001
Purchased Call/S&P 500 INDEX/SPX8211$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023		660,000	13565.9	14,190			5,203		14			(3,509)		1,992		0001
Purchased Call/S&P 500 INDEX/SPXC00Q$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/19/2023		2,184,000	4575.36	270,598			97,385		40,967			(33,270)		9,269		0001
Purchased Call/S&P 500 INDEX/SPXC170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/03/2023		2,017,000	3770.55	52,845			31,707		72,531			(13,066)		7,776		0001
Purchased Call/S&P 500 INDEX/SPXC170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2023		4,565,000	3901.06	52,041			30,393		64,896			(12,762)		17,436		0001
Purchased Call/S&P 500 INDEX/SPX8218$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2022	10/25/2024		1,621,529	4767	108,813			86,238		74,043			(13,508)		10,167		0001
Purchased Call/S&P 500 INDEX/SPXA051$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024		2,600,000	4353.94	370,760			193,529		149,377			(45,585)		13,282		0001
Purchased Call/S&P 500 INDEX/SPX821D$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/21/2022	12/20/2024		1,531,618	4490	126,052			108,910		124,919			(15,541)		10,061		0001
Purchased Call/S&P 500 INDEX/SPXA05G$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029		16,072,000	3972.61		4,101,574		4,432,683		4,432,683	331,108				193,852		0001
Purchased Call/AI Powered US Equity Index/AIP000X$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/19/2024		1,106,654	2437.5	35,253			14,907		9,151			(4,561)		4,966		0001
Purchased Call/AI Powered US Equity Index/AIP000Q$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2021	09/13/2023		2,283,696	2564.53	81,440			18,514		735			(10,065)		7,700		0001
Purchased Call/AI Powered US Equity Index/AIP000S$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/23/2023		298,162	2585.59	10,722			3,027		125			(1,324)		1,120		0001
Purchased Call/AI Powered US Equity Index/AIP000Q$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/28/2023		24,008	2578.05	867			178		4			(107)		77		0001
Purchased Call/AI Powered US Equity Index/AIP000Q$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2021	09/01/2023		1,791,825	2588.52	60,511			12,829		255			(7,525)		5,819		0001
Purchased Call/AI Powered US Equity Index/AIP000K$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2021	05/10/2023		1,249,992	2526.92	41,063			2,204		1			(5,072)		2,069		0001
Purchased Call/S&P 500 INDEX/SPXB00W$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/03/2021	09/06/2023		1,554,000	4513.66	162,393			35,245		16,362			(19,939)		5,128		0001
Purchased Call/S&P 500 INDEX/SPXD000$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/05/2023		1,587,000	4123.34	34,438			3,252					(8,515)		2,457		0001
Purchased Call/S&P 500 INDEX/SPXA058$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2023		2,358,000	3757.99	204,674			283,784		283,784	70,483				8,164		0001
Purchased Call/S&P 500 INDEX/SPXA056$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028		21,152,000	4137.99	5,442,410			4,955,145		4,955,145	405,999				245,764		0001
Purchased Call/S&P 500 INDEX/SPXF008$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/23/2024		1,743,000	4178.82		37,649		34,302		41,238			(3,620)		8,274		0001
Purchased Call/S&P 500 INDEX/SPXE00G$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/07/2022	09/07/2023		1,362,000	100	25,878			11,335		530			(6,381)		4,509		0001
Purchased Call/S&P 500 INDEX/SPXE009$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2022	08/01/2024		1,637,050	4887	103,393			69,403		38,317			(12,765)		9,474		0001
Purchased Call/S&P 500 INDEX/SPXA051$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2022	04/15/2024		2,158,187	4414	294,794			154,300		107,501			(36,444)		11,025		0001
Purchased Call/S&P 500 INDEX/SPXD00R$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/12/2022	05/12/2023		2,366,000	100	34,070			3,869					(8,401)		4,013		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2612SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2024		3,030,000	100		35,451		31,056		3,812			(4,468)		14,163		0001
Purchased Call/S&P 500 INDEX/SPXA05ES0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2022	12/06/2024		1,953,218	4687	139,022			118,255		106,626			(17,258)		12,687		0001
Purchased Call/S&P 500 INDEX/SPX721C$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/21/2022	01/22/2024		2,623,000	4391.34	324,465			132,107		108,746			(39,948)		11,830		0001
Purchased Call/S&P 500 INDEX/SPXA056$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/11/2023		1,821,119	256	46,667			17,255		28,251			(11,699)		5,497		0001
Purchased Call/S&P 500 INDEX/SPXA057$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2023		4,118,000	4110.41	106,244			48,000		106,208			(26,197)		13,844		0001
Purchased Call/S&P 500 INDEX/SPX2613$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/02/2023	03/01/2024		3,294,000	100		37,552		34,847		42,420			(2,984)		15,802		0001
Purchased Call/S&P 500 INDEX/SPXB003$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/21/2021	04/21/2023		1,874,000	4114.16	201,642			5,540		28,365			(24,860)		2,248		0001
Purchased Call/S&P 500 INDEX/SPX8212S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023		2,248,000	4280.15	59,572			21,843		37,526			(14,729)		6,785		0001
Purchased Call/S&P 500 INDEX/SPX2613$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2024		3,885,000	100		41,570		40,310		50,283			(1,586)		19,103		0001
Purchased Call/S&P 500 INDEX/SPX721ES8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2022	01/30/2024		1,862,426	5123	102,626			42,914		6,022			(12,670)		8,512		0001
Purchased Call/S&P 500 INDEX/SPXA17JS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/22/2025		3,354,000	3221.22	577,894			1,306,953		1,306,953	155,907				27,716		0001
Purchased Call/S&P 500 INDEX/SPX721YSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		1,050,000	3830.85	11,865			3,530		19,339			(2,926)		2,869		0001
Purchased Call/S&P 500 INDEX/SPX905Z$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028		26,627,000	4511.61	6,254,682			4,374,177		4,374,177	326,473				297,127		0001
Purchased Call/S&P 500 INDEX/SPXC171SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2024		1,187,000	3828.11	199,060			212,391		212,391	31,180				7,533		0001
Purchased Call/S&P 500 INDEX/SPXF00A$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/09/2023	03/08/2024		2,322,000	100		49,691		47,075		72,631			(2,995)		11,255		0001
Purchased Call/S&P 500 INDEX/SPXA05ESV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2023		1,750,302	3822	76,797			55,795		94,476			(18,988)		7,443		0001
Purchased Call/S&P 500 INDEX/SPXC172S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023		2,276,000	3992.93	45,975			28,479		53,311			(11,367)		8,915		0001
Purchased Call/S&P 500 INDEX/SPXC175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023		1,414,000	4076.57	30,684			20,739		27,624			(7,566)		5,792		0001
Purchased Call/S&P 500 INDEX/SPXE00GS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2022	09/08/2023		1,779,000	4006.18	98,379			104,284		104,284	28,995				5,908		0001
Purchased Call/S&P 500 INDEX/SPXD00NSU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/26/2022	04/26/2023		1,361,000	100	37,700			2,596					(9,296)		1,816		0001
Purchased Call/S&P 500 INDEX/SPXA059ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023		1,787,000	3639.66	180,666			282,329		282,329	65,954				6,430		0001
Purchased Call/S&P 500 INDEX/SPXF008$8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	02/22/2023	02/22/2029		307,000	100		90,872		92,480		92,480	1,608				3,730		0001
Purchased Call/S&P 500 INDEX/SPXA058$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/21/2022	09/05/2023		1,910,738	3923	83,910			37,965		110,869			(21,639)		6,286		0001
Purchased Call/S&P 500 INDEX/SPXA058$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028		2,352,502	3758	603,946			738,366		738,366	63,901				27,548		0001
Purchased Call/S&P 500 INDEX/SPXC171SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/09/2023		1,873,000	3748.57	44,016			27,143		60,607			(10,853)		7,320		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023		3,070,000	4033.45	157,798			24,175		97,273			(39,016)		6,012		0001
Purchased Call/S&P 500 INDEX/SPX715U$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2022	07/27/2023		2,273,340	4024	119,712			39,678		109,148			(30,180)		6,463		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/26/2024		2,415,000	4432.06	115,679			52,668		56,961			(14,242)		11,516		0001
Purchased Call/S&P 500 INDEX/SPX2610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/23/2022	12/26/2023		1,314,000	245.51	71,219			52,776		86,037			(17,418)		5,651		0001
Purchased Call/S&P 500 INDEX/SPXA058$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2023		8,805,000	3855.93	101,258			47,979		131,021			(24,968)		30,309		0001
Purchased Call/S&P 500 INDEX/SPXA058$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023		4,007,000	3693.23	58,502			28,276		83,291			(14,465)		13,873		0001
Purchased Call/S&P 500 INDEX/SPXA05B$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/27/2022	09/25/2023		2,123,607	3693	81,754			40,084		124,105			(20,269)		7,415		0001
Purchased Call/S&P 500 INDEX/SPX8153$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/02/2024		2,018,000	4109.31		24,216		24,216		24,672					10,131		0001
Purchased Call/S&P 500 INDEX/SPX721B$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024		1,412,000	4638.6	172,546			68,255		23,964			(21,331)		6,260		0001
Purchased Call/S&P 500 INDEX/SPX2611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/19/2024		1,521,000	261.37		31,485		25,625		32,943			(6,055)		6,825		0001
Purchased Call/S&P 500 INDEX/SPXC175$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2022	12/01/2023		1,338,000	4076.57	15,521			10,491		14,907			(3,827)		5,481		0001
Purchased Call/S&P 500 INDEX/SPX905ISZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023		1,776,000	4956.92	77,966			13,815		934			(9,586)		5,300		0001
Purchased Call/S&P 500 INDEX/SPX8212$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023		5,356,000	4137.99	63,736			25,108		61,992			(15,716)		16,821		0001
Purchased Call/S&P 500 INDEX/SPX905Y$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028		27,046,000	4170.7	6,174,602			5,867,767		5,867,767	494,146				300,639		0001
Purchased Call/S&P 500 INDEX/SPXC00S$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/22/2021	12/22/2023		1,506,000	4666.97	180,118			65,565		20,372			(22,206)		6,428		0001
Purchased Call/S&P 500 INDEX/SPX8211$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2022	08/02/2024		1,688,399	5180	68,670			46,317		17,817			(8,478)		9,781		0001
Purchased Call/S&P 500 INDEX/SPXA050$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023		4,863,000	4488.28	432,321			891		2	(7,345)		(15,834)		3,117		0001
Purchased Call/S&P 500 INDEX/SPX715W$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/31/2022	08/29/2023		1,594,272	4046	63,659			26,451		69,052			(15,783)		5,127		0001
Purchased Call/S&P 500 INDEX/SPX721D$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2022	01/26/2024		1,532,866	5055	71,603			29,629		6,227			(8,840)		6,960		0001
Purchased Call/S&P 500 INDEX/SPX905JS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023		4,243,000	5125.33	140,868			25,348		1,022			(17,367)		12,758		0001
Purchased Call/S&P 500 INDEX/SPX905X$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024		3,409,000	4315.82	445,215			197,668		186,115			(55,040)		16,010		0001
Purchased Call/S&P 500 INDEX/SPX2612$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024		1,826,000	264.09		40,355		36,083		34,241			(4,656)		8,575		0001
Purchased Call/S&P 500 INDEX/SPXA058$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/29/2022	09/27/2023		2,062,316	3650	82,671			41,220		125,813			(20,497)		7,241		0001
Purchased Call/S&P 500 INDEX/SPXA058$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024		1,917,264	3631	340,153			254,647		423,789			(41,937)		11,725		0001
Purchased Call/S&P 500 INDEX/SPX715U$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2022	08/01/2023		2,434,158	4126	114,808			39,125		90,657			(28,543)		7,065		0001
Purchased Call/S&P 500 INDEX/SPX715R$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2022	05/09/2024		1,598,345	5065	61,638			34,206		14,881			(7,599)		8,418		0001
Purchased Call/S&P 500 INDEX/SPX2610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023		1,540,000	254.61	46,046			34,887		56,384			(11,385)		6,659		0001
Purchased Call/S&P 500 INDEX/SPX8212$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023		4,219,000	4305.2	82,271			31,050		52,073			(20,286)		12,971		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715V$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/11/2022	08/11/2023		2,394,000	4207.27	65,117			23,810		50,377			(16,056)		7,226		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	03/01/2024		1,819,000	4444.41	85,311			39,203		43,076			(10,503)		8,726		0001
Purchased Call/S&P 500 INDEX/SPX715S$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/03/2022	06/05/2024		1,969,000	5275.37	57,692			34,109		11,154			(7,084)		10,711		0001
Purchased Call/S&P 500 INDEX/SPX2610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2023		2,901,000	257.06	76,006			53,183		80,418			(18,639)		12,124		0001
Purchased Call/S&P 500 INDEX/SPX2610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2022	12/15/2023		3,655,000	255.74	92,472			66,271		116,409			(22,864)		15,394		0001
Purchased Call/S&P 500 INDEX/SPX2610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2024		1,634,000	245.64	89,380			67,958		107,597			(21,859)		7,117		0001
Purchased Call/S&P 500 INDEX/SPX2612$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2023	02/06/2024		2,092,856	251	113,647			97,906		106,780			(15,967)		9,675		0001
Purchased Call/S&P 500 INDEX/SPX715U$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2022	07/24/2024		1,522,160	4841	69,542			45,915		40,244			(8,585)		8,737		0001
Purchased Call/S&P 500 INDEX/SPXB17Q$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2021	11/08/2023		1,560,785	4684	162,205			49,581		13,193			(20,053)		6,086		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2022	07/13/2023		1,405,438	3830	84,843			24,342		122,658			(21,035)		3,751		0001
Purchased Call/S&P 500 INDEX/SPX905J$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/18/2021	08/18/2023		1,605,000	4371.67	169,007			32,269		28,789			(20,836)		4,970		0001
Purchased Call/S&P 500 INDEX/SPX8212$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023		8,508,000	4274.04	102,096			38,813		74,637			(25,174)		26,252		0001
Purchased Call/S&P 500 INDEX/SPX8212$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023		9,165,000	4137.99	211,712			83,402		197,914			(52,203)		28,783		0001
Purchased Call/S&P 500 INDEX/SPX8213$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2022	08/30/2023		4,020,000	3986.16	91,254			37,960		106,807			(22,501)		12,971		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2022	07/19/2024		1,579,299	261.24	56,803			37,764		54,470			(7,135)		9,018		0001
Purchased Call/S&P 500 INDEX/SPX905Y$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/09/2022	03/07/2024		2,600,978	5075	127,783			59,937		14,189			(15,776)		12,588		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2023	01/17/2025		3,259,771	264.57		126,485		114,847		107,194			(11,995)		21,884		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/22/2024		1,799,000	4281.05	94,268			50,181		85,079			(11,606)		9,274		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/25/2024		1,651,000	4066.17	102,527			63,516		146,468			(12,606)		9,186		0001
Purchased Call/S&P 500 INDEX/SPX2611$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024		3,867,000	100		42,537		34,217		22,567			(8,391)		17,323		0001
Purchased Call/S&P 500 INDEX/SPX2610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2022	12/29/2023		2,080,000	257.31	50,128			37,980		60,924			(12,394)		8,994		0001
Purchased Call/S&P 500 INDEX/SPX715X$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2022	09/25/2024		2,087,000	3630.45	361,260			269,086		455,416			(44,357)		12,739		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2022	07/26/2024		1,597,411	262.63	59,804			39,807		50,970			(7,402)		9,188		0001
Purchased Call/S&P 500 INDEX/SPX715X$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/06/2023		1,490,000	3639.66	130,524			206,040		206,040	49,384				5,361		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00RS7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/09/2022	05/05/2023		2,075,727	262	14,120			1,337		122			(3,520)		3,214		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/15/2024		1,835,063	4299	120,528			58,100		68,647			(14,900)		8,985		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024		1,608,000	4414.11	85,224			43,138		43,635			(10,493)		8,095		0001
Purchased Call/S&P 500 INDEX/SPX2612SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024		4,381,000	100		52,572		46,200		11,490			(6,481)		20,510		0001
Purchased Call/S&P 500 INDEX/SPX2612ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024		1,413,000	100		25,434		22,912		23,009			(2,578)		6,697		0001
Purchased Call/S&P 500 INDEX/SPX721AS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2023		1,532,000	5599.71	51,628			18,793		380			(6,365)		6,539		0001
Purchased Call/S&P 500 INDEX/SPX905HSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/13/2021	07/13/2023		2,956,000	5050.81	95,774			13,551		404			(11,808)		7,889		0001
Purchased Call/S&P 500 INDEX/SPX905HS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/06/2021	06/30/2023		1,943,859	5335	31,961			3,984		39			(3,973)		4,853		0001
Purchased Call/S&P 500 INDEX/SPX715YSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/14/2022	11/10/2023		3,093,881	3956	183,363			113,900		204,773			(45,714)		12,119		0001
Purchased Call/S&P 500 INDEX/SPX715YSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/15/2022	11/13/2023		2,443,673	3993	127,443			79,784		145,701			(31,597)		9,636		0001
Purchased Call/S&P 500 INDEX/SPX715ZS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/17/2023		16,554,000	3965.34	377,431			241,137		439,601			(93,321)		65,846		0001
Purchased Call/S&P 500 INDEX/SPX2613SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/01/2024		4,781,000	100		56,416		52,498		60,251			(4,340)		22,936		0001
Purchased Call/S&P 500 INDEX/SPX8213S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		2,471,000	4057.66	42,007			17,036		45,123			(10,386)		7,841		0001
Purchased Call/S&P 500 INDEX/SPX2612SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024		4,174,000	100		48,836		43,667		18,100			(5,635)		19,602		0001
Purchased Call/S&P 500 INDEX/SPX7212SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2021	09/29/2023		1,594,000	4993.73	61,210			15,281		1,938			(7,557)		5,628		0001
Purchased Call/S&P 500 INDEX/SPX2611S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		1,497,000	257.95		42,066		33,512		43,269			(8,899)		6,637		0001
Purchased Call/S&P 500 INDEX/SPX2612S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	02/02/2024		2,065,000	261.7		54,310		46,314		45,763			(8,355)		9,485		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024		2,057,000	4341.2	125,477			63,513		70,541			(15,449)		10,355		0001
Purchased Call/S&P 500 INDEX/SPX2612S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024		1,432,000	250.41		79,333		69,196		76,334			(10,679)		6,652		0001
Purchased Call/S&P 500 INDEX/SPX715WSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2022	08/29/2023		2,276,212	4050	91,409			39,401		98,981			(23,505)		7,320		0001
Purchased Call/S&P 500 INDEX/SPXC171SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/03/2023		2,016,180	3720	115,484			69,677		155,372			(28,871)		7,773		0001
Purchased Call/S&P 500 INDEX/SPXC171ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/09/2023		2,181,668	3749	115,830			71,627		142,644			(28,639)		8,526		0001
Purchased Call/S&P 500 INDEX/SPXC175SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2022	12/06/2023		2,057,000	3941.26	67,264			46,140		77,697			(16,586)		8,512		0001
Purchased Call/S&P 500 INDEX/SPX8213S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/29/2022	08/29/2023		2,473,000	4030.61	48,471			20,029		54,046			(11,952)		7,953		0001
Purchased Call/S&P 500 INDEX/SPX2612SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024		1,547,000	260.83		44,244		39,561		39,557			(5,105)		7,265		0001
Purchased Call/S&P 500 INDEX/SPX721JS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2022	03/15/2024		1,612,000	4339.99	221,489			106,181		89,442			(27,307)		7,893		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC171SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2023		1,718,821	3828	57,997			35,803		71,177			(14,380)		6,702		0001
Purchased Call/S&P 500 INDEX/SPXC172SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023		2,365,000	3991.73	45,645			28,669		51,727			(11,255)		9,366		0001
Purchased Call/S&P 500 INDEX/SPXA059SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2022	10/05/2023		1,967,306	3783	73,232			38,252		113,892			(18,157)		7,060		0001
Purchased Call/S&P 500 INDEX/SPXA05AS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023		2,716,000	3588.84	64,912			34,513		97,173			(16,006)		9,900		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/14/2024		2,046,000	4040.06	124,397			75,082		194,349			(15,316)		11,245		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2024		2,150,000	4133.62	115,670			71,719		166,661			(14,202)		11,976		0001
Purchased Call/S&P 500 INDEX/SPX715XSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2022	10/17/2023		2,448,000	3861.85	46,022			25,230		90,276			(11,348)		9,060		0001
Purchased Call/S&P 500 INDEX/SPX2612SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2023	02/16/2024		3,711,000	100		44,532		39,708		20,381			(5,246)		17,428		0001
Purchased Call/S&P 500 INDEX/SPX7213SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2021	10/06/2023		2,764,000	5022.88	114,706			29,622		3,251			(14,142)		9,945		0001
Purchased Call/Shiller Barclays Global Index/SBG017WSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/24/2025		1,892,485	267.41		71,654		65,673		53,644			(6,243)		12,772		0001
Purchased Call/S&P 500 INDEX/SPX8219SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023		7,986,000	4003.58	94,235			61,175		107,017			(23,236)		32,108		0001
Purchased Call/S&P 500 INDEX/SPXA05FSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028		28,277,000	3822.39	7,654,584			8,638,475		8,638,475	728,311				338,565		0001
Purchased Call/S&P 500 INDEX/SPX715SS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2022	05/22/2028		1,697,092	3901	466,859			468,078		468,078	42,899				19,253		0001
Purchased Call/S&P 500 INDEX/SPX150US1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/09/2022	11/07/2023		1,781,988	244	91,047			55,951		114,707			(22,574)		6,933		0001
Purchased Call/S&P 500 INDEX/SPX721ASK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2023		1,617,000	5552.28	67,106			25,072		542			(8,273)		6,992		0001
Purchased Call/S&P 500 INDEX/SPXA059SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023		5,503,000	3639.66	121,616			64,168		176,348			(29,824)		19,956		0001
Purchased Call/S&P 500 INDEX/SPXE001SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/19/2022	09/15/2023		1,809,940	3901	70,992			33,024		91,885			(17,699)		6,140		0001
Purchased Call/S&P 500 INDEX/SPX905XSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/25/2022	02/23/2024		2,155,000	4338.17	282,736			128,090		112,822			(34,954)		10,230		0001
Purchased Call/S&P 500 INDEX/SPX905XS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2024		1,969,000	5226.84	72,065			32,370		5,869			(8,885)		9,333		0001
Purchased Call/S&P 500 INDEX/SPX8213ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/01/2022	09/01/2023		5,184,000	3966.85	60,134			25,557		72,472			(14,828)		16,836		0001
Purchased Call/S&P 500 INDEX/SPXC173S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/17/2023		4,317,000	3965.34	82,023			52,404		94,806			(20,280)		17,172		0001
Purchased Call/S&P 500 INDEX/SPXA05AS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023		2,034,000	3588.84	50,647			26,928		75,981			(12,488)		7,414		0001
Purchased Call/S&P 500 INDEX/SPXC175S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023		3,188,000	3933.92	48,458			33,373		56,584			(11,948)		13,218		0001
Purchased Call/S&P 500 INDEX/SPXC176S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/08/2023		1,656,374	3934	84,617			59,161		96,779			(21,096)		6,881		0001
Purchased Call/S&P 500 INDEX/SPXA17QSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2020	03/06/2026		2,621,000	2972.37	428,796			1,285,034		1,285,034	146,881				22,448		0001
Purchased Call/S&P 500 INDEX/SPXC171SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/10/2023		1,894,000	3956.37	34,660			21,470		41,340			(8,546)		7,419		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715W$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/23/2022	08/23/2023		1,132,000	4128.73	13,131			5,209		1,279			(3,238)		3,567		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2023	01/17/2025		2,201,445	265.65		76,242		69,111		68,367			(7,397)		14,779		0001
Purchased Call/S&P 500 INDEX/SPX2612$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024		1,648,000	267.22		27,686		24,756		22,044			(3,195)		7,739		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/09/2023	02/03/2025		3,051,555	267.16		109,682		101,815		88,407			(8,118)		20,749		0001
Purchased Call/S&P 500 INDEX/SPX715XSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/04/2022	09/19/2023		3,626,898	3900	148,242			72,843		209,405			(38,119)		12,449		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/07/2025		2,033,273	267.73		73,837		69,016		57,263			(5,034)		13,866		0001
Purchased Call/S&P 500 INDEX/SPXC170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/24/2023		1,868,291	3797	74,292			42,869		94,536			(18,522)		7,035		0001
Purchased Call/S&P 500 INDEX/SPXC170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/03/2023		2,480,000	3770.55	37,448			22,469		50,723			(9,259)		9,561		0001
Purchased Call/S&P 500 INDEX/SPXC173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/21/2023		2,215,916	3950	99,123			64,790		107,752			(24,576)		8,890		0001
Purchased Call/S&P 500 INDEX/SPXA05FS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2022	12/20/2023		1,593,132	3820	50,007			36,737		66,119			(12,398)		6,774		0001
Purchased Call/S&P 500 INDEX/SPXA05FSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024		3,046,000	3895.08	113,616			88,264		138,549			(26,005)		13,411		0001
Purchased Call/S&P 500 INDEX/SPXC175$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023		7,577,000	4076.57	175,786			118,814		182,810			(43,345)		31,039		0001
Purchased Call/S&P 500 INDEX/SPX715XSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/05/2022	09/21/2023		1,428,804	3790	67,743			33,580		94,509			(17,370)		4,933		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2023	02/28/2025		948,205	268.91		34,366		33,044		25,494			(1,394)		6,566		0001
Purchased Call/S&P 500 INDEX/SPX715Z$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/02/2022	11/29/2023		1,401,001	3958	61,713			41,716		66,208			(15,343)		5,716		0001
Purchased Call/S&P 500 INDEX/SPXE00FS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	09/01/2022	08/30/2023		1,905,384	3986	79,496			33,531		94,123			(19,710)		6,148		0001
Purchased Call/S&P 500 INDEX/SPXE00D$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	08/28/2023		1,828,000	100	36,012			14,782					(8,831)		5,859		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/02/2024		1,461,982	4622	48,978			20,768		13,612			(6,055)		6,715		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/22/2023		1,546,214	3818	96,398			22,019		137,596			(23,900)		3,687		0001
Purchased Call/S&P 500 INDEX/SPX715U$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/24/2023		1,953,265	3962	85,116			27,256		87,703			(21,279)		5,482		0001
Purchased Call/S&P 500 INDEX/SPX715U$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2022	07/27/2023		2,498,662	4024	137,918			45,712		123,920			(34,769)		7,103		0001
Purchased Call/S&P 500 INDEX/SPX715V$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/18/2022	08/11/2023		1,570,034	4209	78,606			29,311		47,026			(19,761)		4,739		0001
Purchased Call/S&P 500 INDEX/SPXE00E$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/30/2022	08/30/2023		1,747,000	100	33,018			13,735					(8,141)		5,637		0001
Purchased Call/S&P 500 INDEX/SPX715XSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2022	10/11/2023		2,019,363	3593	86,936			46,999		124,587			(21,794)		7,361		0001
Purchased Call/S&P 500 INDEX/SPXC173$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023		4,361,000	3949.94	111,206			71,686		129,753			(27,421)		17,496		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05E\$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023		2,200,000	3878.44	58,740			42,720		72,300			(14,484)		9,373		0001
Purchased Call/S&P 500 INDEX/SPXB17D\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027		9,210,000	3824.68	1,740,690			2,326,943		2,326,943	251,617				89,509		0001
Purchased Call/S&P 500 INDEX/SPXB17W\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2022	07/13/2023		10,075,000	3801.78	116,870			33,161		162,883			(28,817)		26,890		0001
Purchased Call/S&P 500 INDEX/SPXD0DTS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/16/2022	05/16/2023		2,047,000	4008.01	52,813			6,547		58,345			(13,022)		3,633		0001
Purchased Call/S&P 500 INDEX/SPX2613\$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024		2,395,000	260.67		50,295		48,758		69,685			(1,934)		11,726		0001
Purchased Call/S&P 500 INDEX/SPXC170\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		3,393,000	3770.55	47,502			28,658		64,324			(11,649)		13,171		0001
Purchased Call/S&P 500 INDEX/SPXE00I\$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2022	09/14/2023		3,814,000	3946.01	99,164			45,348		120,055			(24,451)		12,899		0001
Purchased Call/S&P 500 INDEX/SPXC175\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/12/2023		2,026,000	3990.56	49,434			34,727		55,296			(12,189)		8,484		0001
Purchased Call/S&P 500 INDEX/SPXC176\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/07/2023		1,805,669	3934	95,853			66,936		109,593			(23,963)		7,487		0001
Purchased Call/S&P 500 INDEX/SPX8213\$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/25/2022	08/23/2024		1,797,854	5110	85,834			60,380		25,317			(10,597)		10,636		0001
Purchased Call/S&P 500 INDEX/SPX9176\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2018	10/13/2023		1,811,000	3317.24	185,446			19,837		576,517			(9,135)		6,635		0001
Purchased Call/S&P 500 INDEX/SPXD0OV\$3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/23/2022	05/23/2023		2,021,000	100	26,273			3,764					(6,478)		3,851		0001
Purchased Call/S&P 500 INDEX/SPXD0OP\$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/03/2022	05/03/2023		1,410,000	100	31,020			2,735					(7,649)		2,120		0001
Purchased Call/S&P 500 INDEX/SPXD000\$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/29/2022	05/01/2023		2,155,000	100	31,463			2,600					(7,716)		3,140		0001
Purchased Call/S&P 500 INDEX/SPXA057\$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2023		4,904,000	4110.41	110,830			50,072		112,057			(27,328)		16,486		0001
Purchased Call/S&P 500 INDEX/SPXA05HSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024		2,878,000	4090.46		115,983		101,286		115,668			(15,486)		13,432		0001
Purchased Call/S&P 500 INDEX/SPX721L\$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2024		1,491,000	4473.99	211,275			107,231		62,004			(26,012)		7,516		0001
Purchased Call/S&P 500 INDEX/SPXA05G\$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/12/2023	01/12/2024		4,736,000	100		47,834		38,001		16,271			(10,222)		20,998		0001
Purchased Call/S&P 500 INDEX/SPX8213\$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		1,556,000	4057.66	33,610			13,631		8,713			(8,310)		4,937		0001
Purchased Call/S&P 500 INDEX/SPXC171\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/06/2023		1,990,850	3771	105,663			64,100		142,498			(26,198)		7,728		0001
Purchased Call/S&P 500 INDEX/SPX721K\$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2022	04/04/2023		2,280,000	4582.64	27,132			224					(6,690)		1,193		0001
Purchased Call/S&P 500 INDEX/SPX721B\$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2021	12/27/2023		1,800,452	4788	203,322			76,035		14,954			(25,205)		7,757		0001
Purchased Call/S&P 500 INDEX/SPX2613\$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2024		1,925,000	247.3		109,918		104,482		130,859			(6,272)		9,385		0001
Purchased Call/S&P 500 INDEX/SPX715Y\$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/02/2022	10/30/2023		3,670,897	3901	193,535			113,971		260,814			(48,117)		14,021		0001
Purchased Call/S&P 500 INDEX/SPX715Y\$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/09/2022	11/07/2023		3,299,915	3797	170,341			104,679		237,009			(42,233)		12,839		0001
Purchased Call/S&P 500 INDEX/SPXD00N\$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/25/2022	04/25/2023		2,093,000	4296.12	31,604			2,090		3,113			(7,793)		2,739		0001
Purchased Call/S&P 500 INDEX/SPXE00K\$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2022	09/11/2023		1,940,131	4067	49,017			23,025		82,070			(12,640)		6,502		0001
Purchased Call/S&P 500 INDEX/SPXC173\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023		2,023,000	3946.56	48,552			30,933		57,214			(11,972)		8,047		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC173SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		4,229,000	4003.58	96,844			62,868		108,347			(23,879)		17,003		0001
Purchased Call/S&P 500 INDEX/SPX8210SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/28/2022	07/26/2023		1,666,529	.3940	21,446			6,930		20,764			(5,317)		4,718		0001
Purchased Call/Shiller Barclays Global Index/SBG017W8W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/14/2025		2,654,816	269.29	96,315			91,006		69,009			(5,688)		18,198		0001
Purchased Call/S&P 500 INDEX/SPX715Y$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2022	10/23/2023		2,277,000	3752.75	76,052			42,949		107,308			(18,650)		8,553		0001
Purchased Call/S&P 500 INDEX/SPX715Y$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/15/2022	11/10/2023		2,012,437	.3993	114,398			71,259		129,766			(28,599)		7,883		0001
Purchased Call/S&P 500 INDEX/SPX715Z$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2022	06/30/2023		1,940,000	.4300	33,685			16,387		33,799			(15,956)		4,843		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/06/2024		742,195	262.25	27,535			18,647		24,480			(3,386)		4,317		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2024		2,260,000	4133.85	112,774			71,315		178,056			(13,885)		12,713		0001
Purchased Call/S&P 500 INDEX/SPX2613SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024		1,630,000	249.17	82,967			80,688		101,460			(2,494)		8,038		0001
Purchased Call/S&P 500 INDEX/SPX715Y$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2022	10/25/2023		1,705,727	.3859	91,609			53,267		118,714			(23,030)		6,438		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0175SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024		2,688	1159.68	195			146		146	(50)				12		0001
Purchased Call/S&P 500 INDEX/SPX2614S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2024		1,457,000	249.63	74,016			73,202		89,310			(1,408)		7,245		0001
Purchased Call/S&P 500 INDEX/SPXB17XSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/19/2023		1,551,056	.3937	77,539			24,011		83,456			(19,603)		4,257		0001
Purchased Call/S&P 500 INDEX/SPXD00TSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/17/2022	05/17/2023		3,367,000	4088.85	45,791			5,803		44,365			(11,291)		6,041		0001
Purchased Call/S&P 500 INDEX/SPX715YSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/09/2022	11/07/2023		4,242,249	.3805	234,942			144,378		328,141			(58,250)		16,505		0001
Purchased Call/S&P 500 INDEX/SPXB17XS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/14/2023		11,104,000	3863.16	128,806			37,211		172,068			(31,848)		29,778		0001
Purchased Call/S&P 500 INDEX/SPXB17XS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/14/2023		14,388,000	3863.16	323,730			93,522		432,302			(80,043)		38,585		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/12/2024		1,475,441	265.52	53,820			37,162		40,120			(6,674)		8,634		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2022	08/26/2024		1,501,000	4306.65	80,153			56,559		86,318			(9,868)		8,906		0001
Purchased Call/S&P 500 INDEX/SPXB17VSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	05/03/2023		4,283,000	4175.48	50,539			4,455		30,923			(12,462)		6,439		0001
Purchased Call/S&P 500 INDEX/SPX721BSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/12/2022	01/12/2024		2,075,000	4689.96	249,830			98,148		28,357			(30,801)		9,200		0001
Purchased Call/S&P 500 INDEX/SPX721C$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/18/2022	01/17/2024		2,032,268	.5698	47,957			19,196		438			(5,921)		9,089		0001
Purchased Call/S&P 500 INDEX/SPX150S$5	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/27/2022	09/27/2023		6,600,000	100	53,460			26,362		7,503			(13,182)		23,174		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2023	03/14/2025		1,770,008	261.99	56,332			55,247		68,912			(1,210)		12,378		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17X$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/28/2023		6,729,000	4072.43	152,075			49,709		159,376			(37,498)		19,211		0001
Purchased Call/S&P 500 INDEX/SPX2611$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		2,187,000	248.27		117,223		93,387		125,576			(24,797)		9,696		0001
Purchased Call/S&P 500 INDEX/SPX2611$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2024		2,156,204	248		110,263		88,637		127,075			(21,810)		9,643		0001
Purchased Call/S&P 500 INDEX/SPX715Z$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2022	07/14/2023		1,940,000	4250	45,685			23,876		51,441			(20,155)		5,203		0001
Purchased Call/S&P 500 INDEX/SPX905Y$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024		2,009,000	4126.95	290,100			137,668		173,199			(35,717)		9,780		0001
Purchased Call/S&P 500 INDEX/SPXF00A$V	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/08/2023	03/08/2029		115,000	100		27,945		28,182		28,182	237				1,402		0001
Purchased Call/S&P 500 INDEX/SPXA058$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/21/2022	09/06/2023		2,477,390	3920	96,854			43,974		128,744			(24,905)		8,176		0001
Purchased Call/S&P 500 INDEX/SPXB17L$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/19/2023		2,071,407	4254	252,821			38,168		50,023			(31,341)		5,686		0001
Purchased Call/S&P 500 INDEX/SPX715T$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2022	07/12/2024		2,024,682	4886	65,146			42,053		46,937			(8,043)		11,475		0001
Purchased Call/S&P 500 INDEX/SPX715V$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2022	08/21/2024		2,235,000	4160.4	351,789			245,142		229,266			(43,194)		13,197		0001
Purchased Call/S&P 500 INDEX/SPX2611$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2023	01/19/2024		5,049,000	100	54,529			44,258		29,162			(10,607)		22,657		0001
Purchased Call/S&P 500 INDEX/SPX715X$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	10/02/2024		1,571,364	4433	127,838			97,383		132,000			(15,826)		9,653		0001
Purchased Call/S&P 500 INDEX/SPX821C$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023		8,278,000	3995.32	98,508			69,743		111,200			(24,290)		34,798		0001
Purchased Call/S&P 500 INDEX/SPXA05G$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2023	01/22/2024		3,317,129	3973		189,587		155,451		202,892			(34,470)		14,961		0001
Purchased Call/S&P 500 INDEX/SPXE00M$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/05/2022	10/05/2023		2,011,000	3783.28	48,666			25,070		66,261			(12,000)		7,216		0001
Purchased Call/S&P 500 INDEX/SPXE00M$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/05/2022	10/03/2023		1,636,901	3678	71,854			36,823		97,725			(17,815)		5,843		0001
Purchased Call/S&P 500 INDEX/SPXA052$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028		19,425,000	4123.34	4,968,915			4,464,233		4,464,233	374,537				219,545		0001
Purchased Call/S&P 500 INDEX/SPXC172$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/10/2023		1,519,246	3956	49,025			30,453		55,325			(12,222)		5,951		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024		86,579	1060.04		8,528		10,140		10,140	1,612				381		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2024		1,656,000	4333.66	73,030			56,701		104,244			(8,991)		10,320		0001
Purchased Call/S&P 500 INDEX/SPX2613$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024		2,324,000	100	26,261			24,169		29,846			(2,153)		11,149		0001
Purchased Call/S&P 500 INDEX/SPX821C$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023		1,766,000	3995.32	45,563			32,258		51,564			(11,235)		7,424		0001
Purchased Call/S&P 500 INDEX/SPXE00M$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/05/2022	10/05/2023		2,075,000	3783.28	53,535			27,579		72,822			(13,200)		7,446		0001
Purchased Call/S&P 500 INDEX/SPXA051$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2023		4,912,000	4392.59	175,850			7,730		609			(43,007)		5,300		0001
Purchased Call/S&P 500 INDEX/SPXC173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023		2,317,000	3949.94	35,218			22,703		40,872			(8,684)		9,296		0001
Purchased Call/S&P 500 INDEX/SPXB17X$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2022	07/24/2023		1,711,424	3962	79,462			25,589		82,159			(20,089)		4,803		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC172SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/16/2023		5,527,000	3958.79	126,016			79,497		146,454			(31,072)		21,937		0001
Purchased Call/S&P 500 INDEX/SPX821ES$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	01/02/2024		1,747,000	3839.5	63,940			48,616		80,573			(15,638)		7,610		0001
Purchased Call/S&P 500 INDEX/SPXE00IMST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/05/2022	10/05/2023		3,594,000	3783.28	79,787			41,102		108,060			(19,673)		12,897		0001
Purchased Call/S&P 500 INDEX/SPXA05GSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024		3,875,000	4076.6	95,325			80,094		95,617			(15,409)		17,740		0001
Purchased Call/S&P 500 INDEX/SPXA05HSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024		9,062,000	4081.5	221,113			192,325		223,135			(30,289)		42,092		0001
Purchased Call/S&P 500 INDEX/SPXA053$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2022	06/11/2024		2,672,000	3841.96	418,970			251,497		415,059			(51,513)		14,635		0001
Purchased Call/S&P 500 INDEX/SPXC173SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		2,718,000	4003.58	66,047			42,876		73,701			(16,286)		10,928		0001
Purchased Call/S&P 500 INDEX/SPXC175S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/01/2023		2,323,000	4071.7	57,378			38,890		59,536			(14,187)		9,516		0001
Purchased Call/S&P 500 INDEX/SPXC175SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/01/2023		2,415,000	4071.7	64,239			43,540		66,574			(15,883)		9,893		0001
Purchased Call/S&P 500 INDEX/SPXA052S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/29/2022	04/30/2024		1,621,000	5009.14	78,456			42,569		16,529			(9,646)		8,442		0001
Purchased Call/S&P 500 INDEX/SPXD001SM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2022	04/05/2023		2,269,712	250	81,476			908		21,039			(20,201)		1,328		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/07/2022	09/06/2024		1,779,000	4314.95	84,503			60,823		101,202			(10,418)		10,668		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2022	08/13/2024		1,850,416	265.52	68,473			47,046		50,386			(8,422)		10,840		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0173S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/20/2024		137,559	1050.54	19,424			23,208		23,208	4,813				836		0001
Purchased Call/S&P 500 INDEX/SPX821DSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023		2,458,000	3844.82	29,250			21,676		36,416			(7,154)		10,570		0001
Purchased Call/S&P 500 INDEX/SPX821ESK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023		3,613,000	3849.28	93,938			70,975		118,268			(23,163)		15,623		0001
Purchased Call/S&P 500 INDEX/SPXE00MSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/04/2022	10/04/2023		4,241,000	3790.93	77,610			39,767		103,986			(19,137)		15,178		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0175S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2024		115,261	1096.87		10,907		10,634		10,634	(273)				520		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0175SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024		78,784	1117.91		5,704		5,074		5,074	(630)				373		0001
Purchased Call/S&P 500 INDEX/SPX721BSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2022	01/18/2024		1,365,000	5547.92	42,315			16,973		634			(5,217)		6,115		0001
Purchased Call/S&P 500 INDEX/SPX2613$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2024		3,626,000	100		42,787		39,840		45,076			(3,264)		17,472		0001
Purchased Call/S&P 500 INDEX/SPXD0QJSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/12/2022	04/12/2023		2,794,000	4397.45	69,571			2,108		135			(17,154)		2,533		0001
Purchased Call/S&P 500 INDEX/SPXC172SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2023		4,073,000	3957.25	106,713			66,732		124,508			(26,313)		16,096		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC172SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/08/2023		2,090,148	3828	107,054			66,272		122,429			(26,838)		8,150		0001
Purchased Call/S&P 500 INDEX/SPXD0OJ$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/06/2023		1,560,738	258	29,727			414		11			(7,370)		1,001		0001
Purchased Call/S&P 500 INDEX/SPXA05I$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024		2,305,848	4103	105,038			91,616		105,661			(14,140)		10,710		0001
Purchased Call/S&P 500 INDEX/SPXA053$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/27/2022	05/26/2023		14,874,000	4158.24	331,690			50,816		233,263			(82,011)		29,130		0001
Purchased Call/S&P 500 INDEX/SPX9177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2018	10/20/2023		1,604,000	3291.17	169,062			18,733		526,487			(8,328)		5,981		0001
Purchased Call/S&P 500 INDEX/SPXA05I$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024		3,111,000	4136.13	99,863			87,758		95,903			(12,312)		14,565		0001
Purchased Call/S&P 500 INDEX/SPX917D$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2019	04/14/2023		1,320,000	3200	86,720			733		456,504			(5,065)		1,293		0001
Purchased Call/S&P 500 INDEX/SPXC173$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023		5,547,000	3949.94	126,472			81,527		147,733			(31,185)		22,254		0001
Purchased Call/S&P 500 INDEX/SPXE00A$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/08/2022	08/08/2023		3,401,000	4140.06	263,578			150,052		150,052	29,745				10,148		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	10/22/2024		46,061	1026.27	8,893			9,847		9,847	1,520				288		0001
Purchased Call/S&P 500 INDEX/SPX8219$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2022	11/08/2024		1,129,891	3830	71,101			59,226		81,215	993		(8,201)		7,170		0001
Purchased Call/S&P 500 INDEX/SPXC175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/06/2023		1,541,033	3941	88,249			60,701		103,359			(21,820)		6,377		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2024		17,119	1110.9		1,453		1,372		1,372	(82)				83		0001
Purchased Call/S&P 500 INDEX/SPX2612$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2023	02/23/2024		3,254,000	100	35,794			32,522		28,270			(3,530)		15,447		0001
Purchased Call/S&P 500 INDEX/SPX2613$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2024		1,359,000	100	21,744			19,947		25,747			(1,847)		6,500		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/07/2028		73,082	1068.03	21,347			22,860		22,860	2,178				839		0001
Purchased Call/S&P 500 INDEX/SPXD0OK$O	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/12/2022	04/06/2023		1,607,876	258	26,556			372		11			(6,657)		1,031		0001
Purchased Call/S&P 500 INDEX/SPXD0OJ$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/11/2022	04/11/2023		6,067,000	100	66,130			1,822					(16,306)		5,266		0001
Purchased Call/S&P 500 INDEX/SPXC175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/04/2023		3,615,000	4071.7	95,798			65,185		99,655			(23,493)		14,899		0001
Purchased Call/S&P 500 INDEX/SPXC176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2023		8,012,000	3895.75	183,475			131,126		219,697			(45,240)		33,745		0001
Purchased Call/S&P 500 INDEX/SPX8213$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/01/2022	09/01/2023		2,200,000	3966.85	43,120			18,326		51,788			(10,632)		7,145		0001
Purchased Call/S&P 500 INDEX/SPXC0OJ$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2021	11/22/2023		1,253,000	4682.94	141,338			12,568		12,568	(2,943)				5,038		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0172SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2028		144,115	1158.51	41,130			36,096		36,096	3,363				1,669		0001
Purchased Call/S&P 500 INDEX/SPX721SSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023		6,069,000	4101.23	135,946			22,845		123,128			(33,521)		12,507		0001
Purchased Call/S&P 500 INDEX/SPX721SS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/31/2022	05/31/2023		2,608,000	4132.15	54,768			9,053		44,714			(13,504)		5,331		0001
Purchased Call/S&P 500 INDEX/SPX721RSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/26/2022	05/26/2023		1,460,000	100	35,624			5,443		478			(8,784)		2,859		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0174SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024		3,292	1032.94	579			712		712	105				22		0001
Purchased Call/S&P 500 INDEX/SPX721MSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2022	04/11/2024		2,045,427	4447	266,110			137,441		94,023			(32,808)		10,394		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0171SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024		20,016	1124.64	2,460			2,125		2,125	479				109		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0175SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2029		55,017	1110.9		17,198		16,445		16,445	(753)				671		0001
Purchased Call/S&P 500 INDEX/SPX721DSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/24/2024		1,167,912	4407	38,852			16,014		28,528			(4,810)		5,285		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013IWSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/13/2024		1,463,889	4571	38,706			33,253		56,828			(4,785)		9,563		0001
Purchased Call/S&P 500 INDEX/SPXF13ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/14/2024		1,766,111	5363	65,703			28,830		2,994			(8,112)		8,268		0001
Purchased Call/S&P 500 INDEX/SPXA059SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023		2,781,000	3639.66	71,472			37,428		104,281			(17,672)		10,006		0001
Purchased Call/S&P 500 INDEX/SPX8212SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023		8,233,000	4274.04	190,182			72,301		128,342			(46,894)		25,403		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0173SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	08/22/2024		7,490	1163.03	558			789		789	227				44		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0173SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028		462,369	1045.86	152,767			157,466		157,466	14,705				5,478		0001
Purchased Call/S&P 500 INDEX/SPX721ASA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2021	12/22/2023		1,498,000	4725.79	65,912			24,092		12,356			(8,137)		6,394		0001
Purchased Call/S&P 500 INDEX/SPX521GSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2018	10/06/2023		1,609,152	3547	142,008			14,653		375,639			(7,007)		5,790		0001
Purchased Call/S&P 500 INDEX/SPXDOOJSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/12/2022	04/12/2023		1,546,000	100	38,959			1,181					(9,606)		1,402		0001
Purchased Call/S&P 500 INDEX/SPX905XSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024		4,404,000	4275.69	580,447			266,735		274,046			(71,464)		21,127		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905I%Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024		1,636,048	.5476	42,456			18,824		2,254			(5,242)		7,683		0001
Purchased Call/S&P 500 INDEX/SPX2613$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024		1,770,000	262.78		39,117		35,640		39,286			(3,761)		8,402		0001
Purchased Call/S&P 500 INDEX/SPXC173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	11/18/2022	11/20/2023		2,170,000	3965.34	44,051			28,275		51,056			(10,803)		8,687		0001
Purchased Call/S&P 500 INDEX/SPXC173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	11/23/2022	11/24/2023		1,000,000	100	25,200			16,544		27,004			(6,197)		4,037		0001
Purchased Call/S&P 500 INDEX/SPX721B$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2021	12/01/2023		3,340,000	4486.24	430,526			145,094		80,317			(53,224)		13,682		0001
Purchased Call/S&P 500 INDEX/SPX5003$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/10/2018	10/10/2023		1,210,496	3313	131,114			13,801		373,523			(6,462)		4,401		0001
Purchased Call/S&P 500 INDEX/SPXA054$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028		20,095,000	3759.89	5,065,950			6,170,712		6,170,712	544,307				229,841		0001
Purchased Call/S&P 500 INDEX/SPXE00C$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/19/2022	08/18/2023		2,439,000	4228.48	46,829			18,081		36,534			(11,579)		7,553		0001
Purchased Call/S&P 500 INDEX/SPXA054$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2024		1,691,000	3811.01	263,120			170,721		282,861			(32,307)		9,635		0001
Purchased Call/S&P 500 INDEX/SPXC176$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	12/12/2022	12/08/2023		3,392,765	3964	195,468			136,664		222,596			(48,732)		14,095		0001
Purchased Call/S&P 500 INDEX/SPX721S$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023		2,585,000	4108.54	47,047			8,103		43,439			(11,633)		5,370		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	11/22/2022	11/22/2024		81,072	1097.09	12,250			11,914		11,914	2,384				521		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	01/06/2023	01/08/2029		177,079	1060.04		54,434		59,024		59,024	4,589				2,129		0001
Purchased Call/S&P 500 INDEX/SPX721K$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2023		2,678,000	4525.12	74,984			826		11			(18,489)		1,567		0001
Purchased Call/S&P 500 INDEX/SPXA052$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/19/2022	05/19/2023		5,253,000	100	49,378			6,566					(12,175)		9,623		0001
Purchased Call/S&P 500 INDEX/SPXA051$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2024		1,342,000	4296.12	63,208			33,815		53,459			(7,782)		6,945		0001
Purchased Call/S&P 500 INDEX/SPXA053$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2022	06/06/2023		2,949,593	4114	124,844			22,825		82,593			(30,953)		6,319		0001
Purchased Call/S&P 500 INDEX/SPXC175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	12/08/2022	12/07/2023		1,483,088	3934	61,221			42,515		70,188			(15,137)		6,149		0001
Purchased Call/S&P 500 INDEX/SPXC176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	12/16/2022	12/18/2023		5,277,000	3852.36	120,316			86,508		148,410			(29,505)		22,354		0001
Purchased Call/S&P 500 INDEX/SPXC176$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	12/21/2022	12/19/2023		2,573,103	3818	153,032			111,065		187,659			(37,942)		10,921		0001
Purchased Call/S&P 500 INDEX/SPXC177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5773	12/30/2022	12/29/2023		2,670,000	3839.5	67,284			50,978		84,562			(16,636)		11,546		0001
Purchased Call/S&P 500 INDEX/SPXE00E$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/30/2022	08/30/2023		3,240,000	3986.16	82,296			34,233		95,631			(20,292)		10,454		0001
Purchased Call/S&P 500 INDEX/SPX521C$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2018	08/18/2023		1,537,637	3528	120,714			9,209		353,427			(5,956)		4,761		0001
Purchased Call/S&P 500 INDEX/SPXE007$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2022	07/26/2023		2,469,000	100	38,023			12,150					(9,375)		6,989		0001
Purchased Call/S&P 500 INDEX/SPXD001$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2022	04/06/2023		5,527,000	100	61,902			860					(15,306)		3,543		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA054$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/29/2022	06/22/2023		3,189,443	3761	141,404			32,571		199,962			(35,548)		7,605		0001
Purchased Call/S&P 500 INDEX/SPX8210$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/29/2022	07/31/2023		3,351,000	100	33,175			11,058					(8,136)		9,687		0001
Purchased Call/S&P 500 INDEX/SPX8215$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2022	09/26/2023		2,211,000	3655.04	33,607			16,480		48,357			(8,287)		7,742		0001
Purchased Call/S&P 500 INDEX/SPX721M$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2022	04/14/2023		1,981,000	4392.59	38,431			1,384		167			(9,476)		1,940		0001
Purchased Call/S&P 500 INDEX/SPXC176$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/13/2024		1,524,596	4898	61,234			52,680		61,290			(7,601)		9,959		0001
Purchased Call/S&P 500 INDEX/SPXA05J$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/27/2023	02/27/2024		7,144,000	3982.24	172,885			158,121		186,661			(15,157)		34,118		0001
Purchased Call/S&P 500 INDEX/SPXC178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2023	01/25/2024		2,425,000	4016.22	91,423			75,304		96,658			(16,281)		10,992		0001
Purchased Call/S&P 500 INDEX/SPXC175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2023		4,209,266	3941	249,528			173,071		286,333			(61,866)		17,418		0001
Purchased Call/S&P 500 INDEX/SPX8214$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023		2,071,000	3979.87	50,947			22,315		60,316			(12,562)		6,856		0001
Purchased Call/S&P 500 INDEX/SPXC179$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/13/2024		1,899,016	4137	110,371			98,314		104,480			(13,110)		8,877		0001
Purchased Call/S&P 500 INDEX/SPXC17A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/27/2024		2,230,054	3982	114,873			105,353		124,297			(9,783)		10,650		0001
Purchased Call/S&P 500 INDEX/SPX8215$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023		3,559,000	3647.29	65,842			32,467		96,337			(16,235)		12,496		0001
Purchased Call/S&P 500 INDEX/SPX8215$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		1,589,000	3744.52	30,986			16,181		42,773			(7,640)		5,717		0001
Purchased Call/S&P 500 INDEX/SPX8216$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2022	10/02/2023		3,334,627	3586	147,293			77,434		215,821			(37,447)		11,870		0001
Purchased Call/S&P 500 INDEX/SPXA05J$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2023	03/06/2024		5,263,000	4048.42	127,891			119,459		132,181			(8,736)		25,435		0001
Purchased Call/S&P 500 INDEX/SPXA05J$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/06/2023	03/06/2024		2,160,000	4048.42	58,536			54,676		60,635			(3,998)		10,439		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/28/2025		231,325	268.15	8,420			7,726		6,315			(725)		1,566		0001
Purchased Call/S&P 500 INDEX/SPX715I$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	09/13/2022	08/31/2023		1,898,204	3979	74,364			32,295		84,872			(19,014)		6,145		0001
Purchased Call/S&P 500 INDEX/SPX721B$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2022	01/05/2024		1,652,000	4627.96	209,143			80,484		27,879			(25,820)		7,235		0001
Purchased Call/S&P 500 INDEX/SPX715Z$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	12/02/2022	12/04/2023		2,626,000	4071.7	97,425			66,292		100,383			(23,892)		10,823		0001
Purchased Call/S&P 500 INDEX/SPX715Z$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	12/22/2022	06/23/2023		1,940,000	4250	38,520			17,962		40,536			(18,944)		4,653		0001
Purchased Call/S&P 500 INDEX/SPXA050$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/29/2022	03/28/2024		1,629,210	4538	233,088			115,904		55,552			(28,737)		8,124		0001
Purchased Call/S&P 500 INDEX/SPX905J$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/17/2021	08/17/2023		1,639,000	4448.08	70,149			13,298		17,315			(8,649)		5,057		0001
Purchased Call/S&P 500 INDEX/SPX905US2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/07/2022	01/09/2024		1,645,000	5608.23	54,121			21,039		1,054			(6,654)		7,255		0001
Purchased Call/S&P 500 INDEX/SPX8214$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/21/2022	09/14/2023		1,285,047	3942	46,638			21,747		60,824			(11,725)		4,346		0001
Purchased Call/S&P 500 INDEX/SPXC177$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/03/2023	01/03/2024		4,621,000	3824.14	103,973			79,340		131,689			(24,782)		20,164		0001
Purchased Call/S&P 500 INDEX/SPXE001$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/16/2022	09/18/2023		1,032,000	3873.33	21,775			10,198		30,113			(5,340)		3,532		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC177SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2024		6,069,000	3919.25		138,980		108,734		163,796			(30,461)		26,814		0001
Purchased Call/S&P 500 INDEX/SPXC179SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/20/2024		1,970,200	4079		99,083		89,202		110,356			(10,099)		9,310		0001
Purchased Call/S&P 500 INDEX/SPXC17BS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/08/2024		2,068,000	3861.59		63,488		60,313		73,892			(3,663)		10,024		0001
Purchased Call/S&P 500 INDEX/SPXE001S6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/15/2022	09/15/2023		1,685,000	100		31,173		14,421					(7,686)		5,716		0001
Purchased Call/S&P 500 INDEX/SPXB17PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023		1,848,000	4357.04		76,138		19,348		41,698			(9,361)		6,596		0001
Purchased Call/S&P 500 INDEX/SPXC178S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024		5,075,000	3999.09		79,678		63,476		87,914			(16,855)		22,501		0001
Purchased Call/S&P 500 INDEX/SPX721NS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/18/2022	04/18/2023		2,466,000	4391.69		37,237		1,744		417			(9,182)		2,738		0001
Purchased Call/S&P 500 INDEX/SPXC17A5V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/01/2024		2,802,887	3981		144,447		134,416		150,387			(11,111)		13,446		0001
Purchased Call/S&P 500 INDEX/SPXC172S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023		16,625,000	3992.93		372,400		230,681		430,022			(92,077)		65,119		0001
Purchased Call/S&P 500 INDEX/SPXE00H5Z	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/14/2022	09/14/2023		2,725,000	100		44,145		20,188					(10,885)		9,216		0001
Purchased Call/S&P 500 INDEX/SPXA05KS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/01/2024		1,575,864	3979		51,116		47,832		55,052			(3,408)		7,560		0001
Purchased Call/S&P 500 INDEX/SPXB17XS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2022	07/26/2023		9,661,000	3921.05		113,034		36,121		141,785			(27,871)		27,349		0001
Purchased Call/S&P 500 INDEX/SPXC172SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2024		2,571,000	3933.04		440,155		357,437		396,685			(54,044)		16,385		0001
Purchased Call/S&P 500 INDEX/SPXE00LS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023		1,968,000	3640.47		53,923		27,036		80,016			(13,296)		6,948		0001
Purchased Call/S&P 500 INDEX/SPXD00VS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/23/2022	05/23/2023		2,021,000	3973.75		48,504		6,948		58,801			(11,960)		3,851		0001
Purchased Call/S&P 500 INDEX/SPXA05GS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/29/2024		4,693,000	4070.56		138,444		115,560		140,448			(23,766)		21,415		0001
Purchased Call/S&P 500 INDEX/SPXE00B5A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2022	08/15/2024		1,702,000	4236.12		260,746		179,554		153,291			(32,103)		9,990		0001
Purchased Call/S&P 500 INDEX/SPXE00BSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2022	08/09/2024		1,519,042	5069		91,213		62,575		21,576			(11,323)		8,863		0001
Purchased Call/S&P 500 INDEX/SPXE00M5F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2022	10/04/2023		3,386,000	3790.93		50,113		25,678		66,816			(12,357)		12,118		0001
Purchased Call/S&P 500 INDEX/SPXC173SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/24/2023		2,200,000	4027.26		55,880		36,686		61,087			(13,741)		8,882		0001
Purchased Call/S&P 500 INDEX/SPXE00LSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	09/29/2023		2,152,000	3585.62		56,167		28,240		84,394			(13,887)		7,598		0001
Purchased Call/S&P 500 INDEX/SPXD00VS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2022	05/19/2023		1,743,653	3901		75,217		10,085		93,743			(18,804)		3,194		0001
Purchased Call/S&P 500 INDEX/SPXC175SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		5,999,000	3963.51		137,977		95,934		157,696			(34,022)		24,923		0001
Purchased Call/S&P 500 INDEX/SPXD00MSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/24/2023		5,099,000	4271.78		60,678		3,845		9,153			(14,880)		6,538		0001
Purchased Call/S&P 500 INDEX/SPXF00A5Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/09/2023	03/08/2024		3,775,000	3918.32		46,810		44,346		51,856			(2,821)		18,297		0001
Purchased Call/S&P 500 INDEX/SPXB17WS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/02/2023		20,986,000	4108.54	470,086			80,959		421,860			(116,230)		43,594		0001
Purchased Call/S&P 500 INDEX/SPXD00MSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/21/2023		8,789,000	4271.78	104,589			5,811		13,608			(25,860)		10,541		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2613$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2024		4,713,000	100		56,085		52,541		60,691			(3,678)		22,810		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279$BM0172$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2028		100,959	1163.03	29,061			25,105		25,105	2,332				1,173		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278$BM0173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/22/2024		25,360	1026.27	3,814			4,633		4,633	942				159		0001
Purchased Call/S&P 500 INDEX/SPXE00D$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/24/2022	08/24/2023		1,836,000	4140.77	28,091			11,221		27,040			(6,926)		5,806		0001
Purchased Call/S&P 500 INDEX/SPXC176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/13/2023		4,394,000	4019.65	113,805			80,259		123,783			(28,061)		18,435		0001
Purchased Call/S&P 500 INDEX/SPXC177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2022	12/18/2023		1,756,676	3852	98,628			71,505		120,850			(24,521)		7,442		0001
Purchased Call/S&P 500 INDEX/SPXD00N$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2022	04/25/2023		2,036,000	4296.12	49,678			3,285		3,491			(12,249)		2,664		0001
Purchased Call/S&P 500 INDEX/SPXE00L$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/30/2022	09/18/2023		2,054,321	3891	69,390			33,800		115,982			(17,691)		7,031		0001
Purchased Call/S&P 500 INDEX/SPX521N$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2018	12/15/2023		1,581,812	3037	155,878			22,085		715,243			(7,696)		6,662		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023		1,858,000	3992.7	107,764			37,418		97,372			(26,645)		5,458		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT040D$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/07/2024		1,449,161	3981	87,626			52,478		148,019			(10,878)		7,901		0001
Purchased Call/S&P 500 INDEX/SPX721S$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/31/2022	05/24/2024		1,070,333	3935	46,354			26,901		49,627			(5,762)		5,741		0001
Purchased Call/S&P 500 INDEX/SPX721K$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2022	03/28/2024		2,089,000	4467.44	292,042			146,021		86,076			(36,104)		10,416		0001
Purchased Call/S&P 500 INDEX/SPX8213$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/28/2024		1,781,000	5141.06	68,212			48,188		24,267			(8,375)		10,588		0001
Purchased Call/S&P 500 INDEX/SPX90519$	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/18/2020	05/16/2025		1,527,000	5893.05	9,773			4,162		14,886			(482)		11,140		0001
Purchased Call/S&P 500 INDEX/SPXB17X$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2022	07/26/2023		2,505,551	3921	138,216			45,163		140,581			(34,844)		7,093		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2022	08/10/2023		1,828,593	4001	110,722			40,290		94,648			(27,376)		5,498		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2023	01/31/2024		2,019,967	3976		156,367		132,847		168,827			(24,554)		9,248		0001
Purchased Call/S&P 500 INDEX/SPX8218$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/10/2022	11/08/2024		1,446,000	3956.37	61,600			49,943		71,885			(7,605)		9,177		0001
Purchased Call/S&P 500 INDEX/SPX721Z$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		1,901,000	3961.63	52,848			16,295		64,215			(13,067)		5,265		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2025		1,826,000	4606.39		49,302		48,083		75,438			(1,414)		12,743		0001
Purchased Call/S&P 500 INDEX/SPX521L$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2018	11/17/2023		1,653,000	3019.54	208,609			26,334		718,386			(10,293)		6,575		0001
Purchased Call/S&P 500 INDEX/SPX8219$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023		2,749,000	100	42,610			27,467		60,038			(10,506)		11,029		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721NST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023		3,082,000	4271.78	36,676			2,038					(9,068)		3,696		0001
Purchased Call/S&P 500 INDEX/SPX721LSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023		1,913,000	4488.28	42,469			591					(10,529)		1,226		0001
Purchased Call/S&P 500 INDEX/SPX8219SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/21/2022	11/17/2023		1,510,308	3954	56,242			36,032		65,903			(14,022)		6,008		0001
Purchased Call/S&P 500 INDEX/SPX821ASC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/23/2022	11/21/2023		1,994,720	3950	126,407			82,623		137,163			(31,340)		8,003		0001
Purchased Call/S&P 500 INDEX/SPX821BSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/01/2023		3,485,137	4076	171,009			116,553		195,665			(42,752)		14,277		0001
Purchased Call/S&P 500 INDEX/SPX7210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023		1,510,000	3900.79	31,710			4,216		18,343			(7,819)		2,766		0001
Purchased Call/S&P 500 INDEX/SPX721NSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023		2,093,000	4459.45	25,325			1,326					(6,245)		2,450		0001
Purchased Call/S&P 500 INDEX/SPX8218SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023		1,801,000	3806.8	44,845			27,179		59,890			(11,058)		7,007		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/07/2025		1,585,320	4444	63,079			61,510		94,866			(1,820)		11,032		0001
Purchased Call/S&P 500 INDEX/SPX150RSH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/19/2022	09/19/2023		5,821,000	100	53,553			25,228					(13,205)		19,980		0001
Purchased Call/S&P 500 INDEX/SPX2614SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024		1,832,000	100	36,823			36,823		41,073			(101)		9,135		0001
Purchased Call/S&P 500 INDEX/SPX721RSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023		1,631,000	4158.24	16,636			2,549					(4,113)		3,194		0001
Purchased Call/S&P 500 INDEX/SPXF00DSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/28/2023	12/29/2023		3,980,000	4200	201,370			199,900		271,134			(2,189)		17,210		0001
Purchased Call/S&P 500 INDEX/SPXE00PSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/17/2022	10/17/2023		2,023,000	3677.95	52,800			28,946		76,396			(13,019)		7,487		0001
Purchased Call/S&P 500 INDEX/SPX721ZSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023		6,567,000	3961.63	76,834			24,130		94,461			(18,842)		18,431		0001
Purchased Call/S&P 500 INDEX/SPX821ASM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		726,000	11756	15,536			10,228		23,080			(3,841)		2,931		0001
Purchased Call/S&P 500 INDEX/SPXC173S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/16/2023		2,474,094	3959	105,031			66,812		123,991			(25,969)		9,820		0001
Purchased Call/S&P 500 INDEX/SPXC173ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/24/2023		6,089,000	4027.26	140,047			91,942		153,090			(34,438)		24,584		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13US1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2024		1,830,000	4119.05	97,356			62,500		150,410			(11,986)		10,372		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2022	08/23/2024		1,931,686	4376	78,076			55,613		94,629			(9,746)		11,428		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0174SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2023		202,174	1097.09	18,539			17,749		17,749	4,683				813		0001
Purchased Call/S&P 500 INDEX/SPX150RSS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/22/2022	09/22/2023		6,037,000	100	53,126			25,606		13,068			(13,099)		20,901		0001
Purchased Call/S&P 500 INDEX/SPX821C$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023		1,674,000	100	41,515			28,945		51,051			(10,265)		6,955		0001
Purchased Call/S&P 500 INDEX/SPXG13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023		8,063,000	3825.33	178,999			45,986		240,160			(43,896)		20,459		0001
Purchased Call/S&P 500 INDEX/SPX721ZS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		1,068,861	3988	21,628			6,669		12,131			(5,347)		2,960		0001
Purchased Call/S&P 500 INDEX/SPX8219S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2022	11/14/2023		2,155,000	100	31,679			19,810		25,275			(7,811)		8,516		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/18/2023		3,177,000	3923.68	82,920			10,736		109,568			(20,446)		5,760		0001
Purchased Call/S&P 500 INDEX/SPX7210SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/18/2023		7,039,000	3923.68	80,245			10,390		109,879			(19,786)		12,763		0001
Purchased Call/S&P 500 INDEX/SPX721GSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	02/16/2024		1,513,407	4349	176,269			78,369		76,598			(21,912)		7,107		0001
Purchased Call/S&P 500 INDEX/SPXC171SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/10/2023		2,392,000	3956.37	60,039			37,191		71,748			(14,804)		9,369		0001
Purchased Call/Shiller Barclays Global Index/SBG017OS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/29/2024		2,108,402	261.17	80,060			40,130		65,794			(9,896)		10,528		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2024		803,337	259.01	31,275			15,195		28,627			(3,844)		3,961		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/01/2024		491,659	254.75	19,784			8,360		22,079			(2,447)		2,255		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/18/2024		1,570,225	259.01	62,416			30,251		55,834			(7,706)		7,721		0001
Purchased Call/S&P 500 INDEX/SPXC172S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023		2,046,000	3992.93	36,419			22,559		42,217			(9,005)		8,014		0001
Purchased Call/S&P 500 INDEX/SPXC172SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2024		1,908,000	4893.34	119,250			96,840		70,642			(14,642)		12,160		0001
Purchased Call/S&P 500 INDEX/SPXA053SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2023		1,550,000	243.55	58,125			8,487		65,783			(14,332)		2,981		0001
Purchased Call/S&P 500 INDEX/SPXA053SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2024		2,598,000	3630.01	407,107			249,067		539,994			(49,918)		14,375		0001
Purchased Call/S&P 500 INDEX/SPXA053SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/01/2022	05/26/2023		3,449,164	4058	150,153			23,133		117,679			(37,643)		6,755		0001
Purchased Call/S&P 500 INDEX/SPXA05HSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024		2,273,000	4117.86		42,732		36,846		41,519			(5,971)		10,541		0001
Purchased Call/S&P 500 INDEX/SPX917JSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2019	03/25/2024		1,522,617	3358	128,524			25,366		504,474			(6,345)		7,561		0001
Purchased Call/S&P 500 INDEX/SPXC173SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		2,902,000	4003.58	54,848			35,606		61,096			(13,524)		11,667		0001
Purchased Call/S&P 500 INDEX/SPXC175S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023		2,523,000	4076.57	49,451			33,424		51,555			(12,193)		10,335		0001
Purchased Call/S&P 500 INDEX/SPX721KSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2022	04/04/2023		1,536,000	100	43,776			362					(10,794)		804		0001
Purchased Call/S&P 500 INDEX/SPX7210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/28/2022	04/26/2024		3,395,000	4245.48	494,312			266,588		254,799			(61,026)		17,592		0001
Purchased Call/S&P 500 INDEX/SPX7210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2022	04/18/2024		1,620,906	5708	31,301			16,605		1,322			(3,891)		8,313		0001
Purchased Call/S&P 500 INDEX/SPXA051SI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024		1,918,000	3997.34		41,429		37,206		44,369			(4,313)		9,077		0001
Purchased Call/S&P 500 INDEX/SPXE00BST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/17/2022	08/17/2023		8,385,000	100	87,204			33,152					(21,502)		25,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS1758R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2022	07/30/2024		1,122,174	574.54	114,013			76,113		111,045			(14,018)		6,481		0001
Purchased Call/Nasdaq FC Index/NFC161AS/I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2022	12/11/2023		5,083,895	220.16	223,306	3,609		160,025		388,509			(56,033)		21,247		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2022	08/07/2024		13,652,070	269.12	422,203			288,489		276,679			(52,353)		79,492		0001
Purchased Call/S&P 500 INDEX/SPX8150SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/20/2023	01/19/2024		2,164,381	3914		97,477		79,336		108,395			(18,746)		9,712		0001
Purchased Call/S&P 500 INDEX/SPX7210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/11/2022	05/11/2023		2,148,000	3935.18	55,204			6,083		71,867			(13,612)		3,600		0001
Purchased Call/S&P 500 INDEX/SPX721PSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023		3,405,000	4123.34	88,190			8,329		58,950			(21,805)		5,272		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2023	03/07/2024		1,564,000	3864.22	113,077			105,932		173,317			(7,415)		7,570		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0175SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2024		20,379	1110.9	1,471			1,347		1,347	(125)				99		0001
Purchased Call/S&P 500 INDEX/SPX821ASZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2022	11/27/2024		1,603,037	4794	103,034			85,767		69,708			(12,703)		10,336		0001
Purchased Call/S&P 500 INDEX/SPX721PSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023		8,715,000	4123.34	101,966			9,630		86,343			(25,211)		13,493		0001
Purchased Call/S&P 500 INDEX/SPX8210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023		1,757,000	4130.29	36,897			12,094		593			(9,123)		5,016		0001
Purchased Call/S&P 500 INDEX/SPX8214SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2022	09/12/2023		1,018,000	105	14,659			6,623		864			(3,615)		3,422		0001
Purchased Call/S&P 500 INDEX/SPX8214SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/15/2022	09/15/2023		2,527,000	3901.35	47,508			21,977		59,628			(11,714)		8,572		0001
Purchased Call/S&P 500 INDEX/SPX721LSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023		17,636,000	4488.28	417,973			5,821		71			(103,630)		11,306		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/21/2025		1,268,121	260.11	46,461			45,951		54,310			(573)		8,912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2022	08/30/2024		230,888	561.71	25,698			18,351		27,709			(3,173)		1,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	09/06/2024		88,342	568.54	9,638			6,966		9,861			(1,190)		530		0001
Purchased Call/Citi Grandmaster Index/CGM0402SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/29/2021	10/27/2023		2,803,079	330.49	72,294			20,845		11,987			(8,927)		10,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2022	08/02/2024		327,055	574.39	34,439			23,133		32,502			(4,246)		1,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A9C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2022	08/26/2024		656,808	571.96	69,490			49,035		69,676			(8,556)		3,897		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017H\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/17/2023		699,733	249.61	27,500			4,047		39,330			(3,386)		1,903		0001
Purchased Call/Shiller Barclays Global Index/SBG017O\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024		1,953,096	261.38	73,887			37,938		60,750			(9,115)		9,885		0001
Purchased Call/S&P 500 INDEX/SPXD0OKS\$	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/14/2022	04/17/2023		1,668,000	4612.22	28,189			1,239					(6,894)		1,800		0001
Purchased Call/S&P 500 INDEX/SPXE00E\$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/31/2022	08/31/2023		2,487,000	100	36,310			15,204					(8,953)		8,051		0001
Purchased Call/S&P 500 INDEX/SPXD0ONS\$	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2022	04/25/2023		1,936,000	4510.93	37,171			2,458					(9,166)		2,533		0001
Purchased Call/S&P 500 INDEX/SPXE00GSV	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	09/08/2022	09/08/2028		239,000	100	65,462			66,888		66,888	11,343				2,789		0001
Purchased Call/S&P 500 INDEX/SPX721R\$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2022	05/25/2023		1,959,000	3978.73	47,212			7,023		57,210			(11,641)		3,802		0001
Purchased Call/S&P 500 INDEX/SPX8150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2022	12/20/2023		3,193,661	3820	177,182			130,164		239,783			(43,929)		13,580		0001
Purchased Call/S&P 500 INDEX/SPX721P\$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2023		2,300,000	4155.38	47,380			4,046		26,805			(11,683)		3,405		0001
Purchased Call/S&P 500 INDEX/SPXC00WSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/13/2022	01/12/2024		1,901,000	4611.04	231,732			91,541		35,832			(28,609)		8,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717AST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2022	08/30/2024		420,980	565.1	45,676			32,393		48,656			(5,624)		2,508		0001
Purchased Call/Citi Grandmaster Index/CGM0405\$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2022	02/21/2024		3,245,218	325.99	86,381			38,809		36,367			(10,683)		15,358		0001
Purchased Call/Citi Grandmaster Index/CGM0404\$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/05/2022	01/03/2024		9,609,107	327.92	239,313	3,538		93,918		76,995			(30,390)		41,930		0001
Purchased Call/Citi Grandmaster Index/CGM0403\$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/29/2021	12/22/2023		2,946,716	328.39	77,371			28,314		21,483			(9,573)		12,578		0001
Purchased Call/S&P 500 INDEX/SPXE001\$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/15/2022	09/15/2023		1,810,000	100	21,901			10,131					(5,400)		6,140		0001
Purchased Call/S&P 500 INDEX/SPX721Z\$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2022	07/18/2023		1,476,658	3826	69,997			21,235		86,836			(17,597)		4,035		0001
Purchased Call/S&P 500 INDEX/SPXE00ASH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/10/2022	08/10/2023		1,215,000	4210.24	13,365			4,823		114			(3,295)		3,653		0001
Purchased Call/S&P 500 INDEX/SPXE00FSH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/02/2022	09/01/2023		2,480,000	100	23,064			9,830					(5,703)		8,054		0001
Purchased Call/S&P 500 INDEX/SPXE00FSJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/02/2022	09/01/2023		4,097,000	100	38,102			16,239					(9,421)		13,306		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	09/08/2022	09/08/2028		157,000	100	34,383			35,713		35,713	6,808				1,832		0001
Purchased Call/S&P 500 INDEX/SPX7210\$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/23/2024		2,541,000	4236.75	377,339			201,109		193,058			(46,394)		13,116		0001
Purchased Call/S&P 500 INDEX/SPX721HSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2024		2,727,000	4284.72	372,781			173,862		167,516			(45,771)		13,179		0001
Purchased Call/S&P 500 INDEX/SPX721LS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2024		1,920,000	4141.85	272,640			127,531		160,912			(33,567)		9,293		0001
Purchased Call/S&P 500 INDEX/SPX721M\$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/13/2022	04/13/2023		1,741,000	4446.59	35,342			1,168		23			(8,715)		1,643		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00ZSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023		2,029,000	3829.25	48,493			36,069		61,381			(11,957)		8,742		0001
Purchased Call/S&P 500 INDEX/SPXC177SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025		2,796,000	3796.88	463,018			407,760		528,953			(56,773)		18,555		0001
Purchased Call/S&P 500 INDEX/SPXE00GSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2022	09/08/2023		3,133,000	4006.18	80,518			35,687		92,360			(19,854)		10,404		0001
Purchased Call/S&P 500 INDEX/SPX721PSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/04/2022	05/03/2024		1,722,000	4282.97	243,663			133,211		122,128			(30,041)		9,002		0001
Purchased Call/S&P 500 INDEX/SPX821ESH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023		11,721,000	100	112,522			85,016		132,040			(27,745)		50,684		0001
Purchased Call/S&P 500 INDEX/SPXE00FSI	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/02/2022	09/01/2023		2,186,000	100	31,478			13,416					(7,783)		7,100		0001
Purchased Call/S&P 500 INDEX/SPXE00BSZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/18/2022	08/18/2023		2,194,000	100	35,323			13,601					(8,710)		6,794		0001
Purchased Call/S&P 500 INDEX/SPXE00DS4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/23/2022	08/23/2023		2,001,000	100	27,214			10,795					(6,710)		6,306		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2023	03/04/2024		2,519,000	3879.33		179,101		166,766		276,664			(13,664)		12,138		0001
Purchased Call/S&P 500 INDEX/SPXC176SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/13/2024		1,476,758	5036	47,752			41,081		45,511			(5,928)		9,647		0001
Purchased Call/S&P 500 INDEX/SPX721TSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2022	06/09/2023		1,618,000	254.13	28,800			5,505		15,972			(7,101)		3,543		0001
Purchased Call/S&P 500 INDEX/SPX721GSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	02/16/2024		1,560,753	4375	175,269			77,925		73,623			(21,788)		7,330		0001
Purchased Call/S&P 500 INDEX/SPX721NS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023		2,641,000	4391.69	87,153			4,082		485			(21,490)		2,932		0001
Purchased Call/S&P 500 INDEX/SPX721MSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/14/2023		2,991,000	4392.59	40,977			1,476		239			(10,104)		2,929		0001
Purchased Call/S&P 500 INDEX/SPXD00NSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/25/2022	04/25/2023		1,820,000	100	25,480			1,685					(6,283)		2,382		0001
Purchased Call/S&P 500 INDEX/SPX821ESP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023		1,036,000	3839.5	22,067			16,719		31,676			(5,456)		4,480		0001
Purchased Call/S&P 500 INDEX/SPXE00J6E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2022	09/06/2023		2,075,249	3908	72,843			33,360		106,239			(18,785)		6,848		0001
Purchased Call/S&P 500 INDEX/SPX721QSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2023		1,799,000	4008.01	23,747			2,944		28,636			(5,855)		3,193		0001
Purchased Call/S&P 500 INDEX/SPX721QSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/12/2022	05/12/2023		1,807,000	100	44,814			5,090		43,090			(11,050)		3,065		0001
Purchased Call/S&P 500 INDEX/SPX721TSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2022	06/02/2023		1,456,730	253	27,885			4,884		16,845			(7,010)		3,026		0001
Purchased Call/S&P 500 INDEX/SPX721QSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/27/2022	04/26/2024		1,777,686	5032	93,236			50,076		16,001			(11,495)		9,211		0001
Purchased Call/S&P 500 INDEX/SPX621ISK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026		9,315,000	3509.44	1,699,988			3,035,545		3,035,545	313,075				88,437		0001
Purchased Call/S&P 500 INDEX/SPXE00HSG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/12/2022	09/12/2023		3,150,000	100	30,555			13,804					(7,534)		10,590		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025		368,217	263.51		13,403		13,403		13,425					2,605		0001
Purchased Call/S&P 500 INDEX/SPX721TSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/08/2022	06/08/2023		3,273,000	4115.77	85,425			16,003		72,675			(21,064)		7,115		0001
Purchased Call/S&P 500 INDEX/SPX615SSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2020	01/22/2026		1,994,000	3321.75	340,775			710,680		710,680	85,887				16,732		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2022	10/11/2023		2,343,461	3780	152,793			81,461		268,029			(37,778)		8,542		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2024		1,417,000	4373.69	179,676			81,940		68,965			(22,091)		6,767		0001
Purchased Call/S&P 500 INDEX/SPX721PS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2023		6,720,000	4155.38	79,296			6,772		54,208			(19,552)		9,949		0001
Purchased Call/S&P 500 INDEX/SPX721NS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023		2,511,000	4391.69	65,286			3,057		458			(16,098)		2,788		0001
Purchased Call/S&P 500 INDEX/SPX721YS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		5,048,000	3830.85	114,085			33,943		155,339			(28,130)		13,793		0001
Purchased Call/S&P 500 INDEX/SPX821C$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023		1,511,000	105	23,269			16,282		27,534			(5,706)		6,315		0001
Purchased Call/S&P 500 INDEX/SPXC178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/18/2024		2,467,000	3928.86	62,168			50,009		70,115			(12,263)		11,052		0001
Purchased Call/S&P 500 INDEX/SPXA05JSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/28/2023	02/27/2024		1,632,340	3981	163,365			149,826		184,610			(13,913)		7,796		0001
Purchased Call/S&P 500 INDEX/SPX2612$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2023	12/19/2023		1,002,500	4350	41,763			36,717		44,918			(5,151)		4,255		0001
Purchased Call/S&P 500 INDEX/SPXE00XS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/09/2022	12/08/2023		4,589,000	3934.38	91,780			63,991		108,354			(22,693)		19,065		0001
Purchased Call/S&P 500 INDEX/SPXC17AS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/23/2024		2,470,000	3970.04	78,546			71,564		85,556			(7,553)		11,725		0001
Purchased Call/S&P 500 INDEX/SPX721NSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/21/2022	04/21/2023		2,580,000	4393.66	73,014			4,045		700			(18,003)		3,094		0001
Purchased Call/S&P 500 INDEX/SPXC17ASN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2023	03/01/2024		5,761,000	3951.39	138,840			127,779		151,727			(11,380)		27,637		0001
Purchased Call/S&P 500 INDEX/SPXA05JS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025		1,820,000	3970.04	82,992			79,344		88,623			(3,968)		12,575		0001
Purchased Call/S&P 500 INDEX/SPXC179S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024		2,826,000	4117.86	218,167			209,384		209,384	(8,783)				13,106		0001
Purchased Call/S&P 500 INDEX/SPXC179SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024		2,339,000	4117.86	195,774			185,983		185,983	(9,791)				10,847		0001
Purchased Call/S&P 500 INDEX/SPXC17ASX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2023	03/08/2024		2,479,038	3992	122,660			116,204		138,771			(7,393)		12,016		0001
Purchased Call/S&P 500 INDEX/SPXA05JSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/01/2023	02/26/2024		2,227,192	3970	127,173			116,929		144,693			(10,539)		10,621		0001
Purchased Call/S&P 500 INDEX/SPXA05JSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/02/2023	02/28/2025		1,426,942	3964	61,110			58,918		64,752			(2,431)		9,881		0001
Purchased Call/S&P 500 INDEX/SPX721XSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/11/2022	07/06/2023		1,514,488	3854	54,242			14,545		72,782			(13,560)		3,904		0001
Purchased Call/S&P 500 INDEX/SPX905XSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/23/2022	02/16/2024		2,174,003	4357	82,739			36,837		66,642			(10,299)		10,210		0001
Purchased Call/S&P 500 INDEX/SPX8215SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023		2,785,000	3585.62	28,129			14,142		47,969			(6,955)		9,833		0001
Purchased Call/S&P 500 INDEX/SPXD00KSJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/17/2023		1,821,000	100	26,405			1,161					(6,458)		1,965		0001
Purchased Call/S&P 500 INDEX/SPX721NS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2024		2,344,000	5335.03	97,745			51,353		7,114			(12,034)		12,021		0001
Purchased Call/S&P 500 INDEX/SPXA05KSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024		1,635,000	3992.01	60,495			56,839		65,507			(3,802)		7,925		0001
Purchased Call/S&P 500 INDEX/SPX8216SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023		4,842,000	3719.98	105,071			57,891		149,253			(25,908)		17,966		0001
Purchased Call/S&P 500 INDEX/SPX8217SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2022	10/10/2023		2,817,664	3612	144,955			78,620		212,087			(36,646)		10,245		0001
Purchased Call/S&P 500 INDEX/SPX2613$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2024		6,621,000	100	70,845			68,704		84,745			(2,695)		32,602		0001
Purchased Call/S&P 500 INDEX/SPXD00KSE	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023		6,397,000	100	68,448			2,465					(16,878)		6,264		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721MS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023		1,935,000	4412.53	23,220			640					(5,725)		1,680		0001
Purchased Call/S&P 500 INDEX/SPXD00XS8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/03/2022	06/02/2023		2,527,000	100	39,674			6,833					(9,809)		5,249		0001
Purchased Call/S&P 500 INDEX/SPXD00JSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/12/2022	04/12/2023		1,892,000	4397.45	52,787			1,600		94			(13,016)		1,715		0001
Purchased Call/S&P 500 INDEX/SPXD00KS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/13/2022	04/12/2023		2,689,791	4409	78,147			2,375		39			(19,322)		2,439		0001
Purchased Call/S&P 500 INDEX/SPXD00MS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/22/2022	04/21/2023		2,128,000	4271.78	30,856			1,714		3,585			(7,629)		2,552		0001
Purchased Call/S&P 500 INDEX/SPXC176S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/18/2023		4,068,000	3852.36	106,988			76,926		132,047			(26,237)		17,233		0001
Purchased Call/S&P 500 INDEX/SPXA055S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2022	07/20/2023		2,978,669	3945	129,913			39,696		149,833			(32,121)		8,213		0001
Purchased Call/S&P 500 INDEX/SPXA051SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024		3,593,000	3997.34	86,951			78,088		93,163			(9,052)		17,004		0001
Purchased Call/S&P 500 INDEX/SPXC176SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/15/2023		2,337,450	3896	107,298			77,326		137,862			(26,825)		9,845		0001
Purchased Call/S&P 500 INDEX/SPXC178S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/11/2024		3,582,000	3969.61	83,102			65,246		93,791			(17,987)		15,854		0001
Purchased Call/S&P 500 INDEX/SPXC178SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/16/2024		2,091,524	3999	60,365			48,492		67,468			(11,973)		9,338		0001
Purchased Call/S&P 500 INDEX/SPXC179S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2023	01/31/2024		3,118,149	4076	206,359			175,319		188,595			(32,403)		14,275		0001
Purchased Call/S&P 500 INDEX/SPXC179SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/14/2024		2,543,720	4136	146,481			130,523		138,700			(17,352)		11,909		0001
Purchased Call/S&P 500 INDEX/SPXC179SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/16/2024		1,876,381	4079	63,604			57,031		67,757			(6,714)		8,812		0001
Purchased Call/S&P 500 INDEX/SPXC17A5F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/22/2024		1,488,662	3991	73,705			67,511		79,747			(6,364)		7,056		0001
Purchased Call/S&P 500 INDEX/SPX721NSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/18/2024		1,629,418	4372	246,863			130,053		91,359			(30,477)		8,356		0001
Purchased Call/S&P 500 INDEX/SPXB17USL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2024		1,113,000	4170.7	150,589			89,401		89,401	13,944				5,395		0001
Purchased Call/S&P 500 INDEX/SPXD00XSE	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/03/2022	06/05/2023		4,857,000	100	48,570			8,697					(11,911)		10,327		0001
Purchased Call/S&P 500 INDEX/SPXD00KSM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023		1,612,000	258.78	25,470			917		18			(6,280)		1,579		0001
Purchased Call/S&P 500 INDEX/SPXE00PS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/14/2022	10/13/2023		1,625,688	3653	57,134			30,947		89,225			(14,126)		5,956		0001
Purchased Call/S&P 500 INDEX/SPXG13VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/14/2022	07/14/2023		8,836,000	3790.38	197,926			57,020		267,897			(48,804)		23,696		0001
Purchased Call/S&P 500 INDEX/SPXD00TSK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/17/2022	05/17/2023		2,033,000	100	43,100			5,462					(10,627)		3,648		0001
Purchased Call/S&P 500 INDEX/SPXD00VSX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/26/2022	05/26/2023		4,167,000	100	39,587			6,048					(9,761)		8,161		0001
Purchased Call/S&P 500 INDEX/SPX8215SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		4,202,000	3744.52	103,789			54,201		144,150			(25,592)		15,119		0001
Purchased Call/S&P 500 INDEX/SPXE00MSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/04/2022	09/29/2023		1,867,793	3641	86,415			43,690		116,600			(21,604)		6,595		0001
Purchased Call/S&P 500 INDEX/SPXE00MSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/05/2022	10/04/2023		2,028,148	3791	71,674			36,827		98,953			(17,722)		7,258		0001
Purchased Call/S&P 500 INDEX/SPXF00DSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/27/2023	03/27/2024		5,784,000	3977.53	139,394			138,246		151,073			(1,523)		28,801		0001
Purchased Call/S&P 500 INDEX/SPXA054S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	06/08/2028		1,518,719	4116	295,979			354,146		354,146	29,589				17,307		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05HSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/09/2023	02/07/2025		1,173,372	4117		53,805		50,317		53,708			(3,690)		8,002		0001
Purchased Call/S&P 500 INDEX/SPX721M5C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2022	04/12/2023		5,520,000	4397.45	67,344			2,041		174			(16,605)		5,004		0001
Purchased Call/S&P 500 INDEX/SPX721LST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023		3,481,000	4488.28	73,101			1,018		14			(18,124)		2,232		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023		1,789,000	3914.74	120,936			77,265		153,904			(29,902)		7,116		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2022	12/19/2023		2,025,102	3880	136,393			98,989		200,273			(33,817)		8,595		0001
Purchased Call/S&P 500 INDEX/SPX721RSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023		2,917,000	100	47,255			7,240					(11,684)		5,713		0001
Purchased Call/S&P 500 INDEX/SPX8219SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023		1,396,000	3965.34	29,595			18,908		34,631			(7,317)		5,553		0001
Purchased Call/S&P 500 INDEX/SPX8150SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/04/2023	01/02/2024		2,088,688	3840		65,563		50,126		81,410			(15,533)		9,098		0001
Purchased Call/S&P 500 INDEX/SPXB17XSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2023		2,934,000	4140.06	74,524			26,484		69,222			(18,376)		8,755		0001
Purchased Call/S&P 500 INDEX/SPXG13T5G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023		2,235,000	3825.33	37,772			9,704		50,692			(9,263)		5,671		0001
Purchased Call/S&P 500 INDEX/SPXD00KSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/14/2022	04/14/2023		3,161,000	4392.59	69,858			2,516					(17,225)		3,095		0001
Purchased Call/S&P 500 INDEX/SPXD00VSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/25/2022	05/25/2023		1,655,000	3978.73	18,536			2,757		4,820			(4,571)		3,212		0001
Purchased Call/S&P 500 INDEX/SPXF00CSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2023	03/21/2024		2,030,000	100		55,825		54,445		61,893			(1,525)		10,024		0001
Purchased Call/S&P 500 INDEX/SPX721XSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		3,458,000	3899.38	51,524			13,883		67,736			(12,740)		8,959		0001
Purchased Call/S&P 500 INDEX/SPX8151SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/05/2024		2,577,000	4136.48		104,369		89,130		97,914			(15,925)		11,894		0001
Purchased Call/S&P 500 INDEX/SPXF13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/27/2023		3,736,000	4551.43	454,671			150,098		69,635			(55,979)		15,179		0001
Purchased Call/S&P 500 INDEX/SPX721WSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/05/2022	07/05/2023		2,529,000	3831.39	70,559			18,466		99,588			(17,398)		6,485		0001
Purchased Call/S&P 500 INDEX/SPX721WSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023		1,959,000	3825.33	65,627			16,452		92,587			(16,226)		4,891		0001
Purchased Call/S&P 500 INDEX/SPX721XSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023		1,023,000	3818.8	11,560			3,248		19,533			(2,850)		2,717		0001
Purchased Call/S&P 500 INDEX/SPX721WSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2023		1,250,000	3825.33	14,000			3,597		23,688			(3,433)		3,172		0001
Purchased Call/S&P 500 INDEX/SPX721WS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2022	06/30/2023		1,047,000	3785.38	11,622			2,905		20,304			(2,866)		2,614		0001
Purchased Call/S&P 500 INDEX/SPX721VSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023		2,022,000	100	24,062			5,767					(5,933)		4,964		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024		1,715,000	3991.69		116,620		99,451		138,244			(17,942)		7,877		0001
Purchased Call/S&P 500 INDEX/SPX710SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	04/25/2024		2,156,261	4282	281,021			150,547		150,279			(34,646)		11,159		0001
Purchased Call/S&P 500 INDEX/SPX721NSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023		1,588,000	4459.45	30,807			1,613		97			(7,596)		1,859		0001
Purchased Call/S&P 500 INDEX/SPX721MS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023		6,152,000	4412.53	145,187			4,000		52			(35,800)		5,340		0001
Purchased Call/S&P 500 INDEX/SPX821ES0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023		2,872,000	3844.82	65,194			48,312		81,650			(15,944)		12,351		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721PSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/05/2022	05/05/2023		2,336,000	4146.87	62,605			5,896		35,529			(15,437)		3,617		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/03/2022	06/02/2023		1,973,000	3980.22	103,780			17,873		85,353			(25,660)		4,098		0001
Purchased Call/S&P 500 INDEX/SPX721RSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2022	05/23/2024		1,560,000	4790.75	77,688			44,545		37,429			(9,565)		8,357		0001
Purchased Call/S&P 500 INDEX/SPX721FS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/02/2024		1,895,000	4399.72	257,152			109,041		78,575			(31,791)		8,704		0001
Purchased Call/S&P 500 INDEX/SPX721QSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2024		1,904,000	3962.32	282,554			159,300		243,453			(34,788)		10,114		0001
Purchased Call/S&P 500 INDEX/SPX721PSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2024		1,397,000	4070.19	221,005			120,355		146,023			(27,210)		7,294		0001
Purchased Call/S&P 500 INDEX/SPX721WSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/05/2022	07/05/2023		2,551,000	3831.39	64,795			16,957		91,346			(15,977)		6,541		0001
Purchased Call/S&P 500 INDEX/SPX821ASD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/27/2023		1,705,000	4026.12	18,926			12,513		19,681			(4,641)		6,927		0001
Purchased Call/S&P 500 INDEX/SPX721YSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2023		1,196,000	3863.16	13,634			4,019		21,086			(3,344)		3,253		0001
Purchased Call/S&P 500 INDEX/SPX721US6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023		2,108,000	3674.84	22,766			4,820		40,588			(5,629)		4,841		0001
Purchased Call/S&P 500 INDEX/SPX721US5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023		2,508,000	3674.84	25,582			5,416		45,822			(6,325)		5,760		0001
Purchased Call/S&P 500 INDEX/SPXA05KSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024		1,970,000	3992.01		59,691		56,083		64,364			(3,751)		9,549		0001
Purchased Call/S&P 500 INDEX/SPXA051S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028		30,232,000	4488.28	7,434,049			5,105,676		5,105,676	383,429				338,836		0001
Purchased Call/S&P 500 INDEX/SPXA05KSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2023	03/06/2024		1,518,158	.4048		62,063		58,291		68,710			(3,922)		7,337		0001
Purchased Call/S&P 500 INDEX/SPX721NSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/19/2022	04/14/2023		1,990,865	.3843	40,901			1,485		78,170			(10,225)		1,950		0001
Purchased Call/S&P 500 INDEX/SPXD00ZS2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/13/2022	06/13/2023		1,983,000	100	24,193			4,865					(5,965)		4,464		0001
Purchased Call/S&P 500 INDEX/SPX7210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/28/2022	04/26/2024		2,119,000	4199.18	322,512			173,934		172,620			(39,816)		10,980		0001
Purchased Call/S&P 500 INDEX/SPXE00D8K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/25/2022	08/25/2023		1,190,000	4199.12	25,585			10,347		329			(6,309)		3,776		0001
Purchased Call/S&P 500 INDEX/SPXE00D8Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	08/25/2023		2,186,000	100	33,446			13,564					(8,270)		6,936		0001
Purchased Call/S&P 500 INDEX/SPXD00LSR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2022	04/19/2023		6,351,000	100	68,591			3,401					(16,913)		7,245		0001
Purchased Call/S&P 500 INDEX/SPXD00ZSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/14/2022	06/14/2023		4,743,000	3735.48	104,346			21,272		158,816			(25,729)		10,750		0001
Purchased Call/S&P 500 INDEX/SPXD00ZST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/15/2022	06/15/2023		3,733,000	3789.99	82,499			17,045		121,073			(20,342)		8,517		0001
Purchased Call/S&P 500 INDEX/SPXD00XSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/07/2022	06/07/2023		2,163,000	100	27,686			5,110					(6,827)		4,668		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2025		1,783,000	4655.32		51,885		51,101		67,292			(992)		12,504		0001
Purchased Call/S&P 500 INDEX/SPXF13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	11/29/2023		1,536,116	.5278	71,035			23,678		1,405			(8,782)		6,267		0001
Purchased Call/S&P 500 INDEX/SPXF13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/23/2024		4,640,000	4332.41	603,664			246,275		228,659			(74,221)		20,963		0001
Purchased Call/S&P 500 INDEX/SPXC174S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/22/2023		2,237,428	.4003	137,274			90,110		145,401			(34,129)		8,996		0001

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Purchased Call/S&P 500 INDEX/SPX721FSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2024	1,720,000	4521.54	208,808				51,711		51,711	1,485				7,977		0001
Purchased Call/S&P 500 INDEX/SPXG130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/16/2024	1,593,684	4378	199,924				88,640		75,265			(24,682)		7,484		0001
Purchased Call/S&P 500 INDEX/SPXG13A$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024	1,639,000	4461.43	229,952				116,871		73,083			(28,350)		8,262		0001
Purchased Call/S&P 500 INDEX/SPXG13A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024	3,299,000	4534.06	458,891				232,278		120,021			(56,498)		16,608		0001
Purchased Call/S&P 500 INDEX/SPXG13WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/19/2022	07/19/2023	2,130,000	3936.69	28,329				8,507		33,733			(6,985)		5,847		0001
Purchased Call/S&P 500 INDEX/SPXG13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023	1,734,000	100	42,310				13,045		29,832			(10,461)		4,803		0001
Purchased Call/S&P 500 INDEX/SPXE000SU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/14/2022	10/13/2023	4,932,000	100	41,922				22,708		6,688			(10,365)		18,071		0001
Purchased Call/S&P 500 INDEX/SPXE000SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	10/12/2023	8,315,000	3577.03	92,297				49,327		137,764			(22,758)		30,388		0001
Purchased Call/S&P 500 INDEX/SPXC177SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/03/2024	2,240,946	3824	99,831				76,390		126,030			(23,586)		9,779		0001
Purchased Call/S&P 500 INDEX/SPXF13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/05/2023	1,522,000	5333.56	67,120				22,865		1,285			(8,252)		6,285		0001
Purchased Call/S&P 500 INDEX/SPXC174S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023	1,955,000	3963.94	47,702				31,670		54,529			(11,762)		7,959		0001
Purchased Call/S&P 500 INDEX/SPXE001S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2022	09/14/2023	1,867,000	3946.01	37,153				16,990		45,078			(9,161)		6,314		0001
Purchased Call/S&P 500 INDEX/SPX821D$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/13/2023	1,567,664	4020	69,865				49,959		90,676			(17,370)		6,577		0001
Purchased Call/S&P 500 INDEX/SPX821B$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/01/2022	12/01/2023	2,035,000	100	39,072				26,409		4,696			(9,634)		8,336		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502S7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/24/2021	11/24/2023	1,836,000	4835.47	57,100				18,666		2,203			(7,040)		7,413		0001
Purchased Call/S&P 500 INDEX/SPXE00LSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2023	4,241,000	3585.62	47,923				24,292		70,554			(11,752)		15,097		0001
Purchased Call/S&P 500 INDEX/SPXE000SB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	10/12/2023	2,379,000	3577.03	32,830				17,546		49,113			(8,095)		8,694		0001
Purchased Call/S&P 500 INDEX/SPXA051SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024	2,607,000	4012.32	78,992				71,771		84,318			(7,791)		12,375		0001
Purchased Call/S&P 500 INDEX/SPXC177SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/02/2024	2,280,663	3840	118,461				90,569		150,847			(28,065)		9,934		0001
Purchased Call/S&P 500 INDEX/SPX721WSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2022	06/27/2023	1,588,224	3902	56,740				13,827		80,955			(14,107)		3,899		0001
Purchased Call/S&P 500 INDEX/SPX721WS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023	6,686,000	3818.83	147,761				36,228		210,192			(36,434)		16,600		0001
Purchased Call/S&P 500 INDEX/SPX721VSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	2,050,000	3821.55	51,250				12,424		72,775			(12,637)		5,061		0001
Purchased Call/S&P 500 INDEX/SPX150YSG	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/24/2023	01/23/2024	2,159,126	248	121,637				99,796		126,895			(22,055)		9,755		0001
Purchased Call/S&P 500 INDEX/SPX721VSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023	2,669,000	241.93	111,564				25,722		132,270			(27,585)		6,402		0001
Purchased Call/S&P 500 INDEX/SPX6210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2021	05/12/2023	1,664,386	4055	194,326				11,097		56,855			(24,223)		2,823		0001
Purchased Call/S&P 500 INDEX/SPX721VS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2022	06/23/2023	5,014,000	3795.73	56,658				13,027		82,312			(13,971)		12,027		0001
Purchased Call/S&P 500 INDEX/SPX8151SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/05/2024	1,977,237	4136	66,523				57,284		63,160			(9,372)		9,126		0001
Purchased Call/S&P 500 INDEX/SPX721VSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023	1,704,000	3821.55	44,304				10,740		62,978			(10,924)		4,207		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00U8F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2022	11/20/2023		2,569,540	.3965	82,957			53,692		94,601			(20,568)		10,287		0001
Purchased Call/S&P 500 INDEX/SPXC176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/18/2024		1,788,255	.4761	89,658			77,219		88,775			(11,054)		11,728		0001
Purchased Call/S&P 500 INDEX/SPXE00H8R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2022	09/13/2023		3,545,000	3932.69	56,366			25,621		68,703			(13,898)		11,953		0001
Purchased Call/S&P 500 INDEX/SPXE00KSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023		10,111,000	3719.04	115,265			57,156		159,867			(28,422)		35,601		0001
Purchased Call/S&P 500 INDEX/SPXE00LS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	09/29/2023		2,403,000	3585.62	55,990			28,150		83,759			(13,844)		8,484		0001
Purchased Call/Nasdaq FC Index/NFC161BSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2022	12/21/2023		8,773,487	221.77	298,776	11,676		227,897		623,687			(76,598)		37,378		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/03/2024		746,378	261.39	28,138			14,204		23,072			(3,455)		3,752		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/11/2024		617,111	261.45	24,460			12,643		19,166			(3,017)		3,136		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/06/2024		2,768,164	264.82	94,958			52,451		70,557			(11,727)		14,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2022	08/28/2024		11,892,547	269.58	335,497			239,378		238,641			(41,657)		70,701		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/20/2023		721,435	247.68	31,312			4,757		46,051			(3,871)		1,989		0001
Purchased Call/Shiller Barclays Global Index/SBG017HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2023		749,194	250.87	29,443			5,184		38,913			(3,625)		2,227		0001
Purchased Call/Shiller Barclays Global Index/SBG0171SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2021	09/08/2023		1,765,876	251.73	69,673			15,379		87,971			(8,605)		5,864		0001
Purchased Call/S&P 500 INDEX/SPXD00KSK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/17/2023		1,948,000	100	53,765			2,363					(13,149)		2,102		0001
Purchased Call/S&P 500 INDEX/SPXD00IS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/06/2022	04/06/2023		2,005,000	100	33,283			458					(8,207)		1,285		0001
Purchased Call/S&P 500 INDEX/SPX917ES9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2019	01/30/2024		2,343,631	3422	146,788			24,518		743,657			(7,243)		10,712		0001
Purchased Call/S&P 500 INDEX/SPXE00S80	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2023		1,178,000	3828.11	12,958			7,889		19,761			(3,195)		4,594		0001
Purchased Call/S&P 500 INDEX/SPX721HSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2024		2,947,000	5260.88	114,933			53,604		7,873			(14,112)		14,242		0001
Purchased Call/S&P 500 INDEX/SPX721IS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/10/2022	03/08/2024		3,516,000	4213.52	497,514			234,689		254,936			(61,421)		17,042		0001
Purchased Call/S&P 500 INDEX/SPX150XSD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/04/2023	01/03/2024		1,681,837	246		90,681		69,388		107,354			(21,425)		7,339		0001
Purchased Call/S&P 500 INDEX/SPX721PS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2023		2,972,000	4131.93	54,388			4,495		36,851			(13,338)		4,331		0001
Purchased Call/S&P 500 INDEX/SPX721MSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2022	04/12/2023		2,504,000	4397.45	36,308			1,100		81			(8,953)		2,270		0001
Purchased Call/S&P 500 INDEX/SPX721LSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023		2,019,000	4488.28	59,964			835		8			(14,867)		1,294		0001
Purchased Call/S&P 500 INDEX/SPX821ES7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/28/2022	12/27/2023		1,485,749	3829	70,053			52,250		92,497			(17,321)		6,401		0001
Purchased Call/S&P 500 INDEX/SPXG13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2024		2,996,000	3829.19	466,178			297,996		489,391			(57,239)		16,944		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13W\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023		1,704,000	3998.95	42,941			13,203		46,123			(10,588)		4,720		0001
Purchased Call/S&P 500 INDEX/SPXG13Y\$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2023		2,082,000	3921.05	43,306			13,839		51,560			(10,678)		5,894		0001
Purchased Call/S&P 500 INDEX/SPX8218\$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023		2,197,000	3770.55	45,478			27,287		74,280			(11,245)		8,470		0001
Purchased Call/S&P 500 INDEX/SPXD00I\$8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/05/2022	04/03/2023		2,504,525	251	86,566			480		12,219			(21,463)		1,135		0001
Purchased Call/S&P 500 INDEX/SPXA05L\$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024		2,652,000	3916.64		47,471		46,032		53,129			(1,811)		13,040		0001
Purchased Call/S&P 500 INDEX/SPXE00L\$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	09/29/2023		2,095,000	3585.62	51,537			25,912		77,186			(12,743)		7,397		0001
Purchased Call/S&P 500 INDEX/SPXA051\$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/23/2023	02/22/2024		2,517,332	3996		90,626		82,318		97,158			(8,963)		11,932		0001
Purchased Call/S&P 500 INDEX/SPX621K\$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2020	12/31/2024		1,770,000	4824.3	85,137			37,423		80,035			(5,245)		11,728		0001
Purchased Call/S&P 500 INDEX/SPX721X\$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023		6,952,000	3818.8	80,643			22,660		110,754			(19,885)		18,465		0001
Purchased Call/S&P 500 INDEX/SPX905Z\$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024		2,073,000	4422.06	282,757			137,306		93,801			(34,718)		10,222		0001
Purchased Call/S&P 500 INDEX/SPXD00K\$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/14/2023		1,976,000	4392.59	43,670			1,573					(10,768)		1,935		0001
Purchased Call/S&P 500 INDEX/SPX8217\$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023		2,129,000	3695.16	40,238			22,281		57,404			(9,922)		7,919		0001
Purchased Call/S&P 500 INDEX/SPXD00X\$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/26/2023		1,779,716	3723	39,019			6,062		65,382			(9,809)		3,486		0001
Purchased Call/S&P 500 INDEX/SPXE00R\$C	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/27/2022	10/27/2023		4,535,000	100	38,094			22,054		7,632			(9,393)		17,199		0001
Purchased Call/S&P 500 INDEX/SPX821C\$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2022	12/12/2024		2,179,080	3932	374,640			319,576		347,244			(46,189)		14,223		0001
Purchased Call/S&P 500 INDEX/SPX821F\$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023		1,897,695	3849		56,399		42,851		72,988			(13,630)		8,206		0001
Purchased Call/S&P 500 INDEX/SPX8217\$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2022	10/09/2023		1,958,137	3640	87,629			47,414		128,548			(22,216)		7,101		0001
Purchased Call/S&P 500 INDEX/SPXD00L\$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2022	04/19/2023		1,551,000	100	39,085			1,938					(9,637)		1,769		0001
Purchased Call/S&P 500 INDEX/SPXG13W\$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/19/2022	07/12/2024		1,186,680	3828	52,356			33,937		59,718			(6,508)		6,726		0001
Purchased Call/S&P 500 INDEX/SPX721W\$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2023		2,578,000	3825.33	70,379			18,081		99,281			(17,259)		6,541		0001
Purchased Call/S&P 500 INDEX/SPX821C\$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2022	12/13/2023		2,073,000	100	37,729			26,608		12,810			(9,303)		8,697		0001
Purchased Call/S&P 500 INDEX/SPX721U\$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023		2,364,000	3674.84	26,004			5,731		46,681			(6,360)		5,568		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503\$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/09/2022	11/07/2024		1,928,212	4414	72,425			58,620		101,751			(8,941)		12,226		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503\$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/23/2022	11/22/2024		2,506,707	4540	88,179			73,098		99,449			(10,871)		16,096		0001
Purchased Call/S&P 500 INDEX/SPX821E\$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/28/2022	12/28/2023		1,468,000	3783.22	16,588			12,384		23,989			(4,090)		6,336		0001
Purchased Call/S&P 500 INDEX/SPX821F\$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024		1,206,000	4115.21		21,829		17,078		27,284			(4,784)		5,328		0001
Purchased Call/S&P 500 INDEX/SPXE00Q\$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/20/2023		8,202,000	3752.75	91,862			51,545		126,321			(22,713)		30,584		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE000S9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/12/2022	10/12/2023		1,636,000	100	25,849			13,815		19,162			(6,374)		5,979		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIIZ7FF32TWEFA76	03/14/2023	03/14/2024		1,566,000	3933.21		105,079		100,460		155,441			(4,881)		7,656		0001
Purchased Call/S&P 500 INDEX/SPX621RS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/28/2021	05/26/2023		2,122,000	4168.38	212,837			16,191		44,640			(26,312)		4,156		0001
Purchased Call/S&P 500 INDEX/SPX621RSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2021	06/09/2023		1,649,000	4161.32	174,134			16,505		42,479			(21,469)		3,611		0001
Purchased Call/S&P 500 INDEX/SPXD00S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/27/2022	04/27/2023		1,109,000	4183.96	11,977			858					(2,953)		1,508		0001
Purchased Call/S&P 500 INDEX/SPXD00QY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/09/2022	05/09/2023		2,320,000	100	31,320			3,279					(7,723)		3,792		0001
Purchased Call/S&P 500 INDEX/SPXF00D$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	11/17/2023		3,980,000	4250		147,600		146,328		210,805			(1,892)		15,831		0001
Purchased Call/S&P 500 INDEX/SPX821EST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2022	12/28/2023		3,079,541	3783	178,494			135,117		234,889			(44,255)		13,292		0001
Purchased Call/S&P 500 INDEX/SPX721VSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023		1,610,000	3912.15	33,649			7,758		35,006			(8,320)		3,862		0001
Purchased Call/S&P 500 INDEX/SPX721VS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2022	06/23/2023		6,488,000	3795.73	142,087			32,668		208,124			(35,035)		15,562		0001
Purchased Call/S&P 500 INDEX/SPX150YS8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/20/2023	01/22/2024		2,035,000	256.16		64,713		52,769		69,102			(12,343)		9,178		0001
Purchased Call/S&P 500 INDEX/SPX821FSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		1,793,000	3895.08		38,550		29,876		52,157			(8,896)		7,852		0001
Purchased Call/S&P 500 INDEX/SPXE000S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/14/2022	10/13/2023		4,597,000	100	39,075			21,165		41,221			(9,661)		16,843		0001
Purchased Call/S&P 500 INDEX/SPXD00PS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/03/2022	05/03/2023		1,398,000	4175.48	16,077			1,417					(3,964)		2,102		0001
Purchased Call/S&P 500 INDEX/SPXE00Q$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/13/2023		2,011,912	3678	101,135			55,868		144,840			(25,496)		7,372		0001
Purchased Call/S&P 500 INDEX/SPX721YSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023		1,448,000	254.16	25,485			7,362		21,794			(6,301)		3,883		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$H	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/05/2022	12/05/2024		1,445,000	4639.54	38,726			32,617		45,892			(4,768)		9,378		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/14/2022	12/13/2024		2,300,422	4589	68,024			58,120		84,352			(8,387)		15,027		0001
Purchased Call/S&P 500 INDEX/SPXE132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2021	04/19/2023		1,841,000	4847.7	59,280			1,466		5			(7,309)		2,100		0001
Purchased Call/S&P 500 INDEX/SPXH13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023		2,975,000	4026.12	35,403			23,307		37,394			(8,753)		12,012		0001
Purchased Call/S&P 500 INDEX/SPXH13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2023		1,998,000	4026.12	46,354			30,647		48,496			(11,367)		8,118		0001
Purchased Call/S&P 500 INDEX/SPXE00U$H	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/22/2022	11/22/2028		159,000	100	47,843			45,858		45,858	7,573				1,890		0001
Purchased Call/S&P 500 INDEX/SPXE00XSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/16/2022	12/18/2023		1,753,000	100	41,196			29,620		50,641			(10,102)		7,426		0001
Purchased Call/S&P 500 INDEX/SPXG13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2022	07/13/2023		2,089,000	100	31,753			9,010					(7,829)		5,575		0001
Purchased Call/S&P 500 INDEX/SPXD00S7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/28/2022	04/28/2023		1,625,000	100	29,413			2,200					(7,252)		2,250		0001
Purchased Call/S&P 500 INDEX/SPXD00QX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2022	05/09/2023		2,136,000	3991.24	24,137			2,527		276			(5,952)		3,491		0001
Purchased Call/S&P 500 INDEX/SPXE000$4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/11/2022	10/11/2023		2,472,000	100	33,866			18,006		19,489			(8,351)		9,011		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13Y\$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2022	07/28/2023		4,766,000	4072.43	55,762			18,227		55,591			(13,750)		13,607		0001
Purchased Call/S&P 500 INDEX/SPXH130\$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023		10,653,000	4080.11	126,771			84,863		127,855			(31,259)		43,550		0001
Purchased Call/S&P 500 INDEX/SPXC174\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/28/2023		2,168,275	3964	70,601			47,133		78,143			(17,504)		8,828		0001
Purchased Call/S&P 500 INDEX/SPXG13W\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2022	07/14/2023		1,778,000	100	36,805			10,632					(9,100)		4,768		0001
Purchased Call/S&P 500 INDEX/SPXE00S\$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/08/2022	11/08/2023		2,290,000	100	33,205			20,216		30,695			(8,188)		8,930		0001
Purchased Call/S&P 500 INDEX/SPXH13N\$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/28/2022	11/28/2023		2,997,000	3963.94	35,664			23,678		39,462			(8,794)		12,202		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503\$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/23/2023	02/21/2024		2,027,113	3898	140,800			127,858		214,311			(13,964)		9,593		0001
Purchased Call/S&P 500 INDEX/SPXE00LS\$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/03/2022	10/03/2023		6,402,000	3678.43	140,844			71,780		202,289			(34,729)		22,850		0001
Purchased Call/S&P 500 INDEX/SPXC174\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/27/2023		1,900,329	4026	114,163			76,108		122,442			(28,383)		7,721		0001
Purchased Call/S&P 500 INDEX/SPX721T\$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023		2,748,000	3900.86	93,157			17,855		123,087			(23,033)		6,017		0001
Purchased Call/S&P 500 INDEX/SPX8151\$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/05/2024		1,644,932	4133	92,237			80,417		88,811	(127)		(12,301)		7,592		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502\$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/11/2022	07/11/2024		1,518,000	4101.41	86,678			55,526		130,490			(10,672)		8,594		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502\$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/24/2022	08/23/2024		1,491,000	4360.87	70,673			49,510		74,269			(8,713)		8,821		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502\$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/24/2022	10/24/2024		1,424,000	4244.63	77,038			60,447		106,063			(9,485)		8,921		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503\$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/08/2022	11/08/2024		1,630,000	4441.05	62,429			50,269		80,686			(7,686)		10,344		0001
Purchased Call/S&P 500 INDEX/SPX821G\$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024		1,713,000	100	31,005			24,343		17,817			(6,711)		7,582		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502\$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/05/2022	04/05/2023		2,562,000	4099.07	130,662			1,440		14,076			(32,218)		1,499		0001
Purchased Call/S&P 500 INDEX/SPX621S\$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/30/2021	06/27/2023		1,531,613	4757	70,952			8,514		706			(8,784)		3,760		0001
Purchased Call/S&P 500 INDEX/SPX621S\$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2021	06/28/2023		2,264,000	4944.07	70,184			8,484		193			(8,653)		5,590		0001
Purchased Call/S&P 500 INDEX/SPXF00ES2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	03/28/2023	03/28/2024		2,817,000	3971.27	101,975			101,415		111,590			(836)		14,046		0001
Purchased Call/S&P 500 INDEX/SPXF130\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/09/2024		2,567,000	4634.47	314,971			122,441		45,395			(38,726)		11,322		0001
Purchased Call/S&P 500 INDEX/SPXG13B\$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/04/2024		1,529,253	5896	28,264			14,445		1,106			(3,514)		7,698		0001
Purchased Call/S&P 500 INDEX/SPXC179\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024		6,142,000	4117.86	550,323			506,132		506,132	(44,192)				28,484		0001
Purchased Call/S&P 500 INDEX/SPXF13V\$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	01/26/2024		1,616,869	4358	67,889			28,170		47,192			(8,428)		7,341		0001
Purchased Call/S&P 500 INDEX/SPXC174\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/29/2023		1,745,315	3958	75,998			50,805		84,124			(18,791)		7,120		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00QSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/15/2024		2,150,000	3538.28	380,120			293,966		534,008			(46,736)		13,363		0001
Purchased Call/S&P 500 INDEX/SPXA05K$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024		6,022,000	3855.76		143,324		136,630		166,769			(7,049)		29,400		0001
Purchased Call/S&P 500 INDEX/SPXD00ZS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2022	06/14/2023		2,725,000	3735.48	34,608			7,055		52,225			(8,533)		6,176		0001
Purchased Call/S&P 500 INDEX/SPXD00ZSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/14/2022	06/14/2023		2,025,000	3735.48	48,803			9,949		74,274			(12,033)		4,590		0001
Purchased Call/S&P 500 INDEX/SPXD00PS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/02/2022	12/29/2023		2,060,000	4800	111,100			50,032		19,477			(16,500)		8,908		0001
Purchased Call/S&P 500 INDEX/SPXA05KSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/09/2023	03/07/2024		2,655,808	4006		86,442		81,880		96,850			(5,225)		12,854		0001
Purchased Call/S&P 500 INDEX/SPXD00ZS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/13/2022	06/13/2023		1,621,000	100	30,637			6,161					(7,554)		3,649		0001
Purchased Call/S&P 500 INDEX/SPXD00JS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/06/2023		1,611,000	100	25,776			359					(6,391)		1,033		0001
Purchased Call/S&P 500 INDEX/SPXD00I$1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/04/2022	04/04/2023		1,653,000	100	29,919			247					(7,377)		865		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/22/2022	03/22/2028		114,000	100	15,128			7,978		7,978	4,186				1,272		0001
Purchased Call/S&P 500 INDEX/SPXD00JS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/08/2022	04/07/2028		927,000	100	212,005			115,396		115,396	33,775				10,390		0001
Purchased Call/S&P 500 INDEX/SPXH13RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	12/15/2023		1,716,014	3813	34,920			25,166		51,831			(8,730)		7,228		0001
Purchased Call/S&P 500 INDEX/SPXH13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2023		3,856,000	3998.84	46,272			31,613		49,456			(11,410)		15,924		0001
Purchased Call/S&P 500 INDEX/SPX917D$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2019	06/16/2023		1,584,000	3400	76,890			3,652		447,561			(4,314)		3,638		0001
Purchased Call/S&P 500 INDEX/SPXA050SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024		2,301,000	5437.1	96,412			49,595		5,351			(11,838)		11,677		0001
Purchased Call/S&P 500 INDEX/SPXA05LSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024		1,890,000	3916.64		53,487		51,871		60,551			(2,035)		9,307		0001
Purchased Call/S&P 500 INDEX/SPXA05MS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024		1,456,990	3917		91,947		89,661		100,370			(2,526)		7,174		0001
Purchased Call/S&P 500 INDEX/SPX8218$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023		2,832,000	3806.8	43,046			26,089		56,826			(10,614)		11,018		0001
Purchased Call/S&P 500 INDEX/SPXG13WIS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/19/2022	07/12/2024		2,437,343	3833	403,377			261,469		404,311			(50,144)		13,814		0001
Purchased Call/S&P 500 INDEX/SPXE00KSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023		2,004,000	3640.47	36,272			18,186		53,444			(8,944)		7,075		0001
Purchased Call/S&P 500 INDEX/SPXD00KSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/17/2024		2,092,000	4392.59	94,558			49,481		68,818			(11,594)		10,715		0001
Purchased Call/S&P 500 INDEX/SPXH130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/03/2024		2,544,000	4071.7	108,629			91,320		110,331			(13,356)		16,484		0001
Purchased Call/S&P 500 INDEX/SPXD00JSN	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	04/08/2022	04/07/2028		335,000	100	49,145			25,192		25,192	12,564				3,755		0001
Purchased Call/S&P 500 INDEX/SPXA05LSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024		5,766,000	3951.57		139,537		135,704		152,467			(4,194)		28,432		0001
Purchased Call/S&P 500 INDEX/SPXD00JSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/11/2022	04/06/2023		1,528,798	4496	51,768			723		6			(12,942)		980		0001
Purchased Call/S&P 500 INDEX/SPXA05LSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024		2,217,000	4002.87		56,977		55,568		60,491			(1,557)		10,947		0001
Purchased Call/S&P 500 INDEX/SPX8218$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2022	11/10/2023		1,457,000	100	34,968			21,661		40,995			(8,646)		5,707		0001
Purchased Call/S&P 500 INDEX/SPXE00KSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023		2,310,000	3640.47	54,516			27,334		80,572			(13,442)		8,156		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA051S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2023		4,908,000	4397.45	115,829			3,510		296			(28,561)		4,450		0001
Purchased Call/S&P 500 INDEX/SPXA052S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/29/2022	05/01/2023		3,133,000	4131.93	76,759			6,344		42,814			(18,824)		4,565		0001
Purchased Call/S&P 500 INDEX/SPXA05MSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024		2,922,000	3970.99		78,310		77,447		85,549			(1,494)		14,510		0001
Purchased Call/S&P 500 INDEX/SPX905VS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024		1,779,000	4431.85	65,111			27,189		42,115			(8,006)		8,131		0001
Purchased Call/S&P 500 INDEX/SPX821636	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/10/2022	10/09/2024		1,902,791	4503	117,928			90,228		141,450			(14,539)		11,763		0001
Purchased Call/S&P 500 INDEX/SPX8219S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/18/2022	11/17/2023		598,000	11677	12,678			8,100		19,533			(3,135)		2,379		0001
Purchased Call/S&P 500 INDEX/SPXA05MS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/20/2024		5,299,055	3952		277,708		270,822		302,597			(7,608)		26,130		0001
Purchased Call/S&P 500 INDEX/SPXA05MSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024		2,274,000	3970.99		83,001		82,086		91,383			(1,583)		11,292		0001
Purchased Call/S&P 500 INDEX/SPXD0QJSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2022	04/12/2023		1,189,000	4397.45	14,149			429					(3,489)		1,078		0001
Purchased Call/S&P 500 INDEX/SPXE00KSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023		5,465,000	3640.47	119,137			59,734		175,744			(29,376)		19,295		0001
Purchased Call/S&P 500 INDEX/SPXA051SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/18/2022	04/14/2023		2,430,115	4394	73,156			2,649		212			(18,238)		2,380		0001
Purchased Call/S&P 500 INDEX/SPXC174S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/21/2023		1,753,442	3949	106,214			69,619		114,593			(26,480)		7,035		0001
Purchased Call/S&P 500 INDEX/SPXF00CSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/22/2023	03/22/2029		167,000	100		46,793		53,565		53,565	6,771				2,042		0001
Purchased Call/S&P 500 INDEX/SPXE00LSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/03/2022	09/29/2023		1,798,392	3640	65,480			33,013		94,530			(16,325)		6,350		0001
Purchased Call/S&P 500 INDEX/SPXE00QSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/12/2023		1,810,877	3579	92,426			50,939		128,798			(23,366)		6,618		0001
Purchased Call/S&P 500 INDEX/SPXA05JSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	02/27/2024		2,544,651	3982		136,145		125,208		154,789			(11,252)		12,153		0001
Purchased Call/AI Powered US Equity Index/AIP000QSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2021	07/28/2023		1,944,636	2557.17	68,342			11,143		223			(8,462)		5,552		0001
Purchased Call/AI Powered US Equity Index/AIP000PSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2021	08/11/2023		1,204,181	2556.67	43,948			8,014		221			(5,437)		3,634		0001
Purchased Call/AI Powered US Equity Index/AIP000WS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2021	12/26/2023		629,058	2527.76	23,127			8,581		1,406			(2,863)		2,705		0001
Purchased Call/AI Powered US Equity Index/AIP000YS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/16/2024		1,165,064	2450.65	36,404			16,159		9,370			(4,504)		5,471		0001
Purchased Call/AI Powered US Equity Index/AIP000VS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2021	12/01/2023		1,291,945	2503.68	48,607			16,410		3,436			(6,034)		5,292		0001
Purchased Call/AI Powered US Equity Index/AIP000WS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2021	12/29/2023		1,548,549	2533.16	55,474			20,813		3,326			(6,850)		6,696		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/08/2024		1,796,636	2409.16	65,344			30,721		23,471			(8,056)		8,708		0001
Purchased Call/S&P 500 INDEX/SPXE136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2021	04/25/2023		1,803,167	5166	35,519			1,184		3			(4,428)		2,360		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00D\$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/27/2023	03/27/2024		1,445,000	100		32,224		31,958		45,284			(352)		7,195		0001
Purchased Call/S&P 500 INDEX/SPXE00T\$X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/17/2022	11/17/2023		1,998,000	100	29,371			18,713		22,900			(7,242)		7,947		0001
Purchased Call/S&P 500 INDEX/SPXF135\$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/13/2023		1,851,000	4390.33	205,831			55,362		48,578			(25,411)		6,782		0001
Purchased Call/S&P 500 INDEX/SPXE00J\$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/22/2022	09/22/2023		2,594,000	100	42,801			20,630		24,819			(10,554)		8,981		0001
Purchased Call/S&P 500 INDEX/SPX821A\$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023		1,663,000	4003.58	183,429			152,185		153,073	27,967		(1,182)		6,686		0001
Purchased Call/S&P 500 INDEX/SPXE13E\$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2021	06/08/2023		2,067,000	4887.98	67,178			6,275		153			(8,282)		4,494		0001
Purchased Call/S&P 500 INDEX/SPXE133\$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023		1,728,000	4968.13	48,211			1,589		4			(5,928)		2,261		0001
Purchased Call/S&P 500 INDEX/SPXC177\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/04/2024		1,895,661	3853		107,881		83,540		131,986			(24,964)		8,287		0001
Purchased Call/S&P 500 INDEX/SPXH130\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023		2,077,000	4071.7	36,763			25,015		36,957			(9,015)		8,560		0001
Purchased Call/S&P 500 INDEX/SPXC176\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/18/2023		3,508,000	3852.36	128,042			92,063		158,018			(31,400)		14,861		0001
Purchased Call/S&P 500 INDEX/SPXC177\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2024		3,259,000	3919.25	85,060			66,548		100,439			(18,643)		14,399		0001
Purchased Call/S&P 500 INDEX/SPXD00S\$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/12/2023		2,034,000	4023.89	56,138			6,394		58,034			(13,880)		3,450		0001
Purchased Call/S&P 500 INDEX/SPXE13L\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	06/16/2025		4,340,000	6150	109,490			61,617		19,570			(6,853)		32,286		0001
Purchased Call/S&P 500 INDEX/SPXE13N\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/02/2025		8,800,000	6600	144,700			82,988		21,778			(9,063)		66,110		0001
Purchased Call/S&P 500 INDEX/SPXE00K\$6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/27/2022	09/27/2023		1,945,000	100	22,951			11,317		14,158			(5,659)		6,829		0001
Purchased Call/S&P 500 INDEX/SPX821G\$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024		941,000	11541.5		20,137		16,043		31,162			(4,260)		4,172		0001
Purchased Call/S&P 500 INDEX/SPX821G\$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024		1,852,174	3983		110,242		88,071		121,926			(22,355)		8,212		0001
Purchased Call/S&P 500 INDEX/SPX8152\$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2023	03/01/2024		1,564,750	3951		96,062		89,391		100,036			(7,389)		7,507		0001
Purchased Call/S&P 500 INDEX/SPX8152\$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/14/2024		1,356,074	3919		68,823		65,979		80,625			(3,017)		6,630		0001
Purchased Call/S&P 500 INDEX/SPX8153\$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/25/2024		2,152,277	3971		122,568		121,889		137,589			(1,013)		10,687		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501\$N	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/10/2021	06/09/2023		1,533,000	4460.27	48,290			4,596		861			(5,962)		3,357		0001
Purchased Call/S&P 500 INDEX/SPX821E\$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	12/29/2023		2,231,000	3849.28	41,943			31,690		52,457			(10,342)		9,647		0001
Purchased Call/S&P 500 INDEX/SPX621P\$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/13/2021	04/13/2023		1,556,000	4572.32	80,134			1,321					(9,880)		1,468		0001
Purchased Call/S&P 500 INDEX/SPX721Z\$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		1,229,000	105	18,435			5,684		361			(4,558)		3,404		0001
Purchased Call/S&P 500 INDEX/SPX821F\$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024		3,445,000	3852.97		77,857		59,626		97,354			(18,344)		15,060		0001
Purchased Call/S&P 500 INDEX/SPXC178\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2023	01/19/2024		1,902,639	3899		122,913		100,596		130,819			(22,534)		8,538		0001
Purchased Call/S&P 500 INDEX/SPXA050\$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/08/2022	04/06/2023		2,508,000	4488.28	132,673			1		1	(3,959)				1,608		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05KSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2023	02/28/2025		1,482,147	4698		78,288		76,217		91,952			(2,386)		10,263		0001
Purchased Call/S&P 500 INDEX/SPXA05KSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024		2,846,000	3855.76		91,072		86,819		106,984			(4,479)		13,895		0001
Purchased Call/S&P 500 INDEX/SPXA05LS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/08/2024		2,598,850	3862		134,788		128,406		158,785			(6,721)		12,597		0001
Purchased Call/S&P 500 INDEX/SPX8152S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2023	02/22/2024		2,011,000	3991.05		135,541		150,381		150,381	14,839				9,532		0001
Purchased Call/S&P 500 INDEX/SPXC176SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/15/2023		2,996,000	3852.36	78,795			56,470		97,268			(19,482)		12,619		0001
Purchased Call/S&P 500 INDEX/SPXC177S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2022	12/28/2023		2,784,000	3783.22	70,992			53,000		91,822			(17,505)		12,016		0001
Purchased Call/S&P 500 INDEX/SPXH130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023		1,616,000	100	38,946			27,834		51,632			(9,603)		6,806		0001
Purchased Call/S&P 500 INDEX/SPXC177S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024		1,730,000	3895.08		109,509		136,321		136,321	26,812				7,617		0001
Purchased Call/S&P 500 INDEX/SPXC176S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/12/2023		3,148,552	3991	148,663			104,721		161,278			(36,757)		13,184		0001
Purchased Call/S&P 500 INDEX/SPXE00KS7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/27/2022	09/27/2023		1,480,000	100	26,344			12,991		27,011			(6,496)		5,197		0001
Purchased Call/S&P 500 INDEX/SPXC177SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2022	12/29/2023		17,441,000	3839.5	394,167			298,644		493,563			(97,459)		75,418		0001
Purchased Call/S&P 500 INDEX/SPXH13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023		2,696,000	4080.11	31,274			20,935		25,744			(7,711)		11,021		0001
Purchased Call/S&P 500 INDEX/SPXG13Z9Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023		3,358,000	4118.63	87,644			29,456		74,483			(21,611)		9,747		0001
Purchased Call/S&P 500 INDEX/SPXC179SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/20/2024		1,448,077	4079		45,799		41,231		49,630			(4,668)		6,843		0001
Purchased Call/S&P 500 INDEX/SPXC17AS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/22/2024		1,724,134	3991		92,910		84,393		101,466			(9,189)		8,172		0001
Purchased Call/S&P 500 INDEX/SPXC178S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/10/2024		2,461,289	3919		115,244		90,413		132,978			(25,012)		10,874		0001
Purchased Call/S&P 500 INDEX/SPXC178SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/17/2024		4,221,000	3990.97		100,460		80,534		108,936			(20,092)		18,877		0001
Purchased Call/S&P 500 INDEX/SPXC178SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/17/2024		2,356,000	3990.97		88,586		71,015		96,822			(17,717)		10,536		0001
Purchased Call/S&P 500 INDEX/SPXH130QS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023		2,219,000	3852.36	25,075			17,970		33,650			(6,200)		9,346		0001
Purchased Call/S&P 500 INDEX/SPXH13RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023		2,460,000	3821.62	66,174			47,944		81,558			(16,317)		10,461		0001
Purchased Call/S&P 500 INDEX/SPXH13RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	12/18/2023		1,625,696	3852	45,344			32,783		55,476			(11,242)		6,887		0001
Purchased Call/S&P 500 INDEX/SPXC178SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2023	01/22/2024		2,284,251	3973		144,981		118,876		154,994			(26,360)		10,303		0001
Purchased Call/S&P 500 INDEX/SPXE00V8F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/02/2022	12/01/2023		2,416,000	4071.7	52,910			35,861		55,850			(13,082)		9,897		0001
Purchased Call/S&P 500 INDEX/SPXC173S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/15/2024		1,745,675	3970	279,481			228,038		260,602			(34,457)		11,144		0001
Purchased Call/S&P 500 INDEX/SPXI13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2025		1,647,076	4618		93,782		93,135		125,420			(1,029)		11,575		0001
Purchased Call/S&P 500 INDEX/SPXE00KSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/29/2022	09/29/2023		1,681,000	3640.47	18,659			9,355		31,489			(4,601)		5,935		0001
Purchased Call/S&P 500 INDEX/SPXE00TS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/08/2022	11/08/2028		645,000	100	204,723			222,170		222,170	33,408				7,641		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000003	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2021	07/14/2023		474,973	2522.96	16,560			2,390		92			(2,061)		1,274		0001
Purchased Call/AI Powered US Equity Index/AIP000V5N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2021	12/14/2023		2,040,993	2512.95	75,998			26,952		5,197			(9,396)		8,580		0001
Purchased Call/S&P 500 INDEX/SPXI13A5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2024		2,363,427	250		116,065		114,453		139,426			(2,551)		11,671		0001
Purchased Call/S&P 500 INDEX/SPX8153$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/02/2024		5,920,000	4109.31		142,672		142,672		144,105					29,721		0001
Purchased Call/S&P 500 INDEX/SPX821HSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		2,929,000	4070.56		50,086		41,738		50,965			(8,669)		13,299		0001
Purchased Call/S&P 500 INDEX/SPX621X$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/20/2021	08/22/2023		2,774,000	5171.44	90,155			17,709		367			(11,085)		8,712		0001
Purchased Call/S&P 500 INDEX/SPXC179$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/20/2024		2,064,020	4079		100,694		90,402		108,821			(10,512)		9,753		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/26/2022	10/26/2023		1,634,000	3857.56	109,805			62,918		160,604			(27,075)		6,182		0001
Purchased Call/S&P 500 INDEX/SPX7159$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027		10,155,000	3821.35	2,069,589			2,646,921		2,646,921	270,062				100,782		0001
Purchased Call/S&P 500 INDEX/SPXE00W$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/08/2022	12/08/2023		1,565,000	3963.51	171,368			156,029		160,225	26,884		(4,316)		6,502		0001
Purchased Call/S&P 500 INDEX/SPXI139$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024		5,748,000	3948.72		71,275		70,288		75,494			(1,562)		28,423		0001
Purchased Call/S&P 500 INDEX/SPX621RSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2021	06/14/2023		1,923,514	5138	35,638			3,648		5			(4,412)		4,360		0001
Purchased Call/S&P 500 INDEX/SPX8151$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/05/2024		2,039,285	4136		127,110		109,456		118,389			(17,908)		9,412		0001
Purchased Call/S&P 500 INDEX/SPX8153$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024		10,818,000	4050.83		259,632		259,632		273,598			(713)		53,942		0001
Purchased Call/S&P 500 INDEX/SPX821HSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/29/2024		2,697,000	100		76,865		64,160		66,330			(13,195)		12,307		0001
Purchased Call/S&P 500 INDEX/SPXA05M$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/23/2023	03/22/2024		9,694,000	3948.72		233,625		230,390		256,650			(5,121)		47,936		0001
Purchased Call/S&P 500 INDEX/SPX8217$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/04/2024		1,078,845	3785	49,695			38,366		65,100			(6,238)		6,640		0001
Purchased Call/S&P 500 INDEX/SPX8216$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2022	10/04/2024		1,734,700	3734	253,389			193,459		340,860			(31,455)		10,676		0001
Purchased Call/S&P 500 INDEX/SPXA05N$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/31/2023	03/28/2024		2,880,000	4109.31		80,928		80,928		81,570					14,360		0001
Purchased Call/S&P 500 INDEX/SPX621X$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/20/2021	08/22/2023		1,649,000	5016.87	70,247			13,799		634			(8,637)		5,179		0001
Purchased Call/S&P 500 INDEX/SPXE00L$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/03/2022	10/03/2023		2,236,000	3678.43	33,764			17,207		48,177			(8,325)		7,981		0001
Purchased Call/AI Powered US Equity Index/AIP000X$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/01/2024		1,904,663	2451.78	64,686			27,389		14,177			(8,024)		8,734		0001
Purchased Call/S&P 500 INDEX/SPX621R$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/16/2021	06/16/2023		1,490,000	4863.17	50,511			5,273		162			(6,227)		3,422		0001
Purchased Call/S&P 500 INDEX/SPX8152$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/09/2023	03/06/2024		1,623,059	4048	81,736			77,410		94,092			(4,954)		7,844		0001
Purchased Call/S&P 500 INDEX/SPXI139$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	03/15/2024		1,766,285	3960		60,362		58,680		64,850			(1,839)		8,648		0001
Purchased Call/S&P 500 INDEX/SPX621S$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/02/2021	07/05/2023		1,962,000	4322.31	196,789			25,680		26,557			(24,162)		5,031		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX621T$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2021	07/07/2023		2,122,337	.4341	218,881			29,366		26,682			(27,171)		5,499		0001
Purchased Call/S&P 500 INDEX/SPX8153$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024		8,292,000	4109.31		199,837		199,837		201,802					41,346		0001
Purchased Call/S&P 500 INDEX/SPX8153$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	04/02/2024		3,327,000	4109.31	117,110			117,110		118,152					16,703		0001
Purchased Call/S&P 500 INDEX/SPX621Y$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/27/2021	08/29/2023		3,802,000	5206.52	125,846			25,930		500			(15,473)		12,227		0001
Purchased Call/S&P 500 INDEX/SPXG13Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023		2,270,000	4130.29	37,909			12,426		33,170			(9,373)		6,481		0001
Purchased Call/S&P 500 INDEX/SPXG13C$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023		2,587,000	4462.21	39,322			1,950		64			(9,696)		2,951		0001
Purchased Call/S&P 500 INDEX/SPX8211$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2022	08/02/2023		2,789,000	4091.19	75,303			25,516		75,433			(18,568)		8,128		0001
Purchased Call/S&P 500 INDEX/SPX8211$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/04/2023		1,341,000	105	20,115			6,984		5			(4,973)		3,939		0001
Purchased Call/S&P 500 INDEX/SPX8211$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	07/28/2023		1,532,662	.4076	70,045			23,414		62,638			(17,658)		4,376		0001
Purchased Call/S&P 500 INDEX/SPXG13Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023		4,074,000	4118.63	81,480			27,384		72,004			(20,091)		11,825		0001
Purchased Call/S&P 500 INDEX/SPXD00Z$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/15/2022	06/15/2023		2,143,000	3789.99	41,789			8,634		61,169			(10,304)		4,889		0001
Purchased Call/S&P 500 INDEX/SPXE13F$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2021	06/08/2023		2,199,727	.4689	102,944			9,669		589			(12,727)		4,782		0001
Purchased Call/S&P 500 INDEX/SPXE13K$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2021	07/07/2023		2,729,000	5022.31	89,784			11,963		266			(11,069)		7,070		0001
Purchased Call/S&P 500 INDEX/SPXE13N$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/19/2023		1,882,034	.4892	91,209			13,789		583			(11,354)		5,166		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2021	09/26/2023		515,416	253.14	20,256			4,953		23,537			(2,490)		1,805		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2021	10/06/2023		1,869,475	255.27	73,616			19,158		73,748			(9,128)		6,726		0001
Purchased Call/Nasdaq FC Index/NFC1619$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2022	11/17/2023		9,793,315	219.74	370,146			237,330		758,614			(91,953)		38,955		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/19/2024		3,196,713	266.09	116,640			61,660		72,802			(14,394)		16,416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2022	08/27/2024		6,737,737	269.58	197,974			139,932		135,202			(24,369)		40,017		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/13/2024		1,640,398	264.11	63,168			35,506		44,223			(7,806)		8,682		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2024		2,038,345	268.98	64,751			38,755		40,618			(8,022)		11,113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/18/2023		12,658,976	266.06	238,813			114,112		227,383			(59,916)		43,323		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2022	05/23/2024		1,306,123	264.85	49,260			28,324		33,929			(6,081)		6,997		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017QS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2022	06/07/2024		1,277,819	269.39	42,099			25,229		24,760			(5,226)		6,967		0001
Purchased Call/Nasdaq FC Index/NFC161DSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2023	01/30/2024		6,403,991	227.7		261,907		220,276		350,853			(42,233)		29,270		0001
Purchased Call/Nasdaq FC Index/NFC161ES3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2023	02/14/2025		4,429,763	233.48		188,801		178,831		224,844			(10,625)		30,364		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2022	07/08/2024		672,626	260.28	23,665			15,211		24,318			(2,936)		3,796		0001
Purchased Call/Nasdaq FC Index/NFC161BSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2023	01/02/2025		3,407,731	218.97	22,461	134,101		138,378		286,321			(18,417)		22,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717CS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2022	09/10/2024		151,677	570.65	16,973			12,310		16,511			(2,087)		913		0001
Purchased Call/Citi Grandmaster Index/CGM0402S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/27/2021	10/26/2023		1,566,521	330.81	39,676			11,362		6,314			(4,901)		5,927		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/09/2024		355,871	260.28	13,203			8,433		12,880			(1,623)		2,011		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2022	07/12/2024		1,094,298	258.33	45,851			29,949		44,394			(5,732)		6,202		0001
Purchased Call/Nasdaq FC Index/NFC161DSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2023	01/31/2025		5,343,863	233.32		234,164		217,653		271,884			(17,157)		36,255		0001
Purchased Call/Citi Grandmaster Index/CGM0405SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/15/2024		3,311,046	334.94	86,398			41,590		14,176			(10,666)		16,211		0001
Purchased Call/Citi Grandmaster Index/CGM0405S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2022	03/08/2024		2,505,222	337.33	56,516			26,957		7,673			(7,055)		12,143		0001
Purchased Call/Citi Grandmaster Index/CGM0406SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2022	04/15/2024		5,207,091	334.44	131,290			68,741		26,430			(16,235)		26,600		0001
Purchased Call/Citi Grandmaster Index/CGM0405S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/21/2022	02/22/2024		2,100,732	326.46	58,651			26,603		22,392			(7,288)		9,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2022	09/11/2024		12,324,503	267.59	328,781			240,429		288,955			(40,728)		74,256		0001
Purchased Call/Nasdaq FC Index/NFC161DS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2023	01/24/2025		2,939,716	227.42		137,686		126,059		184,984			(12,053)		19,840		0001
Purchased Call/Nasdaq FC Index/NFC161DSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2023	02/04/2025		1,360,104	232.91		60,665		56,308		70,178			(4,522)		9,255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/13/2023	02/13/2024		245,461	216.45		8,689		7,612		3,425			(1,095)		1,147		0001
Purchased Call/Nasdaq FC Index/NFC161ES5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024		9,169,871	233.48		319,920		283,614		380,191			(37,795)		42,930		0001
Purchased Call/S&P 500 INDEX/SPXA052SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2023		2,393,000	4123.34	210,105			50,725		50,725	(143)				3,861		0001
Purchased Call/S&P 500 INDEX/SPXA05CSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/02/2022	12/01/2023		2,459,000	258.21	65,655			44,500		60,047			(16,233)		10,073		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/06/2022	05/05/2023		3,199,000	4123.34	65,899			6,224		48,235			(16,294)		4,953		0001
Purchased Call/S&P 500 INDEX/SPX821HS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/26/2023	01/25/2024		2,128,597	4016		111,544		92,643		116,920			(19,612)		9,649		0001
Purchased Call/S&P 500 INDEX/SPXA051ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/22/2022	04/21/2023		3,885,000	4271.78	376,068			10,455		7,965	(20,534)		(17,904)		4,659		0001
Purchased Call/S&P 500 INDEX/SPX821HSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2023	01/29/2024		3,101,000	4070.56		59,539		49,698		60,558			(10,221)		14,150		0001
Purchased Call/S&P 500 INDEX/SPX721SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2024		2,185,000	4130.13	313,766			149,781		190,355			(38,631)		10,683		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/22/2020	12/22/2026		6,279,000	3687.26	1,125,197			1,799,700		1,799,700	212,072				60,646		0001
Purchased Call/S&P 500 INDEX/SPX8217SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2022	10/17/2023		4,497,566	3677	213,597			117,745		316,756			(52,958)		16,646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024		173,855	213.21		6,137		5,038		2,846			(1,110)		787		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024		291,812	209.25		10,301		9,279		6,359			(1,044)		1,383		0001
Purchased Call/Nasdaq FC Index/NFC161E$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024		6,857,120	229.29		248,857		226,684		353,909			(23,612)		32,551		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024		366,072	213.72		12,959		11,174		6,029			(1,811)		1,698		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2022	07/26/2024		1,756,784	262.71	64,479			43,011		55,838			(7,998)		10,105		0001
Purchased Call/Citi Grandmaster Index/CGM0401SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	09/18/2023		83,894	328.31	2,039			478		407			(252)		287		0001
Purchased Call/Citi Grandmaster Index/CGM0402SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2021	09/27/2023		2,187,744	329.13	54,020			13,305		9,789			(6,672)		7,682		0001
Purchased Call/S&P 500 INDEX/SPX821ASN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		2,921,000	4026.12	62,217			40,960		68,548			(15,383)		11,794		0001
Purchased Call/S&P 500 INDEX/SPXA05MSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024		3,375,000	3970.99		92,475		91,459		100,898			(1,759)		16,782		0001
Purchased Call/S&P 500 INDEX/SPXA05MSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024		4,459,000	100		45,928		45,417		61,223			(883)		22,049		0001
Purchased Call/S&P 500 INDEX/SPXE00KSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/28/2022	09/28/2023		2,227,000	3719.04	24,720			12,258		40,583			(6,095)		7,841		0001
Purchased Call/S&P 500 INDEX/SPX821HSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/30/2023	01/26/2024		2,135,136	4067		114,749		95,891		121,031			(19,072)		9,695		0001
Purchased Call/S&P 500 INDEX/SPX821HSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2023	01/26/2024		2,579,513	4062		123,381		103,391		127,039			(20,221)		11,712		0001
Purchased Call/S&P 500 INDEX/SPX8211SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2022	07/31/2023		2,106,448	4130	97,114			33,194		77,989			(24,551)		6,089		0001
Purchased Call/S&P 500 INDEX/SPXE00LSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/29/2022	09/29/2023		2,045,000	3640.47	50,921			25,531		75,285			(12,556)		7,220		0001
Purchased Call/S&P 500 INDEX/SPXA05MSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/27/2023	03/22/2024		1,848,001	3949		62,834		62,309		67,626			(696)		9,138		0001
Purchased Call/S&P 500 INDEX/SPX821963	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2022	11/14/2023		3,345,000	100	28,767			17,989		16,840			(7,093)		13,219		0001
Purchased Call/S&P 500 INDEX/SPX1403$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/22/2022	04/20/2029		1,812,000	100	314,201			272,324		231,910			(11,068)		22,304		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA052SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/06/2022	05/06/2024		1,953,000	4086.23	292,559			161,370		200,945			(36,020)		10,248		0001
Purchased Call/Nasdaq FC Index/NFC161E$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2023	02/19/2025		2,599,961	231.07		111,208		105,498		144,013			(6,022)		17,887		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/07/2023	03/07/2024		443,499	204.28		15,434		14,459		13,092			(1,012)		2,146		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/19/2024		21,608,495	266.05	595,236			441,897		566,227			(73,837)		131,171		0001
Purchased Call/Citi Grandmaster Index/CGM0406$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/25/2022	04/05/2024		5,423,349	333.67	133,787			68,329		29,148			(16,537)		27,339		0001
Purchased Call/Citi Grandmaster Index/CGM0402$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/21/2021	10/20/2023		1,815,211	330.75	45,060			12,559		7,097			(5,565)		6,769		0001
Purchased Call/Citi Grandmaster Index/CGM0406$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/22/2022	04/18/2024		5,845,230	334.8	140,173			73,847		28,486			(17,304)		29,977		0001
Purchased Call/S&P 500 INDEX/SPXD00N$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/25/2022	04/25/2023		2,722,000	4296.12	84,654			5,597		4,822			(20,874)		3,562		0001
Purchased Call/S&P 500 INDEX/SPX8219$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023		1,484,000	4003.58	16,918			10,982		18,396			(4,171)		5,966		0001
Purchased Call/S&P 500 INDEX/SPXE00LS$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/03/2022	10/03/2023		2,755,000	3678.43	53,447			27,239		76,472			(13,179)		9,833		0001
Purchased Call/S&P 500 INDEX/SPXE136$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2021	05/02/2023		1,507,706	.5152	30,888			1,317		7			(3,813)		2,232		0001
Purchased Call/S&P 500 INDEX/SPXA05X$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/07/2023	03/05/2024		3,863,586	.4046	122,374			114,599		132,892			(8,069)		18,645		0001
Purchased Call/S&P 500 INDEX/SPXG13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/02/2024		1,245,506	.4124	47,311			26,051		49,546			(5,889)		6,503		0001
Purchased Call/S&P 500 INDEX/SPXA05J$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/03/2023	03/03/2025		1,676,000	4045.64	74,750			72,179		76,190			(2,863)		11,630		0001
Purchased Call/S&P 500 INDEX/SPX8219$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2023		3,814,000	100	34,326			22,033		7,958			(8,418)		15,269		0001
Purchased Call/S&P 500 INDEX/SPXH130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023		2,101,000	4145.19	42,230			14,891		35,357			(10,356)		6,245		0001
Purchased Call/S&P 500 INDEX/SPXD00M$I	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	04/25/2022	04/21/2028		751,552	100	179,049			133,583		133,583	30,596				8,455		0001
Purchased Call/S&P 500 INDEX/SPX821A$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/23/2022	11/22/2023		1,958,000	4027.26	22,517			14,740		23,404			(5,567)		7,872		0001
Purchased Call/S&P 500 INDEX/SPX821B$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2022	11/29/2023		1,983,000	100	33,513			22,342		24,120			(8,263)		8,090		0001
Purchased Call/S&P 500 INDEX/SPXH131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023		3,500,000	4122.47	88,900			31,837		76,307			(21,921)		10,484		0001
Purchased Call/S&P 500 INDEX/SPXC171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2024		1,935,000	3828.11	283,865			330,347		330,347	59,174				12,280		0001
Purchased Call/S&P 500 INDEX/SPXC177$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2022	12/20/2024		1,395,447	.3844	60,737			52,987		74,237			(7,561)		9,167		0001
Purchased Call/S&P 500 INDEX/SPXG13Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023		2,005,000	4130.29	40,702			13,567		34,835			(9,981)		5,796		0001
Purchased Call/S&P 500 INDEX/SPXH13P$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023		1,929,000	3990.56	28,935			20,326		31,475			(7,135)		8,077		0001
Purchased Call/S&P 500 INDEX/SPXA05K$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/13/2023	03/13/2024		2,815,000	3855.76		77,976		74,334		91,058			(3,835)		13,743		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/09/2023		2,947,000	3991.24	38,311			4,011		42,095			(9,447)		4,817		0001
Purchased Call/S&P 500 INDEX/SPXE00NS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2022	10/09/2023		2,902,000	3639.66	45,561			24,039		65,630			(11,173)		10,524		0001
Purchased Call/S&P 500 INDEX/SPXA05KS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029		25,095,000	3992.01	6,710,403			6,897,134		6,897,134	186,731				305,873		0001
Purchased Call/S&P 500 INDEX/SPXA05LS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024		2,048,000	3916.64	75,162			72,890		85,470			(2,859)		10,085		0001
Purchased Call/S&P 500 INDEX/SPXG13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/25/2024		2,002,000	4250.15	298,498			159,690		150,997			(36,751)		10,360		0001
Purchased Call/S&P 500 INDEX/SPXD00USJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/22/2023		3,354,000	3901.36	298,171			229,104		229,104	57,789				6,330		0001
Purchased Call/S&P 500 INDEX/SPXC17ASE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/29/2024		2,630,000	3970.15	78,374			71,915		84,707			(6,638)		12,598		0001
Purchased Call/S&P 500 INDEX/SPXA051S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/13/2022	04/13/2023		8,366,000	100	89,516			2,959					(22,072)		7,894		0001
Purchased Call/S&P 500 INDEX/SPX8210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023		7,617,000	100	73,885			23,814					(18,218)		21,654		0001
Purchased Call/S&P 500 INDEX/SPX8211ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023		1,574,000	4280.15	33,684			12,351		33			(8,328)		4,751		0001
Purchased Call/S&P 500 INDEX/SPXD00RS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2022	05/10/2023		1,714,000	4001.05	15,769			1,694		457			(3,888)		2,837		0001
Purchased Call/S&P 500 INDEX/SPXE00IW5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2022	12/04/2023		1,355,876	4072	51,598			35,402		60,275			(12,828)		5,588		0001
Purchased Call/Citi Grandmaster Index/CGM0406SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/19/2022	04/12/2024		4,191,227	334.44	104,485			54,517		21,051			(12,979)		21,326		0001
Purchased Call/Nasdaq FC Index/NFC161AS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2022	11/25/2024		842,948	220.8	38,186			31,725		66,468			(4,701)		5,426		0001
Purchased Call/Nasdaq FC Index/NFC161AS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/29/2022	11/26/2024		1,832,284	220.8	73,779			61,493		144,265			(9,121)		11,805		0001
Purchased Call/Shiller Barclays Global Index/SBG017RS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	07/31/2024		874,180	263.06	32,327			21,657		27,316			(3,983)		5,054		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2022	08/16/2024		2,587,293	265.31	94,597			65,503		71,579			(11,685)		15,201		0001
Purchased Call/Nasdaq FC Index/NFC161CSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024		9,163,792	223.76	350,930			283,871		601,453			(68,425)		41,052		0001
Purchased Call/Citi Grandmaster Index/CGM0403SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2021	12/06/2023		3,094,380	327.37	85,776			29,389		24,463			(10,592)		12,805		0001
Purchased Call/Nasdaq FC Index/NFC161EST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2023	02/28/2025		4,610,113	227.69	211,827			203,952		288,008			(8,402)		31,922		0001
Purchased Call/Nasdaq FC Index/NFC161ESW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025		5,482,363	226.6	265,775			255,964		355,736			(10,434)		37,961		0001
Purchased Call/Citi Grandmaster Index/CGM0407SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	05/31/2024		6,226,386	330.66	142,657			84,391		52,840			(17,776)		33,672		0001
Purchased Call/Citi Grandmaster Index/CGM0407S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2022	06/07/2024		2,099,562	329.79	42,449			25,453		19,549			(5,274)		11,447		0001
Purchased Call/Citi Grandmaster Index/CGM0407S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2022	05/10/2024		4,308,472	330.13	108,841			61,156		37,007			(13,538)		22,720		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017JSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2021	10/26/2023		400,001	257	15,098			4,320		14,148			(1,864)		1,513		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/14/2023		243,618	257.54	9,525			2,970		8,457			(1,171)		963		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2021	11/22/2023		2,448,191	256.03	97,647			31,602		95,621			(12,053)		9,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/19/2022	08/11/2023		15,168,314	270.43	333,987			122,833		156,041			(82,886)		45,781		0001
Purchased Call/Citi Grandmaster Index/CGM040ASS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	10/18/2024		1,900,050	321.41	46,878	1,278		38,149		47,406			(5,837)		11,841		0001
Purchased Call/Citi Grandmaster Index/CGM0407SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2022	06/18/2024		2,365,671	325.8	60,335			37,237		39,592			(7,515)		13,060		0001
Purchased Call/Citi Grandmaster Index/CGM0407SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	05/23/2024		3,903,747	330.82	98,428			56,754		32,069			(12,176)		20,913		0001
Purchased Call/Citi Grandmaster Index/CGM0407SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2022	05/24/2024		5,081,761	331.52	116,235			67,675		38,759			(14,489)		27,256		0001
Purchased Call/Citi Grandmaster Index/CGM040BSO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2022	06/21/2024		1,578,137	326.18	39,113			24,216		20,753			(4,850)		8,742		0001
Purchased Call/AI Powered US Equity Index/AIP1000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/22/2024		1,854,693	2446.94	63,742			31,176		17,527			(7,856)		9,171		0001
Purchased Call/AI Powered US Equity Index/AIP000TSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2021	11/02/2023		1,041,489	2601.14	38,947			11,556		382			(4,814)		4,006		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/22/2029		941,765	3185.12	53,215			44,330		20,903			(1,877)		11,359		0001
Purchased Call/AI Powered US Equity Index/AIP000LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/19/2023		1,069,393	2513.86	43,242			3,055		11			(5,694)		1,959		0001
Purchased Call/AI Powered US Equity Index/AIP000IWS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2021	12/22/2023		1,116,537	2527.76	41,175			15,109		2,463			(5,116)		4,766		0001
Purchased Call/AI Powered US Equity Index/AIP000IWSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	01/02/2024		854,623	2532.14	29,022			11,033		1,888			(3,588)		3,723		0001
Purchased Call/AI Powered US Equity Index/AIP000YS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/07/2024		1,694,616	2447.7	62,628			26,970		13,530			(7,750)		7,846		0001
Purchased Call/AI Powered US Equity Index/AIP000LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2021	05/25/2023		918,721	2531.47	33,467			2,488		7			(4,132)		1,783		0001
Purchased Call/AI Powered US Equity Index/AIP000MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2021	06/08/2023		902,434	2549.97	31,789			2,977		9			(3,927)		1,962		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2021	07/20/2023		1,275,989	2531.63	49,070			7,456		233			(6,071)		3,518		0001
Purchased Call/AI Powered US Equity Index/AIP000U5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2021	11/16/2023		1,822,167	2608.8	59,199			18,713		712			(7,323)		7,232		0001
Purchased Call/AI Powered US Equity Index/AIP000XS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/12/2024		352,259	2482.62	10,725			4,252		1,653			(1,332)		1,562		0001
Purchased Call/AI Powered US Equity Index/AIP000XSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2022	01/25/2024		1,136,702	2419.78	39,407			16,252		11,671			(4,872)		5,153		0001
Purchased Call/AI Powered US Equity Index/AIP000R$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2021	09/12/2023		1,291,683	2563.83	46,218			10,453		410			(5,720)		4,342		0001
Purchased Call/AI Powered US Equity Index/AIP000RSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/27/2023		2,071,093	2568.45	65,196			16,065		804			(8,055)		7,272		0001
Purchased Call/AI Powered US Equity Index/AIP000SSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2021	10/13/2023		1,532,400	2558.66	56,812			15,326		960			(7,039)		5,615		0001
Purchased Call/AI Powered US Equity Index/AIP000RSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2021	09/28/2023		1,287,513	2545.47	44,950			11,148		829			(5,553)		4,533		0001
Purchased Call/AI Powered US Equity Index/AIP000RSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	09/29/2023		958,792	2530.48	35,010			8,781		853			(4,348)		3,385		0001
Purchased Call/AI Powered US Equity Index/AIP000MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2021	06/09/2023		778,213	2554.45	27,650			2,639		7			(3,432)		1,704		0001
Purchased Call/AI Powered US Equity Index/AIP000PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2021	08/10/2023		1,130,392	2553.38	41,326			7,466		218			(5,110)		3,399		0001
Purchased Call/Citi Grandmaster Index/CGM040B$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/20/2022	06/28/2024		3,787,414	325.96	93,530			59,229		63,326			(11,691)		21,143		0001
Purchased Call/Citi Grandmaster Index/CGM0404$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2022	01/19/2024		2,766,039	324.7	66,832			27,048		33,167			(8,264)		12,412		0001
Purchased Call/Citi Grandmaster Index/CGM040B$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2022	07/08/2024		2,199,061	326.06	54,043			34,782		36,894			(6,716)		12,410		0001
Purchased Call/Citi Grandmaster Index/CGM0404$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2022	01/05/2024		1,179,046	326.89	27,492			10,586		10,776			(3,398)		5,163		0001
Purchased Call/Citi Grandmaster Index/CGM0404$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2022	01/17/2024		2,485,755	325.19	64,553			26,365		28,105			(8,131)		11,117		0001
Purchased Call/Citi Grandmaster Index/CGM040B$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2022	07/10/2024		3,665,179	326.06	90,903			58,767		61,623			(11,318)		20,729		0001
Purchased Call/Citi Grandmaster Index/CGM040B$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2022	07/26/2024		3,684,880	328.12	92,348			61,691		43,165			(11,472)		21,194		0001
Purchased Call/Citi Grandmaster Index/CGM040B$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/05/2024		5,111,491	325.83	127,051			81,017		86,952			(15,767)		28,754		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0408SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/01/2024		3,115,342	329.04	73,127			49,434		34,012			(9,091)		18,029		0001
Purchased Call/Nasdaq FC Index/NFC161ASI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2022	12/04/2024		5,058,653	224.16	204,326			172,421		354,137			(25,233)		32,805		0001
Purchased Call/Nasdaq FC Index/NFC161ASJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2022	12/01/2023		9,141,513	224.16	328,153			222,583		579,787			(81,268)		37,448		0001
Purchased Call/Citi Grandmaster Index/CGM0408SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2022	07/12/2024		2,737,233	326.04	67,409			43,681		46,188			(8,374)		15,514		0001
Purchased Call/Citi Grandmaster Index/CGM0409SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2022	08/16/2024		3,571,102	328.41	80,017			56,061		52,556			(9,991)		20,982		0001
Purchased Call/Citi Grandmaster Index/CGM0409SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/06/2022	08/26/2024		3,025,602	327.51	63,409			45,595		48,098			(7,973)		17,952		0001
Purchased Call/Nasdaq FC Index/NFC161BSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/03/2023	12/20/2023		7,960,114	220.12	285,726	12,723		218,044		610,218			(73,469)		33,849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2022	09/06/2023		90,509	265.7	2,081			916		1,697			(516)		299		0001
Purchased Call/Nasdaq FC Index/NFC161BSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2023	12/27/2024		6,998,772	218.99	208,567	111,849		281,963		587,706			(39,166)		46,229		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/16/2024		2,214,788	264.44	86,232			48,724		58,628			(10,640)		11,765		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/04/2024		366,406	267.94	12,329			7,325		7,822			(1,524)		1,991		0001
Purchased Call/S&P 500 INDEX/SPXA05KSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/08/2024		3,189,512	3918	101,294			96,498		118,252			(5,051)		15,459		0001
Purchased Call/S&P 500 INDEX/SPXD00US3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/19/2022	05/19/2023		2,434,000	3900.79	63,771			8,479		86,474			(15,724)		4,459		0001
Purchased Call/S&P 500 INDEX/SPXD00WS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/27/2022	05/24/2023		1,367,694	3941	65,323			9,698		66,767			(16,240)		2,630		0001
Purchased Call/S&P 500 INDEX/SPXC178SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/10/2025		1,738,199	3901	282,571			254,392		292,082			(28,491)		11,607		0001
Purchased Call/S&P 500 INDEX/SPXC177SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2022	12/27/2023		1,630,882	3828	64,999			49,022		81,121			(16,115)		7,026		0001
Purchased Call/S&P 500 INDEX/SPXD00SSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	05/16/2023		6,716,000	100	64,474			7,993					(15,898)		11,921		0001
Purchased Call/S&P 500 INDEX/SPXH13TS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2022	12/29/2023		12,034,000	3849.28	140,798			106,381		168,429			(34,717)		52,037		0001
Purchased Call/S&P 500 INDEX/SPXC17ASH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/23/2024		2,763,345	3976	160,239			146,811		174,439			(13,798)		13,118		0001
Purchased Call/S&P 500 INDEX/SPXC17AS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2023	03/01/2024		3,321,000	3951.39	90,331			83,134		98,879			(7,404)		15,932		0001
Purchased Call/S&P 500 INDEX/SPX821BSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2022	11/10/2023		1,216,000	100	29,184			18,078		34,472			(7,216)		4,763		0001
Purchased Call/S&P 500 INDEX/SPXC178SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/18/2024		3,531,000	3928.86	71,326			57,375		79,924			(14,070)		15,818		0001
Purchased Call/S&P 500 INDEX/SPX821BS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		1,996,000	105	30,339			20,563		24,636			(7,501)		8,176		0001
Purchased Call/S&P 500 INDEX/SPX821BSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023		7,338,000	3941.26	87,322			59,899		101,825			(21,532)		30,365		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821BS|	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/05/2023		2,555,259	3999	121,263			83,075		141,977			(29,983)		10,553		0001
Purchased Call/S&P 500 INDEX/SPX821DS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023		1,614,000	100	23,564			17,462		25,990			(5,763)		6,941		0001
Purchased Call/S&P 500 INDEX/SPX815ZS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/14/2024		1,588,274	4136		85,494		75,338		79,649			(10,334)		7,436		0001
Purchased Call/S&P 500 INDEX/SPX821HS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024		2,694,000	4016.22		59,807		49,262		63,743			(10,651)		12,212		0001
Purchased Call/S&P 500 INDEX/SPX821HSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		665,000	12166.6		14,564		12,136		19,213			(2,521)		3,019		0001
Purchased Call/S&P 500 INDEX/SPXI13A\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024		1,750,000	100		44,800		44,302		45,650			(862)		8,654		0001
Purchased Call/S&P 500 INDEX/SPXH132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023		4,263,000	4280.15	79,718			29,230		45,209			(19,711)		12,867		0001
Purchased Call/S&P 500 INDEX/SPXH13T\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2022	09/22/2023		1,900,000	4100	104,170			69,182		128,070			(35,113)		6,578		0001
Purchased Call/S&P 500 INDEX/SPXC17B\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/14/2024		1,767,600	3919		99,793		96,466		111,792			(4,112)		8,642		0001
Purchased Call/S&P 500 INDEX/SPX1402\$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2022	04/11/2023		2,412,000	100	63,436			1,748					(15,642)		2,094		0001
Purchased Call/S&P 500 INDEX/SPX8210\$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/28/2022	07/21/2023		1,987,478	3999	102,014			31,988		102,708			(25,646)		5,505		0001
Purchased Call/S&P 500 INDEX/SPX721JS|	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2022	03/27/2024		1,865,669	5516	72,116			35,761		2,287			(8,891)		9,290		0001
Purchased Call/S&P 500 INDEX/SPXC178\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/18/2024		2,923,000	3928.86		79,213		63,720		89,546			(15,626)		13,094		0001
Purchased Call/S&P 500 INDEX/SPXG13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023		2,093,000	100	34,325			11,251					(8,487)		5,975		0001
Purchased Call/S&P 500 INDEX/SPXC177\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2022	12/29/2023		2,408,000	3849.28	27,210			20,559		37,977			(6,709)		10,413		0001
Purchased Call/S&P 500 INDEX/SPXH13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023		3,895,000	3817.66	45,572			32,892		55,401			(11,237)		16,531		0001
Purchased Call/S&P 500 INDEX/SPXE00M\$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/04/2022	10/04/2023		9,085,000	3790.93	104,478			53,534		138,652			(25,762)		32,514		0001
Purchased Call/S&P 500 INDEX/SPXA052S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/06/2024		1,566,000	4038.81	245,079			135,181		172,771			(30,174)		8,217		0001
Purchased Call/S&P 500 INDEX/SPXD00L\$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/19/2022	04/19/2023		1,131,000	4462.21	25,108			1,245					(6,191)		1,290		0001
Purchased Call/S&P 500 INDEX/SPXE13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/22/2023		2,564,000	4415.46	267,425			52,530		39,396			(32,880)		8,052		0001
Purchased Call/S&P 500 INDEX/SPXC174\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/29/2024		1,988,365	3949	340,687			284,530		307,426			(42,003)		12,842		0001
Purchased Call/S&P 500 INDEX/SPXA05N\$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/27/2023	03/21/2025		1,640,774	4989		48,982		48,779		63,115			(270)		11,530		0001
Purchased Call/S&P 500 INDEX/SPXA052S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024		2,152,000	3953.87	330,117			185,265		275,411			(40,644)		11,390		0001
Purchased Call/S&P 500 INDEX/SPXA05MSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024		8,036,000	3970.99		192,864		190,745		210,209			(3,669)		39,959		0001
Purchased Call/S&P 500 INDEX/SPXE000ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/22/2022	06/22/2023		2,730,000	3759.89	68,523			15,479		102,327			(16,896)		6,509		0001
Purchased Call/S&P 500 INDEX/SPXC178\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/17/2024		3,334,000	3990.97		90,351		72,430		98,173			(18,070)		14,910		0001
Purchased Call/S&P 500 INDEX/SPXH132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023		2,945,000	4280.15	35,046			13,033		21,530			(8,594)		8,988		0001
Purchased Call/S&P 500 INDEX/SPXE130\$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/09/2021	04/11/2023		1,782,000	4103.2	185,684			2,551		21,256			(22,830)		1,547		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC178\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/16/2024		1,587,639	3999		55,143		44,298		61,749			(10,938)		7,088		0001
Purchased Call/S&P 500 INDEX/SPXC179\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2023	01/30/2024		1,570,948	4018		112,115		95,204		103,579			(17,654)		7,180		0001
Purchased Call/S&P 500 INDEX/SPX8212\$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2022	08/16/2023		3,247,000	4305.2	97,085			36,641		55,124			(23,939)		9,983		0001
Purchased Call/S&P 500 INDEX/SPXC170\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2022	10/23/2023		2,664,453	3753	156,981			90,651		199,627			(39,575)		10,008		0001
Purchased Call/S&P 500 INDEX/SPX821I\$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024		2,956,000	4119.21		49,070		41,364		47,877			(7,797)		13,555		0001
Purchased Call/S&P 500 INDEX/SPXE00ZS\$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023		3,226,000	3829.25	59,358			44,151		75,292			(14,636)		13,899		0001
Purchased Call/S&P 500 INDEX/SPXE000\$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	10/12/2023		2,742,000	3577.03	51,001			27,257		76,536			(12,576)		10,021		0001
Purchased Call/S&P 500 INDEX/SPXF001\$B	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/03/2023	01/03/2024		5,192,000	100		49,324		37,638		63,518			(11,757)		22,656		0001
Purchased Call/S&P 500 INDEX/SPX821B\$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		614,000	11994.3	13,201			8,947		18,672			(3,264)		2,515		0001
Purchased Call/S&P 500 INDEX/SPX821B\$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023		2,350,000	3941.26	36,660			25,147		42,906			(9,039)		9,724		0001
Purchased Call/S&P 500 INDEX/SPXE133\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023		1,825,000	4727.35	76,650			2,527		17			(9,424)		2,388		0001
Purchased Call/S&P 500 INDEX/SPX821C\$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2024		1,987,000	4882.17	103,324			87,875		81,763			(12,686)		12,959		0001
Purchased Call/S&P 500 INDEX/SPXE133\$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2021	08/16/2023		1,780,822	4861	97,045			18,313		1,419			(11,997)		5,475		0001
Purchased Call/Citi Grandmaster Index/CGM0409\$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/22/2022	08/09/2024		1,624,865	329.17	36,358			25,199		17,668			(4,559)		9,480		0001
Purchased Call/Citi Grandmaster Index/CGM040A\$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2022	09/19/2024		8,249,043	324.46	177,934			133,186		165,798			(22,259)		50,075		0001
Purchased Call/Nasdaq FC Index/NFC161B\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2023	12/31/2024		1,478,455	218.97	38,431	28,850		59,318		124,160			(8,132)		9,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	09/06/2024		70,432	564.72	7,973			5,762		8,181			(984)		422		0001
Purchased Call/Citi Grandmaster Index/CGM0402\$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2021	11/07/2023		1,069,706	331.3	27,251			8,269		4,285			(3,369)		4,162		0001
Purchased Call/Citi Grandmaster Index/CGM0403\$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2021	12/13/2023		5,411,940	328.82	136,431			48,152		36,235			(16,881)		22,706		0001
Purchased Call/Citi Grandmaster Index/CGM040A\$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2022	10/04/2024		2,391,840	323.58	51,559			39,698		51,535			(6,442)		14,720		0001
Purchased Call/Nasdaq FC Index/NFC161E\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2023	02/28/2024		2,791,097	227.69		102,937		94,728		156,111			(8,530)		13,350		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130\$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/18/2021	06/17/2022		1,816,000	4437.19	55,388			5,814		3,919			(13,695)		8,052		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130\$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/13/2023		1,961,321	4554	57,242			8,155		1,843			(7,086)		5,235		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	09/20/2024		21,618,577	265.14	616,588			459,323		601,081			(76,582)		131,355		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2022	08/16/2024		469,906	265.43	17,239			12,002		12,906			(2,137)		2,761		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017O$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2021	06/29/2023		144,967	239.86	5,559			683		381			(687)		360		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2022	08/14/2024		625,929	265.52	23,222			15,959		17,067			(2,851)		3,670		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017O$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/26/2021	07/21/2028		76,692	242.13	5,866			4,458		2,654			(207)		884		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013O$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2021	06/28/2023		1,841,123	4502	62,225			7,595		2,307			(7,714)		4,546		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	01/05/2024		1,477,000	4632.63	62,329			23,887		10,791			(7,684)		6,468		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/04/2024		2,434,022	4583	109,997			42,295		19,949			(13,617)		10,640		0001
Purchased Call/Citi Grandmaster Index/CGM0409$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2022	09/04/2024		1,853,553	325.51	41,178			30,094		34,246			(5,168)		11,094		0001
Purchased Call/Citi Grandmaster Index/CGM040A$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/23/2022	09/20/2024		3,766,540	323.26	85,731			64,392		82,020			(10,724)		22,886		0001
Purchased Call/Citi Grandmaster Index/CGM0407$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2022	05/20/2024		5,540,937	330.76	139,634			79,992		45,434			(17,300)		29,577		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/05/2024		1,361,979	258.48	51,539			33,021		54,536			(6,423)		7,662		0001
Purchased Call/Citi Grandmaster Index/CGM0409$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2022	08/23/2024		1,428,285	327.96	30,616			21,836		17,547			(3,839)		8,450		0001
Purchased Call/Nasdaq FC Index/NFC161E$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2025		828,032	231.07		37,510		35,549		45,845			(2,152)		5,692		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017O$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/21/2023		104,776	241.73	4,282			657		247			(529)		290		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013N$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2021	04/03/2023		1,340,000	4234.32	49,044			135		198			(6,030)		607		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2021	10/24/2023		1,186,346	244.83	44,579			12,649		4,022			(5,511)		4,467		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2021	11/09/2023		3,300,601	244.93	118,845			36,444		12,398			(14,676)		12,899		0001
Purchased Call/Citi Grandmaster Index/CGM040AS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2022	09/27/2024		4,237,132	321.11	107,731			82,071		106,344			(13,506)		25,911		0001
Purchased Call/Citi Grandmaster Index/CGM040ASE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2022	09/24/2024		169,866	322.27	4,454			3,357		3,346			(556)		1,036		0001
Purchased Call/Citi Grandmaster Index/CGM040ASI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2022	10/07/2024		5,175,361	322.79	117,242			90,642		117,584			(14,657)		31,938		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/14/2023		1,709,000	4415.71	51,099			918		24			(6,317)		1,674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	02/16/2024		1,100,157	215.94	38,726			34,626		15,895			(4,468)		5,167		0001
Purchased Call/Nasdaq FC Index/NFC161FSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/13/2023	03/08/2024		8,267,183	226.82	302,919			287,560		484,977			(17,308)		40,071		0001
Purchased Call/Citi Grandmaster Index/CGM0407SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2022	06/14/2024		5,628,583	326.01	139,209			85,177		92,298			(17,360)		30,934		0001
Purchased Call/Citi Grandmaster Index/CGM0408S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2022	06/26/2024		1,419,821	326.81	33,145			20,788		17,912			(4,125)		7,909		0001
Purchased Call/Citi Grandmaster Index/CGM0409SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2022	08/02/2024		9,033,923	328.59	221,786			150,686		102,363			(27,623)		52,336		0001
Purchased Call/Citi Grandmaster Index/CGM0409SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2022	08/16/2024		2,605,379	328.5	56,366			39,616		30,286			(7,064)		15,308		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/08/2024		1,454,000	4595.75	65,430			25,380		12,379			(8,056)		6,401		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024		2,239,000	4429.61	110,831			44,791		47,276			(13,683)		10,047		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/29/2024		2,333,000	4363.46	130,881			59,965		72,178			(16,114)		11,175		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2024		1,557,000	4240.15	98,870			47,333		73,176			(12,173)		7,623		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/19/2024		2,655,000	4428.53	133,812			64,884		70,769			(16,452)		13,073		0001
Purchased Call/Nasdaq FC Index/NFC161FSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2023	03/13/2024		9,199,327	225.8	395,953			379,436		566,382			(17,747)		44,913		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2021	12/06/2023		1,973,246	239.8	75,188			25,764		17,363			(9,286)		8,165		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2022	12/22/2028		828,157	241.12	57,535			47,336		31,049			(2,034)		9,916		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/23/2024		2,379,000	4204.05	144,167			76,836		139,267			(17,726)		12,280		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/30/2024		2,525,000	4213.36	142,410			77,269		145,468			(17,509)		13,150		0001
Purchased Call/Nasdaq FC Index/NFC161GS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2024		6,625,949	233.68	240,215			235,455		281,211			(5,890)		32,719		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Q$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/23/2024		2,878,082	4313	174,234			78,935		102,530			(21,540)		13,662		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/08/2028		648,328	247.51	47,263			36,756		18,284			(1,664)		7,565		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2021	11/01/2023		3,547,879	245.05	135,827			40,024		12,307			(16,782)		13,615		0001
Purchased Call/Nasdaq FC Index/NFC161FST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2025		3,462,810	231.26		165,680		163,539		191,368			(2,476)		24,301		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2024		1,911,000	4050.79	117,527			72,064		178,846			(14,470)		10,586		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/26/2024		1,256,996	4347	55,481			36,937		61,684			(6,859)		7,230		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/17/2024		1,470,000	4201.98	83,790			61,576		113,155			(10,302)		8,907		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/26/2023	01/26/2024		1,655,000	3983.64	112,375			93,386		129,700			(19,704)		7,515		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/05/2024		2,323,978	240.59	84,911			32,711		20,671			(10,494)		10,177		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/28/2024		2,601,000	4277.39	183,371			91,181		108,262			(22,607)		12,969		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2024		2,139,000	4224.99	113,153			65,036		120,290			(13,931)		11,473		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2022	09/09/2024		1,433,074	4419	51,173			37,249		64,901			(6,344)		8,618		0001
Purchased Call/Nasdaq FC Index/NFC161FSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/20/2023	03/17/2025		3,536,454	231.26	164,573			162,272		191,602			(2,685)		24,783		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/02/2023		417,035	241.52	15,247			3,875		2,072			(1,890)		1,485		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2024		1,532,000	4353.58	77,519			37,111		51,471			(9,544)		7,501		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	05/03/2024		2,579,000	4289.73	134,882			73,740		115,352			(16,629)		13,482		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	06/28/2024		1,927,773	4148	91,405			57,397		151,156			(11,300)		10,762		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2022	08/20/2024		1,803,000	4354.22	93,035			64,792		92,274			(11,439)		10,635		0001
Purchased Call/Nasdaq FC Index/NFC161FSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2024		2,367,737	231.26		88,080		85,411		113,573			(3,360)		11,642		0001
Purchased Call/Nasdaq FC Index/NFC161GS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025		7,947,047	231.04		388,028		385,066		443,646			(4,149)		55,847		0001
Purchased Call/Citi Grandmaster Index/CGM0408SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2022	07/29/2024		1,967,156	329.09	45,729			30,888		21,263			(5,704)		11,350		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023		1,741,000	3927.85	91,054			8,600		89,603			(22,513)		2,696		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023		1,827,000	3953.5	92,812			10,570		84,817			(22,948)		3,099		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/14/2023		2,793,000	3791.7	160,318			32,682		260,985			(39,531)		6,330		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023		1,403,000	3835.1	78,568			20,562		118,684			(19,373)		3,598		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/25/2022	03/26/2024		4,888,406	257.61	177,449			87,750		710			(21,818)		24,308		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024		2,178,103	240.82	73,823			29,190		19,356			(9,130)		9,657		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/02/2024		2,299,939	236.45	82,727			35,161		35,017			(10,279)		10,564		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2025		2,036,605	4740		66,889		66,889		64,391					14,381		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/03/2022	05/31/2024		1,590,595	4321	66,871			39,347		73,239			(8,267)		8,602		0001
Purchased Call/Shiller Barclays Global Index/SBG017SS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024		1,024,497	264.53	33,334			23,812		29,895			(4,160)		6,079		0001
Purchased Call/Citi Grandmaster Index/CGM0409SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	08/30/2024		4,019,823	326.46	88,830			64,291		69,169			(11,153)		23,944		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/11/2022	02/09/2024		2,457,566	236.34	81,380			35,340		38,370			(10,099)		11,415		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2025		1,574,000	4662.29		45,331		42,036		52,810			(3,463)		10,718		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/11/2022	08/09/2024		1,645,600	4308	91,513			62,608		89,934			(11,298)		9,601		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/27/2024		461,554	235.87	17,670			8,774		8,258			(2,182)		2,298		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2022	03/28/2024		1,714,386	237.01	59,892			29,826		27,632			(7,394)		8,548		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/26/2024		1,605,000	4343.67	86,028			71,493		100,725			(10,577)		10,340		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2022	12/06/2024		1,532,000	4421.11	64,497			54,486		82,816			(7,952)		9,951		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2022	02/23/2024		2,057,000	4352.28	101,822			45,876		65,320			(12,553)		9,765		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501$W	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/22/2021	09/22/2023		1,518,000	4655.59	42,200			10,086		2,382			(5,203)		5,256		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$X	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/28/2022	09/27/2024		1,821,197	4272	79,853			59,780		125,010			(9,845)		11,137		0001
Purchased Call/Shiller Barclays Global Index/SBG017S$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2022	09/02/2024		1,669,463	261.71	58,842			42,538		58,115			(7,334)		9,973		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2022	04/10/2024		1,499,774	235.97	50,846			26,227		27,266			(6,277)		7,611		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2022	04/22/2024		3,297,812	234.29	111,623			59,721		70,801			(13,850)		17,001		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/08/2029		884,331	231.68	55,900			49,465		48,324			(1,968)		11,005		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/19/2024		3,248,041	235.89	118,452			62,541		60,310			(14,613)		16,679		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2022	05/15/2024		87,001	231.1	3,170			1,788		2,488			(391)		462		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2022	05/17/2024		2,788,191	230.07	102,305			58,559		86,409			(12,734)		14,829		0001
Purchased Call/Citi Grandmaster Index/CGM040A$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/04/2024		4,998,298	323.38	111,483			85,676		109,103			(13,912)		30,762		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/23/2023		3,197,380	247.58	118,004			23,375		3,358			(14,569)		10,076		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2021	08/25/2023		439,146	247.25	16,198			3,283		497			(2,016)		1,393		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/22/2024		1,856,000	4409.91	91,315			37,179		42,692			(11,243)		8,371		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/21/2024		1,556,764	.4185	119,025			53,743		80,558			(14,755)		7,367		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/08/2024		2,505,608	.4405	114,964			54,306		68,800			(14,213)		12,145		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/01/2023		1,722,203	248.88	62,164			13,163		1,522			(7,698)		5,593		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2021	09/08/2023		3,129,698	247.24	82,294			19,202		4,304			(10,741)		10,393		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2022	03/22/2024		1,380,305	235.49	50,638			25,283		25,380			(6,374)		6,825		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2022	05/09/2024		3,217,853	231.08	112,783			62,643		91,627			(13,911)		16,948		0001
Purchased Call/Shiller Barclays Global Index/SBG017$SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	09/20/2024		2,099,688	260.34	66,442			49,668		79,927			(8,281)		12,758		0001
Purchased Call/Citi Grandmaster Index/CGM040A$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/24/2022	10/11/2024		4,204,340	322.08	97,458			75,634		100,181			(12,135)		26,038		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023		1,700,000	3967.2	89,080			16,196		80,096			(21,965)		3,642		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2022	04/01/2024		1,057,372	257.67	37,500			18,904		165			(4,631)		5,301		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/20/2023		2,720,623	242.33	101,055			23,916		10,778			(12,479)		9,365		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2021	12/07/2023		1,240,547	240.33	45,922			15,799		10,220			(5,671)		5,144		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/05/2024		602,876	231.91	19,354			11,529		16,559			(2,401)		3,279		0001
Purchased Call/Shiller Barclays Global Index/SBG017S8R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/03/2022	09/13/2024		1,692,704	262.39	54,764			40,211		57,092			(6,787)		10,218		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/24/2024		1,874,301	230.18	72,317			41,821		57,976			(8,929)		10,053		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	05/31/2024		2,976,238	232.46	106,907			62,870		77,973			(13,217)		16,096		0001
Purchased Call/Citi Grandmaster Index/CGM0409SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2022	09/05/2024		532,025	325.51	12,189			8,878		8,074			(1,521)		3,187		0001
Purchased Call/Citi Grandmaster Index/CGM040ASJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/16/2022	10/10/2024		3,443,911	322.2	81,343			63,547		81,390			(10,213)		21,310		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/02/2024		1,650,471	238.18	54,214			22,995		20,997			(6,709)		7,581		0001
Purchased Call/AI Powered US Equity Index/AIP000TSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	11/06/2023		393,793	2611.36	13,486			4,085		123			(1,670)		1,529		0001
Purchased Call/AI Powered US Equity Index/AIP000TST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2021	11/07/2023		1,334,797	2611.36	47,651			14,462		428			(5,891)		5,193		0001
Purchased Call/AI Powered US Equity Index/AIP000YS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2022	02/06/2024		1,662,769	2446.68	62,284			26,687		13,344			(7,701)		7,687		0001
Purchased Call/AI Powered US Equity Index/AIP000MSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2021	06/21/2023		1,404,594	2547.39	51,869			5,781		36			(6,406)		3,329		0001
Purchased Call/AI Powered US Equity Index/AIP000YSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2022	02/09/2024		1,458,642	2444.95	51,255			22,274		12,132			(6,365)		6,775		0001
Purchased Call/AI Powered US Equity Index/AIP0000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2021	07/26/2023		1,109,743	2550.84	38,897			6,213		139			(4,807)		3,142		0001
Purchased Call/AI Powered US Equity Index/AIP0000SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2021	08/01/2023		783,801	2552.93	28,832			4,850		113			(3,568)		2,275		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501S8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/09/2021	04/06/2023		1,440,184	.4305	51,641			357					(6,393)		923		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2022	10/18/2024		1,370,928	257.93	50,894			39,701		60,326			(6,295)		8,543		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/14/2023		3,116,619	240.31	122,230			43,350		26,887			(15,108)		13,101		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/21/2023		2,042,096	240.43	78,480			28,499		17,582			(9,689)		8,700		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2024		1,789,000	4260.48	121,115			59,145		77,328			(14,912)		8,846		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	04/18/2024		1,559,000	4259.88	89,643			47,096		73,208			(11,037)		7,995		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/04/2024		1,733,206	258.77	59,434			45,615		72,404			(7,399)		10,667		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2022	01/22/2029		379,122	235.04	26,825			22,306		17,969			(945)		4,573		0001
Purchased Call/Shiller Barclays Global Index/SBG017TS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/25/2024		376,022	256.99	13,650			10,167		17,163			(1,676)		2,295		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023		1,524,000	3968.64	87,173			29,538		87,036			(21,495)		4,441		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024		1,725,000	4031.26		116,783		113,895		140,133			(3,191)		8,518		0001
Purchased Call/AI Powered US Equity Index/AIP000QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2021	08/25/2023		1,219,506	2572.66	44,109			8,900		217			(5,458)		3,870		0001
Purchased Call/AI Powered US Equity Index/AIP000PSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2021	08/11/2023		768,096	2558.36	27,488			5,019		135			(3,409)		2,318		0001
Purchased Call/AI Powered US Equity Index/AIP000LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2021	05/31/2023		995,250	2539.54	35,449			2,932		7			(4,381)		2,034		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	03/01/2024		1,589,962	2436.48	53,819			24,872		15,541			(6,653)		7,627		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2022	03/08/2024		2,021,589	2421.63	70,766			33,545		23,427			(8,792)		9,799		0001
Purchased Call/AI Powered US Equity Index/AIP000USU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/27/2023		99,743	2546.41	3,247			1,075		130			(402)		405		0001
Purchased Call/AI Powered US Equity Index/AIP000USX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2021	12/01/2023		1,448,941	2498.56	55,399			18,693		4,155			(6,863)		5,935		0001
Purchased Call/AI Powered US Equity Index/AIP000MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2021	06/13/2023		591,227	2554.45	20,247			2,036		7			(2,503)		1,331		0001
Purchased Call/AI Powered US Equity Index/AIP000RSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2021	09/29/2023		922,471	2545.43	30,517			7,622		608			(3,773)		3,257		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2022	09/28/2023		1,630,168	.3818	89,918			44,959		165,376			(22,232)		5,740		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	11/29/2023		1,962,509	.3917	146,548			97,968		175,738			(36,234)		8,006		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2022	06/27/2023		1,615,137	.3846	85,810			20,680		129,648			(21,275)		3,965		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	10/18/2023		1,527,037	.3818	103,244			57,041		160,817			(25,527)		5,666		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/14/2024		2,021,007	227.84	71,353			43,524		75,310			(8,848)		11,107		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2024		1,618,840	262.38	59,855			49,998		57,812			(7,378)		10,455		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2029		224,033	3150.24	13,039			10,921		5,563			(459)		2,713		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/22/2028		1,009,364	3250.17	61,773			49,854		17,851			(2,174)		11,998		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2028		150,086	3218.1	9,380			6,846		2,645			(330)		1,696		0001
Purchased Call/AI Powered US Equity Index/AIP000N$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/07/2023		959,682	2553.69	32,763			4,387		50			(4,051)		2,486		0001
Purchased Call/AI Powered US Equity Index/AIP000P$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2021	08/04/2023		664,321	2556.95	23,657			4,096		98			(2,941)		1,952		0001
Purchased Call/AI Powered US Equity Index/AIP0000$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2021	09/14/2023		1,425,303	2557.53	54,103			12,395		552			(6,688)		4,820		0001
Purchased Call/AI Powered US Equity Index/AIP000S$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2021	10/19/2023		1,277,807	2569.22	48,779			13,556		707			(6,041)		4,753		0001
Purchased Call/AI Powered US Equity Index/AIP1000$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	03/28/2024		2,061,180	2448.66	70,441			35,285		19,502			(8,732)		10,278		0001
Purchased Call/AI Powered US Equity Index/AIP000T$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2021	10/30/2023		179,486	2592.16	6,444			1,879		74			(793)		686		0001
Purchased Call/S&P 500 INDEX/SPXA05M$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/22/2023	03/21/2024		2,161,550	.4003	91,746			89,724		100,553			(2,262)		10,674		0001
Purchased Call/S&P 500 INDEX/SPXF001$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/05/2023	01/05/2024		2,174,000	3808.1	37,393			28,899		47,267			(8,708)		9,521		0001
Purchased Call/S&P 500 INDEX/SPXE138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2021	05/11/2023		1,526,785	.4164	137,338			7,556		26,326			(16,955)		2,559		0001
Purchased Call/S&P 500 INDEX/SPXA05E$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/13/2022	12/11/2023		3,981,896	.3935	254,376			178,979		278,490			(63,069)		16,641		0001
Purchased Call/S&P 500 INDEX/SPX821J$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/10/2023	02/08/2024		1,968,337	.4118	103,822			90,519		104,073			(14,014)		9,128		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/30/2022	01/02/2024		2,740,000	3839.5	50,964			38,749		61,862			(12,464)		11,935		0001
Purchased Call/S&P 500 INDEX/SPXI13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/27/2023	03/27/2024		3,572,000	3977.53		44,293		43,928		46,200			(484)		17,786		0001
Purchased Call/S&P 500 INDEX/SPXF001S3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	12/30/2022	12/29/2023		1,700,000	100	37,400			28,336		56,448			(9,247)		7,351		0001
Purchased Call/S&P 500 INDEX/SPXF001ST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	01/06/2023	01/05/2024		2,565,000	100		42,836		33,198		43,506			(9,885)		11,233		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2024		2,129,000	4013.21		138,598		134,398		175,366			(5,287)		10,469		0001
Purchased Call/Shiller Barclays Global Index/SBG017U86	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/06/2024		665,632	261.24	24,152			19,400		24,894			(2,968)		4,217		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/12/2024		3,327,286	261.03	125,942			107,550		128,742			(15,540)		21,717		0001
Purchased Call/Nasdaq FC Index/NFC161GS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2025		4,475,242	233.68		197,683		195,896		223,616			(2,304)		31,449		0001
Purchased Call/Shiller Barclays Global Index/SBG017U5T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/28/2024		2,384,691	262.14	90,312			75,367		86,240			(11,144)		15,389		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/11/2024		455,586	260.6	16,538			14,065		18,024			(2,031)		2,971		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/10/2025		1,444,073	263.91		52,846		47,233		48,951			(5,683)		9,643		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/12/2022	07/01/2024		2,001,019	229.04	72,201			45,767		69,456			(8,983)		11,207		0001
Purchased Call/Shiller Barclays Global Index/SBG017U5Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/04/2024		627,673	262.33	22,785			19,159		22,563			(2,798)		4,070		0001
Purchased Call/Shiller Barclays Global Index/SBG017VSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/06/2025		888,972	261.48	33,173			29,497		34,134			(3,753)		5,918		0001
Purchased Call/Shiller Barclays Global Index/SBG017WSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2023	02/06/2025		1,152,495	266.88		43,836		40,826		33,986			(3,073)		7,854		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/05/2022	04/04/2023		1,871,965	.4142	82,675			685		1,651			(20,442)		980		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/15/2022	07/14/2023		1,593,000	3846.11	91,598			26,462		132,499			(22,648)		4,272		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/26/2022	07/26/2023		2,396,000	3919.65	136,572			43,643		160,348			(33,675)		6,783		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/22/2024		2,305,111	258.08	83,369			40,944		278			(10,294)		11,399		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501SU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/21/2021	09/21/2023		1,985,000	4561.03	63,123			15,000		6,289			(7,782)		6,853		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2022	03/18/2024		2,735,993	235.11	98,473			47,759		51,668			(12,178)		13,453		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2022	04/05/2024		4,055,934	235.95	143,480			73,389		73,228			(17,763)		20,446		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	09/30/2024		1,346,250	254.61	54,268			41,219		69,477			(6,747)		8,255		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/05/2024		2,280,371	3898	167,345			130,054		221,413			(37,548)		9,986		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/19/2024		4,905,164	259.95	180,313			155,632		201,524			(22,240)		32,196		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/14/2025		4,202,205	269.17	152,959			144,577		110,061			(8,972)		28,805		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	12/20/2024		2,321,133	260.87	77,647	5,052		71,866		91,022			(10,179)		15,247		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2022	12/23/2024		887,409	260.96	32,213			28,042		34,500			(3,966)		5,843		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0176$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024		29,716	1075.45	2,137			2,161		2,161	24				147		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2023	02/10/2025		1,628,401	268.05	60,571			56,822		45,198			(3,882)		11,130		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/21/2025		2,950,885	268.04	107,170			102,156		82,680			(5,333)		20,330		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2029		841,055	228.26	53,155			47,309		51,770			(1,871)		10,499		0001
Purchased Call/Nasdaq FC Index/NFC1612$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2022	06/27/2023		5,954,781	233.2	208,424			50,881		176,080			(52,250)		14,619		0001
Purchased Call/Shiller Barclays Global Index/SBG017U$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/30/2024		525,907	259.21	19,038			15,094		21,810			(2,338)		3,312		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0172$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/21/2023		20,015	1104.09	1,773			1,242		1,242	305				55		0001
Purchased Call/Shiller Barclays Global Index/SBG017W$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/31/2023	01/27/2025		1,127,381	268.15		39,799		36,599		30,775			(3,245)		7,626		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2022	07/17/2024		116,386	229.56	4,553			2,979		3,944			(564)		663		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/19/2024		2,058,971	231.37	72,040			47,407		61,493			(8,951)		11,756		0001
Purchased Call/Shiller Barclays Global Index/SBG017XS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/26/2025		864,537	268.05		31,096		29,748		24,319			(1,451)		5,978		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2023	03/21/2025		3,293,723	260.27		118,767		117,766		139,968			(1,341)		23,146		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2023	03/28/2025		2,737,754	261.11		105,409		105,296		112,085			(258)		19,332		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/20/2024		1,700,336	259.63	57,860			43,257		67,258			(7,213)		10,331		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/20/2024		3,593,898	259.23	123,371			92,129		145,293			(15,340)		21,837		0001
Purchased Call/Shiller Barclays Global Index/SBG017TS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2022	09/26/2024		1,709,081	255.28	70,130			53,215		85,160			(8,755)		10,442		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/25/2024		1,420,681	259.4	51,992			41,191		58,164			(6,446)		8,908		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/25/2023	01/23/2024		1,697,754	3976		114,880		94,514		139,881			(20,571)		7,670		0001
Purchased Call/Shiller Barclays Global Index/SBG017WS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/16/2025		1,057,059	264.66		40,460		36,509		34,589			(3,996)		7,091		0001
Purchased Call/Shiller Barclays Global Index/SBG017WS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/23/2023	01/20/2025		1,069,667	265.99		40,648		37,046		32,654			(3,709)		7,197		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/11/2022	07/05/2024		1,713,786	229.25	60,599			38,709		63,388			(7,526)		9,641		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2023	03/13/2025		4,962,942	263.42		149,002		145,903		179,739			(3,294)		34,682		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017AS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	08/01/2024		5,440,978	233.04	195,161			132,557		145,690			(24,373)		31,489		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0171ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2023		29,507	1124.64	2,154			1,039		1,039	189				64		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	06/25/2024		194,622	229.84	6,469			4,098		6,351			(815)		1,083		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025		2,905,730	268.32		108,444		104,210		80,680			(4,380)		20,120		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2028		177,687	1188.87	51,156			39,658		39,658	3,703				1,999		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	09/06/2024		2,068,452	230.53	66,748			48,838		68,283			(8,355)		12,404		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0172$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/06/2024		52,042	1124.92	8,154			6,838		6,838	1,028				312		0001
Purchased Call/S&P 500 INDEX/SPX7219$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2021	12/14/2023		1,663,000	5534.49	57,374			20,254		494			(7,073)		6,991		0001
Purchased Call/S&P 500 INDEX/SPX721A$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2021	12/27/2023		3,479,000	4761.01	415,045			153,931		32,132			(51,170)		14,989		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025		1,979,399	259.74		69,730		68,673		85,959			(1,332)		13,842		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028		309,781	1220.04	86,584			57,897		57,897	7,418				3,472		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	07/31/2024		521,922	233.21	18,547			12,511		13,786			(2,303)		3,017		0001
Purchased Call/S&P 500 INDEX/SPX715Z$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2022	11/26/2024		2,190,000	3979.01	365,949			304,120		322,591			(44,994)		14,109		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/286SBM0173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028		75,056	997.33	24,333			28,616		28,616	2,690				882		0001
Purchased Call/S&P 500 INDEX/SPX7219$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2021	12/20/2023		1,550,000	5174.2	89,280			32,254		2,655			(11,007)		6,591		0001
Purchased Call/S&P 500 INDEX/SPX721A$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2021	12/27/2023		1,304,000	5494.54	60,636			22,489		552			(7,476)		5,618		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0172$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2023		20,008	1068.03	1,801			1,666		1,666	483				52		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	08/21/2024		443,507	234.51	12,787			9,085		10,874			(1,603)		2,619		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0172$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/07/2023		13,672	1068.03	1,367			1,161		1,161	309				35		0001
Purchased Call/Nasdaq FC Index/NFC1612$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2022	07/07/2023		7,762,286	233.62	278,508			75,652		227,279			(69,498)		20,111		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2028		48,858	997.33	15,840			18,627		18,627	1,751				574		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2024		36,972	1045.86	5,586			6,407		6,407	1,303				235		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2024		141,244	1097.09	25,028			22,787		22,787	3,312				907		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2029		571,655	1159.68		167,685		150,683		150,683	(17,003)				6,923		0001
Purchased Call/S&P 500 INDEX/SPX721C$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2022	01/19/2024		1,474,000	4451.35	181,744			73,450		50,304			(22,438)		6,614		0001
Purchased Call/S&P 500 INDEX/SPX721C$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2024		1,726,000	4349.71	231,284			94,674		80,202			(28,514)		7,811		0001
Purchased Call/S&P 500 INDEX/SPX721DSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/25/2024		2,201,578	4379	256,600			105,972		96,049			(31,723)		9,980		0001
Purchased Call/Citi Grandmaster Index/CGM0404$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2022	01/19/2024		868,747	324.68	20,100			8,150		10,439			(2,497)		3,898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2021	09/08/2023		948,415	266.38	38,752			8,645		72,345			(4,841)		3,149		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023		69,184	1032.94	6,344			7,925		7,925	1,951				295		0001
Purchased Call/S&P 500 INDEX/SPX715Z$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2022	12/19/2024		1,726,272	3785	285,542			246,319		328,360			(35,204)		11,331		0001
Purchased Call/S&P 500 INDEX/SPX7215$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/29/2021	10/31/2023		1,966,000	4525.71	233,954			68,451		32,860			(28,765)		7,527		0001
Purchased Call/S&P 500 INDEX/SPX721A$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/21/2023		1,572,302	4589	228,016			83,606		28,698			(28,423)		6,699		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008S8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	09/17/2021	09/15/2023		1,550,907	4674	40,554			9,354		934			(5,014)		5,261		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	10/01/2024		342,730	225.82	13,614			10,295		15,557			(1,683)		2,104		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2022	10/11/2024		2,697,670	225.76	98,032			76,098		123,438			(12,204)		16,707		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2021	10/06/2023		362,036	265.61	15,007			3,898		28,716			(1,853)		1,303		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2021	10/06/2023		752,273	265.32	30,302			7,891		60,493			(3,762)		2,707		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/30/2021	11/28/2023		189,626	264.35	6,420			2,131		15,997			(794)		772		0001
Purchased Call/S&P 500 INDEX/SPXH13D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/03/2024		1,485,000	3678.43	62,370			47,141		79,889			(7,679)		9,131		0001
Purchased Call/S&P 500 INDEX/SPXE00W$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2022	12/05/2023		1,707,505	3999	55,779			38,319		66,045			(13,830)		7,052		0001
Purchased Call/S&P 500 INDEX/SPXE00V$8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	11/30/2022	11/30/2023		8,387,000	100	79,677			53,337		18,241			(19,646)		34,287		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/06/2021	09/15/2023		1,645,140	265.5	75,854			21,776		130,995			(11,680)		5,581		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2021	09/22/2023		1,070,019	266.22	44,320			10,667		82,351			(5,502)		3,705		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2029		184,429	1096.87	57,331			56,388		56,388	(943)				2,224		0001
Purchased Call/S&P 500 INDEX/SPX721E$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2024		1,836,000	5482.78	58,568			24,538		1,379			(7,221)		8,405		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	11/24/2021	11/24/2023		1,634,000	4711.59	64,870			21,206		2,897			(7,998)		6,597		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	04/19/2022	04/19/2024		1,669,000	4239.21	101,475			53,452		86,796			(12,494)		8,571		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$V	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	05/20/2022	05/17/2024		1,815,390	4203	101,650			57,845		110,270			(12,567)		9,655		0001
Purchased Call/S&P 500 INDEX/SPX721A$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/28/2023		1,718,729	5698	56,576			21,090		278			(6,985)		7,418		0001
Purchased Call/S&P 500 INDEX/SPX721A$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2021	12/14/2023		1,467,554	5921	31,543			11,434		60			(3,982)		6,169		0001

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Purchased Call/S&P 500 INDEX/SPX721B\$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/11/2022	01/11/2024		1,722,000	5712.24	48,733			19,078		333			(6,008)		7,621		0001
Purchased Call/S&P 500 INDEX/SPX721D\$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/27/2022	01/25/2024		1,422,043	4916	82,585			34,106		9,666			(10,210)		6,446		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0175\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/07/2025		81,164	1159.68		11,939		9,725		9,725	(2,214)				554		0001
Purchased Call/Nasdaq FC Index/NFC1613\$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2022	07/19/2023		7,982,370	234.23	301,020			91,126		227,721			(74,811)		21,910		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K\$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2021	11/24/2023		299,674	264.35	11,158			3,659		25,305			(1,384)		1,210		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L\$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/03/2022	01/03/2024		2,767,684	269.35	112,867	7,720		48,901		186,549			(15,755)		12,077		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008\$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/08/2021	12/08/2023		1,827,000	4678.52	73,080			25,197		4,975			(9,010)		7,590		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I\$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2021	09/29/2023		1,126,872	264.11	47,090			11,802		95,745			(5,848)		3,979		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J\$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2021	10/20/2023		320,981	267.38	12,941			3,606		23,430			(1,598)		1,197		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J\$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/29/2021	10/30/2023		411,250	267.11	17,067			4,977		30,473			(2,101)		1,571		0001
Purchased Call/Nasdaq FC Index/NFC1613\$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/20/2022	07/19/2024		4,589,719	235.98	215,218			141,399		194,490			(26,695)		26,207		0001
Purchased Call/Shiller Barclays Global Index/SBG017XS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	02/20/2025		2,758,989	269.64		96,986		92,290		70,806			(4,857)		18,994		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/12/2024		2,361,793	228.94	92,165			59,832		83,251			(11,468)		13,386		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L\$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/23/2021	12/26/2023		1,024,382	268.39	42,409			15,649		72,173			(5,207)		4,405		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M\$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/07/2022	01/31/2024		3,190,536	277.69	136,459			57,298		140,220			(16,858)		14,607		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M\$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/18/2022	02/20/2024		944,977	281.91	37,967			17,022		32,862			(4,688)		4,465		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/07/2022	01/08/2024		399,746	274.55	16,110			6,249		20,655			(1,983)		1,760		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2022	02/16/2024		904,626	280.96	36,728			16,312		33,204			(4,554)		4,248		0001
Purchased Call/Citi Grandmaster Index/CGM0404$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	02/09/2024		3,347,696	323.58	88,248			38,363		57,025			(10,960)		15,550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	07/25/2024		2,061,970	231.08	79,514			52,958		63,266			(9,875)		11,848		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/25/2022	02/23/2024		1,565,482	282.52	61,170			27,763		52,584			(7,593)		7,431		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028		8,738	1220.04	1,928			1,450		1,450	189				98		0001
Purchased Call/Nasdaq FC Index/NFC1612$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2023		9,313,617	230.05	361,907			88,449		366,090			(89,827)		22,995		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/20/2022	05/22/2028		1,942,000	100	518,902			545,879		545,879	15,994				22,031		0001
Purchased Call/S&P 500 INDEX/SPXE00W$B	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/08/2022	12/08/2023		4,656,000	100	45,163			31,402		27,342			(11,136)		19,344		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/24/2022	01/19/2024		369,678	276.59	14,661			5,936		17,154			(1,815)		1,659		0001
Purchased Call/Nasdaq FC Index/NFC1612$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2022	06/29/2023		7,743,482	230.23	312,000			77,708		297,925			(77,925)		19,226		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/24/2021	09/25/2023		163,479	266.22	6,784			1,652		12,586			(835)		571		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2021	09/27/2023		1,297,300	266.33	52,660			12,967		99,516			(6,502)		4,555		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2021	10/04/2023		1,771,849	263.96	76,153			19,566		151,628			(9,442)		6,341		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2029		162,151	233.36	10,572			9,604		8,429			(372)		2,045		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0172SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/21/2023		151,924	1104.09	14,554			9,545		9,545	2,150				421		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/04/2022	03/05/2024		400,000	285.54	15,680			7,302		11,243			(1,928)		1,930		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000QSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/25/2022	04/19/2024		1,338,695	290.18	51,613			27,434		29,491			(6,398)		6,874		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/23/2022	03/22/2024		1,305,415	284.4	51,024			24,981		40,199			(6,294)		6,455		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000QS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/11/2022	06/28/2024		2,991,140	289.27	105,276			66,433		76,408			(13,104)		16,698		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024		1,267,000	4060.43	15,204			12,635		14,311			(2,666)		5,753		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/04/2022	02/02/2024		559,523	279.87	23,770			10,073		21,665			(2,937)		2,570		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/11/2022	03/11/2024		1,259,248	285.13	48,510			23,058		36,592			(5,995)		6,130		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000JSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/05/2021	11/06/2023		461,732	265.18	19,162			5,772		37,464			(2,359)		1,792		0001
Purchased Call/Citi Grandmaster Index/CGM0404SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/11/2022	02/09/2024		5,824,174	324.63	141,502			61,416		73,170			(17,533)		27,053		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000QSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/28/2022	04/26/2024		4,051,380	290.31	153,801			82,809		89,387			(18,992)		20,993		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/08/2026		166,275	3244.5	8,912			5,687		1,251			(439)		1,485		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/09/2022	06/07/2024		2,148,267	295.34	81,336			48,964		36,212			(10,133)		11,713		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000QSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/17/2022	05/15/2024		1,272,505	292.85	48,044			27,026		24,411			(5,901)		6,752		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/31/2024		5,165,579	293.73	195,618			114,641		95,830			(24,145)		27,936		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2022	06/03/2024		2,009,641	293.99	75,603			44,774		36,838			(9,355)		10,906		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000QSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/11/2022	07/05/2024		2,593,565	287.19	96,933			61,843		75,443			(12,029)		14,590		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000QSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2022	04/30/2024		973,147	289.78	37,174			20,170		22,356			(4,571)		5,068		0001
Purchased Call/Citi Grandmaster Index/CGM0405S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/20/2024		1,375,766	325.99	35,982			16,119		15,351			(4,451)		6,501		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000QS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/13/2022	06/28/2024		2,788,300	289.56	102,747			64,310		70,004			(12,700)		15,566		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000VS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2022	12/27/2024		4,934,009	287.6	167,562	16,569		161,784		162,942			(22,677)		32,591		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/11/2022	03/12/2024		1,008,362	285.13	39,326			18,691		29,336			(4,835)		4,916		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000QS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/16/2024		2,417,628	289.51	92,837			48,520		55,423			(11,399)		12,366		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000VS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2023	01/07/2025		549,251	291.74		20,158		17,915		14,841			(2,313)		3,659		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000US5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/18/2022	11/19/2024		1,150,839	291.58	41,660			34,221		29,992			(5,122)		7,371		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000USE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/30/2022	11/29/2024		2,510,650	290.36	81,657	10,845		78,157		70,431			(11,212)		16,215		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000VS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/03/2023	12/30/2024		2,355,497	288.69	28,736	55,393		74,115		73,826			(10,167)		15,595		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000VSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2023	01/21/2025		452,935	295.22		16,668		15,134		10,330			(1,594)		3,050		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2022	08/16/2024		2,027,561	235.64	64,596			45,080		45,347			(8,024)		11,913		0001
Purchased Call/S&P 500 INDEX/SPX7219SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2021	12/19/2023		1,452,000	5482.85	54,740			19,701		599			(6,730)		6,163		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/17/2021	05/17/2023		1,370,000	4379.94	42,333			2,675		202			(5,219)		2,458		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2021	09/21/2023		438,136	263.82	18,749			4,462		37,706			(2,315)		1,513		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2022	11/29/2023		1,529,893	264.08	54,865			18,343		130,598			(6,801)		6,241		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	01/05/2024		3,588,515	273.12	148,734			57,276		199,901			(18,376)		15,715		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/23/2023	01/12/2024		2,062,741	276.42	80,427	4,129		35,181		96,189			(10,734)		9,146		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/07/2022	02/02/2024		819,235	281.3	33,259			14,111		29,071			(4,121)		3,763		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2023	01/28/2025		357,177	298.11	11,855			10,987		7,021			(902)		2,418		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	03/28/2024		1,743,816	4428	87,033			43,577		48,666			(10,774)		8,695		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/14/2022	11/11/2024		2,758,277	294.01	99,928			81,166		62,410			(12,332)		17,549		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/13/2023	02/06/2025		2,481,405	295.71	92,470			86,272		56,013			(6,367)		16,910		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023		1,691,582	4646	52,788			10,135		1,185			(6,526)		5,238		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023		2,137,829	4674	76,952			22,214		4,775			(9,513)		8,108		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2022	10/28/2024		3,903,784	229.46	128,004			102,643		143,419			(15,976)		24,541		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2023	01/24/2025		4,951,490	296.03		190,849		174,505		108,449			(16,823)		33,417		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059BS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/21/2023		2,069,000	4671.47	61,036			11,922		1,190			(7,515)		6,475		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2022	10/31/2024		3,790,032	229.13	115,789			92,336		142,584			(14,302)		23,888		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/18/2024		79,086	229.85	2,137			1,600		2,487			(267)		480		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0099H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/09/2024		2,025,000	4326.86	109,958			56,489		80,583			(13,519)		10,263		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0099N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2022	04/19/2024		1,846,000	4319.67	95,623			50,369		77,510			(11,773)		9,480		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005AS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2024		1,896,000	4169.54	98,782			75,746		162,311			(12,162)		11,742		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2022	10/15/2024		254,799	225.91	9,091			7,059		11,583			(1,125)		1,584		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/18/2024		2,638,557	226.26	99,439			78,095		117,550			(12,361)		16,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/21/2029		636,756	230.45	38,842			36,910		37,053			(1,368)		8,210		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2022	11/27/2024		1,453,234	230.73	49,453			41,420		50,262			(6,130)		9,370		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0099S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/03/2022	05/03/2024		1,806,000	4297.08	84,340			46,046		84,676			(10,384)		9,441		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0099T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/13/2022	05/14/2024		1,557,000	4200.59	84,389			47,411		94,705			(10,376)		8,251		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/12/2021	11/13/2023		1,514,000	4711.32	56,926			17,697		3,252			(7,009)		5,970		0001
Purchased Call/S&P 500 INDEX/SPX721A$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2021	12/27/2023		1,169,198	4792	49,120			18,343		7,376			(6,081)		5,037		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2022	11/04/2024		2,582,474	227.52	89,120			71,671		107,605			(11,027)		16,333		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0404SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/31/2022	01/26/2024		4,080,510	323.48	107,502			44,661		68,757			(13,359)		18,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/18/2022	03/19/2024		555,748	283.49	21,698			10,527		18,040			(2,671)		2,737		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/29/2022	03/27/2024		1,275,265	285.54	47,851			23,711		36,782			(5,883)		6,350		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2022	04/04/2024		3,404,887	283.17	135,795			68,882		114,486			(16,753)		17,141		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPTO059SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/05/2022	09/29/2023		1,559,773	3777	116,412			59,021		174,783			(29,184)		5,507		0001
Purchased Call/Nasdaq FC Index/NFC1614S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2022	08/02/2024		5,956,907	241.62	277,063			188,026		198,041			(34,478)		34,510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2022	07/12/2024		2,668,984	287.81	98,285			63,420		75,461			(12,163)		15,127		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2023	01/14/2025		388,200	293.92		14,286		12,851		9,420			(1,503)		2,600		0001
Purchased Call/S&P 500 INDEX/SPX721ASR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/20/2023		1,860,142	5518	82,796			30,286		631			(10,335)		7,910		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2021	04/06/2023		1,133,957	243.86	46,196			319		91,279			(5,715)		727		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2021	04/24/2023		432,807	245.72	17,053			539		31,229			(2,099)		555		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/06/2024		88,424	227.52	3,109			2,502		3,688			(384)		560		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/21/2021	05/23/2023		200,000	248.69	7,880			563		11,862			(969)		381		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/03/2023	12/30/2024		1,796,057	228.21		61,073		53,828		73,980			(7,309)		11,891		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/06/2025		1,958,498	229.2		68,576		61,155		76,306			(7,515)		13,038		0001
Purchased Call/Nasdaq FC Index/NFC1614S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/29/2022	08/03/2023		8,088,142	241.62	294,905			102,461		121,113			(73,781)		23,666		0001
Purchased Call/Shiller Barclays Global Index/SBG017FS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/09/2023		232,955	251.89	9,178			479		10,737			(1,128)		381		0001

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Purchased Call/Shiller Barclays Global Index/SBG017F$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/16/2023		662,254	248.95	26,098			1,647		38,546			(3,278)		1,176		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/12/2022	10/11/2024		1,783,419	.4275	73,598			56,513		125,983			(9,074)		11,045		0001
Purchased Call/S&P 500 INDEX/SPX721C$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2022	01/21/2026		1,690,896	.6520	40,156			28,297		7,227			(2,479)		14,182		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2021	04/05/2023		646,624	244.05	26,106			144		51,508			(3,234)		378		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2021	04/17/2023		67,251	246.25	2,650			58		4,703			(326)		73		0001
Purchased Call/Shiller Barclays Global Index/SBG017E$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2021	04/21/2023		1,296,097	245.72	53,759			1,488		93,573			(6,676)		1,554		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/29/2023		162,876	250.94	6,417			513		8,172			(790)		327		0001
Purchased Call/S&P 500 INDEX/SPX721N$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023		2,566,000	4271.78	56,965			3,165					(14,085)		3,077		0001
Purchased Call/S&P 500 INDEX/SPX721Q$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	05/10/2023		1,755,000	4201.1	33,696			3,620					(8,309)		2,905		0001
Purchased Call/Nasdaq FC Index/NFC1614$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2022	08/09/2024		3,215,796	241.86	132,575			91,602		106,534			(16,557)		18,762		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2021	05/12/2023		889,257	248.95	35,553			2,017		51,758			(4,414)		1,508		0001
Purchased Call/Shiller Barclays Global Index/SBG017G$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/02/2023		1,454,446	253.15	57,090			4,898		60,614			(7,086)		3,021		0001
Purchased Call/Nasdaq FC Index/NFC1614$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2022	08/07/2023		5,068,212	241.28	198,363			71,268		79,738			(49,759)		15,065		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/13/2024		1,065,891	229.11	35,511			30,536		41,172			(4,394)		6,963		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/06/2024		1,103,310	229.83	38,017			32,315		40,613			(4,709)		7,167		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/12/2024		5,919,865	230.12	206,109			175,945		214,801			(25,423)		38,639		0001
Purchased Call/Nasdaq FC Index/NFC1614$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2022	08/15/2023		8,253,344	244.12	237,819			90,737		100,509			(59,596)		25,282		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2022	11/29/2024		2,527,709	230.1	93,043			77,826		91,069			(11,479)		16,325		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/18/2024		581,274	228.63	19,373			16,708		23,187			(2,392)		3,812		0001

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Purchased Call/Nasdaq FC Index/NFC1615SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2022	08/29/2024		7,157,886	231.81	296,212			212,672		367,279			(36,934)		42,595		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000N$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/07/2022	04/05/2024		1,301,548	283.67	53,661			27,306		42,517			(6,621)		6,561		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/19/2024		3,966,453	290.24	151,560			80,210		87,021			(18,726)		20,368		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/16/2024		2,172,162	228.63	72,348			62,419		86,551			(8,956)		14,223		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/09/2025		3,066,465	229.35	112,027			99,959		118,594			(12,188)		20,461		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	02/14/2025		1,530,591	233.26	47,500			45,099		47,637			(2,465)		10,492		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2022	04/19/2024		1,054,764	289.59	42,011			22,253		24,155			(5,198)		5,416		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2022	05/03/2024		1,527,882	290.27	59,668			32,664		34,139			(7,361)		7,987		0001
Purchased Call/S&P 500 INDEX/SPX715ZST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/14/2022	12/11/2023		1,608,613	3952	82,084			57,915		90,522			(20,408)		6,723		0001
Purchased Call/S&P 500 INDEX/SPX721FS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/04/2022	02/02/2024		1,842,000	4445.17	239,276			101,461		67,629			(29,581)		8,460		0001
Purchased Call/S&P 500 INDEX/SPX721JSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/21/2022	03/21/2024		1,779,000	5412.75	70,271			34,220		3,078			(8,652)		8,785		0001
Purchased Call/S&P 500 INDEX/SPX721NSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/19/2022	04/19/2024		2,158,000	4414.02	309,889			163,234		109,128			(38,153)		11,082		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2023	01/23/2025		3,287,488	231.6	114,761			104,729		111,712			(10,162)		22,170		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/26/2025		371,308	231.4	12,789			12,261		13,046			(544)		2,567		0001
Purchased Call/S&P 500 INDEX/SPX721QSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/18/2022	05/15/2024		1,144,547	4016	41,202			23,269		49,247			(5,094)		6,073		0001
Purchased Call/S&P 500 INDEX/SPX7210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023		6,758,000	4131.93	79,744			5,981		59,939			(19,717)		9,359		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025		1,723,739	229.89	64,763			58,839		64,784			(6,084)		11,572		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025		2,003,133	231.62		71,363		65,230		68,063			(6,303)		13,519		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/21/2025		1,185,463	232.07		38,756		37,057		39,895			(1,822)		8,167		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/17/2025		1,094,578	230.91		39,654		36,113		38,681			(3,597)		7,348		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2023	01/31/2025		2,410,435	234.98		77,345		71,923		66,473			(5,694)		16,353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024		978,885	200.96		34,946		34,946		35,527			4,914		4,914		0001
Purchased Call/S&P 500 INDEX/SPX721KSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2022	04/03/2023		1,526,000	4545.86	29,147			161		2			(7,148)		692		0001
Purchased Call/S&P 500 INDEX/SPX721LSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023		10,186,000	4488.28	125,288			1,745		41			(31,063)		6,530		0001
Purchased Call/S&P 500 INDEX/SPX721NSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024		1,941,987	5407	77,255			40,750		4,387			(9,525)		9,972		0001
Purchased Call/S&P 500 INDEX/SPX7210$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/28/2022	04/28/2023		4,717,000	4287.5	56,604			4,234		9,498			(13,957)		6,532		0001
Purchased Call/S&P 500 INDEX/SPX721YSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023		1,700,000	3863.16	19,380			5,599		30,076			(4,792)		4,559		0001
Purchased Call/S&P 500 INDEX/SPX721S$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023		1,521,000	100	37,873			6,523		91			(9,364)		3,160		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2030		268,044	231.3		16,029		15,891		15,355			(144)		3,531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024		949,299	192.71		33,510		33,142		54,514			(637)		4,720		0001
Purchased Call/S&P 500 INDEX/SPX721LSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2022	04/06/2023		11,573,000	4500.21	274,280			3,809		46			(67,817)		7,419		0001
Purchased Call/S&P 500 INDEX/SPX721MS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023		2,388,000	4412.53	36,059			993		20			(8,891)		2,073		0001
Purchased Call/S&P 500 INDEX/SPX7210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2022	04/25/2023		9,126,000	4296.12	108,599			7,180		12,739			(26,778)		11,942		0001
Purchased Call/S&P 500 INDEX/SPX721KS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2022	03/28/2024		1,531,845	5653	48,921			24,460		1,139			(6,048)		7,638		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025		706,407	231.1		22,618		22,026		25,431			(644)		4,916		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/13/2025		5,097,109	228.54		184,449		180,625		213,666			(4,075)		35,620		0001
Purchased Call/S&P 500 INDEX/SPX721NSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	04/20/2023		7,381,000	4459.45	174,192			9,117		461			(42,951)		8,639		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/27/2022	06/18/2024		4,892,221	291.23	179,599			109,860		109,464			(22,122)		27,009		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000USM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2022	12/06/2024		2,053,455	285.11	74,314			63,117		75,495			(9,189)		13,338		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000WS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2023	01/31/2025		5,113,922	295.42	191,333			176,725		116,531			(15,026)		34,695		0001
Purchased Call/Nasdaq FC Index/NFC16133K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2022	07/20/2023		6,647,037	235.98	253,041			77,392		162,700			(62,905)		18,328		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024		4,496,775	225.64	161,903			125,436		207,259			(20,102)		27,850		0001
Purchased Call/S&P 500 INDEX/SPX721B$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024		1,462,000	4662.85	59,211			23,422		16,584			(7,320)		6,482		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2029		524,174	227.98	31,084			29,356		33,063			(1,094)		6,740		0001
Purchased Call/S&P 500 INDEX/SPX721P$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023		3,249,000	4131.93	49,385			3,704		34,685			(12,211)		4,499		0001
Purchased Call/S&P 500 INDEX/SPX721RS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023		7,445,000	3900.79	165,279			21,976		227,347			(40,754)		13,639		0001
Purchased Call/S&P 500 INDEX/SPX721RSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023		4,627,000	100	43,494			6,663					(10,754)		9,062		0001
Purchased Call/S&P 500 INDEX/SPX7210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024		2,259,000	4233.76	335,913			178,815		172,134			(41,357)		11,645		0001
Purchased Call/S&P 500 INDEX/SPX721S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023		739,000	12681.4	15,741			2,412					(3,892)		1,447		0001
Purchased Call/S&P 500 INDEX/SPX721RS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/19/2023		1,873,000	3901.36	20,978			2,797		28,215			(5,187)		3,431		0001
Purchased Call/S&P 500 INDEX/SPX721VS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023		1,307,000	3912.15	27,316			6,298		25,483			(6,754)		3,135		0001
Purchased Call/S&P 500 INDEX/SPX721TS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2022	06/09/2023		2,985,000	4017.82	41,193			7,873		48,292			(10,157)		6,536		0001
Purchased Call/S&P 500 INDEX/SPX721XS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023		2,712,000	3854.43	78,919			21,958		107,366			(19,460)		7,168		0001
Purchased Call/S&P 500 INDEX/SPX721YS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	07/03/2023		3,228,579	3825	158,225			41,568		212,845			(40,001)		8,192		0001
Purchased Call/S&P 500 INDEX/SPX721MSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/15/2024		1,996,000	4327.14	291,815			152,321		121,679			(35,879)		10,196		0001
Purchased Call/S&P 500 INDEX/SPX721VSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2023		1,792,000	4056.32	32,973			9,719		5,503			(8,086)		4,874		0001
Purchased Call/S&P 500 INDEX/SPX721SS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023		2,672,000	4158.24	43,286			6,632		33,577			(10,703)		5,233		0001
Purchased Call/S&P 500 INDEX/SPX721USE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023		1,556,000	3674.84	32,054			6,786		61,338			(7,925)		3,573		0001
Purchased Call/S&P 500 INDEX/SPX721USF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023		667,000	11266	14,140			2,994		26,238			(3,496)		1,532		0001
Purchased Call/S&P 500 INDEX/SPX721WSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/06/2022	07/06/2023		3,208,000	3845.08	80,842			21,380		112,437			(19,934)		8,269		0001
Purchased Call/S&P 500 INDEX/SPX721ZSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/25/2022	07/21/2023		1,349,791	3982	49,291			15,240		58,387			(12,289)		3,739		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023		2,207,000	4101.23	54,734			9,198		48,232			(13,496)		4,548		0001
Purchased Call/S&P 500 INDEX/SPX721XSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2022	06/30/2023		1,808,507	3791	87,243			22,307		117,336			(22,181)		4,515		0001
Purchased Call/S&P 500 INDEX/SPX721Z9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		9,567,000	3961.63	111,934			34,513		137,596			(27,676)		26,498		0001
Purchased Call/S&P 500 INDEX/SPX8151$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		2,151,000	4179.76	67,541			57,438		61,100			(10,548)		9,880		0001
Purchased Call/S&P 500 INDEX/SPX8151$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2023	02/06/2024		1,673,210	4111	62,495			53,839		59,546			(8,780)		7,735		0001
Purchased Call/Nasdaq FC Index/NFC1616$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2022	09/13/2024		3,935,989	226.49	161,146			118,768		250,076			(20,056)		23,759		0001
Purchased Call/S&P 500 INDEX/SPX721TQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023		2,323,000	3900.86	23,927			4,586		36,989			(5,916)		5,087		0001
Purchased Call/S&P 500 INDEX/SPX721S$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023		2,244,000	4101.23	43,085			7,240		40,303			(10,624)		4,624		0001
Purchased Call/S&P 500 INDEX/SPX721YSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023		2,118,000	3863.16	65,870			19,029		87,969			(16,286)		5,680		0001
Purchased Call/S&P 500 INDEX/SPX721YST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		1,944,000	3830.85	49,183			14,633		66,880			(12,127)		5,312		0001
Purchased Call/S&P 500 INDEX/SPX721ZSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		10,241,000	3961.63	231,447			71,363		283,320			(57,226)		28,364		0001
Purchased Call/S&P 500 INDEX/SPX721ZSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2022	07/26/2023		3,027,000	3921.05	76,280			24,376		96,848			(18,809)		8,569		0001
Purchased Call/S&P 500 INDEX/SPX721ZS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2022	07/19/2023		5,748,000	3936.69	129,905			39,007		163,230			(32,031)		15,777		0001
Purchased Call/S&P 500 INDEX/SPX721ZSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2022	07/25/2023		3,029,000	3966.84	77,240			24,470		93,630			(19,045)		8,538		0001
Purchased Call/Nasdaq FC Index/NFC1615$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024		4,727,451	227.23	205,188			149,754		291,693			(25,632)		28,349		0001
Purchased Call/Nasdaq FC Index/NFC1616$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2022	09/11/2024		2,696,463	232.76	96,878			70,948		133,792			(12,018)		16,246		0001
Purchased Call/S&P 500 INDEX/SPX8150SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024		22,373,000	3999.09	525,766			418,855		578,107			(111,220)		99,195		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2023	02/27/2025		2,649,540	292.89	96,269			92,397		70,521			(3,993)		18,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024		193,364	560.35	22,411			16,324		23,868			(2,759)		1,167		0001
Purchased Call/S&P 500 INDEX/SPX8151$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2023	02/02/2024		8,562,000	4179.76	210,625			179,119		191,634			(32,892)		39,325		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2022	12/31/2024		244,600	288.69	8,879			7,816		7,672			(1,092)		1,621		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/01/2023	02/28/2025		3,565,602	293.35	126,374			121,496		92,822			(5,140)		24,689		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2021	04/26/2023		6,260,750	265.84	235,656			8,099					(29,075)		8,355		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161E$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2024		4,314,704	251.2	155,254			87,380		4,195			(19,080)		22,893		0001
Purchased Call/Nasdaq FC Index/NFC1616$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/05/2022	09/18/2023		5,041,717	225.34	156,105			74,979		287,335			(39,378)		17,254		0001
Purchased Call/S&P 500 INDEX/SPX721V$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2022	06/20/2023		1,708,194	.3681	40,572			9,117		54,386			(10,200)		4,023		0001
Purchased Call/S&P 500 INDEX/SPX8151$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/29/2024		3,569,000	4070.56		133,838		111,716		134,658			(22,975)		16,286		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/23/2022	12/22/2023		1,312,000	3872.05	88,166			65,081		129,658			(21,799)		5,600		0001
Purchased Call/Nasdaq FC Index/NFC1616$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2022	09/22/2023		8,189,433	220.05	314,757			152,595		620,225			(78,059)		28,353		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2022	05/14/2024		7,131,335	251.2	256,728			144,233		6,854			(31,565)		37,791		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/22/2021	06/16/2023		9,208,273	264.82	128,025			15,345					(18,081)		21,147		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2021	04/21/2023		5,157,632	265.49	194,123			5,340					(23,943)		6,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2022	08/02/2024		57,049	574.6	5,939			4,006		5,657			(733)		330		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2022	05/08/2024		2,335,437	252.5	84,076			46,478		1,686			(10,323)		12,285		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023		1,422,522	267.17	54,061			4,109					(6,677)		2,786		0001
Purchased Call/S&P 500 INDEX/SPX8151$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/08/2024		1,645,306	.4124	152,055			134,744		137,251	(7,452)		(10,373)		7,630		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024		3,498,424	251.65	125,597			73,501		3,611			(15,485)		18,920		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/08/2022	06/06/2024		1,181,213	251.29	40,614			24,119		1,364			(5,011)		6,433		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/10/2022	06/07/2024		3,501,181	250.98	121,725			72,446		4,291			(15,015)		19,089		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/17/2023	02/14/2025		2,446,163	293.54	84,695			80,323		62,270			(4,572)		16,768		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/09/2023	03/05/2025		1,589,512	293.92	55,983			54,091		40,384			(2,111)		11,045		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/14/2022	10/13/2023		1,858,000	3775.73	124,672			67,531		212,456			(30,825)		6,808		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/23/2022	11/16/2023		1,423,966	3912	101,534			65,868		120,427			(25,525)		5,652		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023		1,797,000	3913.47	121,298			84,571		156,783			(29,991)		7,466		0001
Purchased Call/Nasdaq FC Index/NFC1617$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2022	09/26/2023		8,603,079	219.67	317,433			158,757		664,175			(79,682)		30,123		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2021	06/16/2023		4,236,037	267.64	156,108			16,320					(19,256)		9,728		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/03/2022	11/01/2023		2,834,017	3861	175,932			104,873		278,820			(43,620)		10,875		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/16/2023	02/16/2024		1,804,000	3915.7		126,641		112,921		181,822			(14,919)		8,472		0001
Purchased Call/S&P 500 INDEX/SPX8152$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2023	03/13/2024		2,618,061	3856		148,362		142,214		172,501			(6,521)		12,782		0001
Purchased Call/S&P 500 INDEX/SPX8151$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/29/2024		5,448,000	4070.56	132,931			110,959		133,736			(22,819)		24,860		0001
Purchased Call/Nasdaq FC Index/NFC1616$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2022	09/21/2023		9,789,972	222.82	356,477			171,802		642,721			(88,723)		33,797		0001
Purchased Call/S&P 500 INDEX/SPX8151$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/15/2024		2,199,000	4147.6	85,321			75,214		79,690			(10,285)		10,311		0001
Purchased Call/Citi Grandmaster Index/CGM040B$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/11/2022	11/08/2024		4,576,936	322.68	115,780			95,641		106,949			(14,567)		29,046		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/24/2024		1,325,549	256.26	47,720			25,464		406			(5,859)		6,851		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2021	05/17/2023		5,223,622	265.68	197,975			12,529					(24,444)		9,372		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/15/2022	08/07/2023		1,565,439	4273	46,287			16,689		19,293			(11,669)		4,653		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2023		1,584,000	3989.68	94,090			37,325		87,486			(23,200)		4,992		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2023		1,437,887	3744	109,778			54,282		173,946			(27,143)		5,049		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2022	07/05/2024		3,515,489	246.16	125,332			79,418		10,462			(15,461)		19,776		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2022	07/09/2024		5,106,739	245.36	182,311			116,448		17,217			(22,415)		28,851		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/04/2021	06/05/2023		4,297,206	268.65	162,434			14,523					(19,999)		9,137		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	09/21/2022	09/19/2023		1,700,841	3874	99,908			47,325		150,131			(24,770)		5,838		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1615SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2021	06/21/2023		8,814,503	266.26	332,654			37,021					(41,022)		20,889		0001
Purchased Call/S&P 500 INDEX/SPX8153SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024		2,078,350	4028		93,840		93,840		96,296					10,363		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/25/2021	06/26/2023		5,934,769	266.46	224,334			26,537					(27,620)		14,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717CSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024		2,803,407	577.8	302,207			219,712		269,329			(37,207)		16,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717CSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024		226,958	563.17	25,714			18,756		27,226			(3,170)		1,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024		64,814	557.01	7,680			5,625		8,305			(948)		391		0001
Purchased Call/Nasdaq FC Index/NFC1617SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/10/2022	10/02/2023		5,039,890	217.34	197,533			102,406		434,861			(49,630)		17,940		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/22/2022	04/14/2023		1,638,098	264.03	62,970			1,129					(7,775)		1,604		0001
Purchased Call/Citi Grandmaster Index/CGM040BSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2022	12/06/2024		2,554,238	324.36	62,220			52,675		54,755			(7,677)		16,591		0001
Purchased Call/Citi Grandmaster Index/CGM040BSJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/25/2022	11/22/2024		5,478,537	324.47	132,472			109,828		115,499			(16,336)		35,179		0001
Purchased Call/S&P 500 INDEX/SPX8210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023		12,460,000	4023.61	145,782			46,988		168,566			(35,946)		35,423		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/14/2022	07/12/2024		1,270,061	286.48	46,240			30,206		38,723			(5,782)		7,198		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2022	05/24/2024		1,650,615	252.59	59,602			34,303		1,370			(7,342)		8,853		0001
Purchased Call/S&P 500 INDEX/SPX8210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2022	07/20/2023		2,383,860	3960	114,416			35,353		126,055			(28,764)		6,573		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/06/2021	05/05/2023		3,276,836	265.22	124,585			5,824					(15,366)		5,074		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/07/2021	05/05/2023		4,503,557	265.75	171,731			8,056					(21,211)		6,973		0001
Purchased Call/S&P 500 INDEX/SPX721HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024		1,680,000	4384.65	70,392			31,890		51,261			(8,702)		7,975		0001
Purchased Call/Shiller Barclays Global Index/SBG017ESF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	04/07/2023		375,973	244.54	14,544			120		29,135			(1,797)		260		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000TSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2021	10/31/2023		2,503,171	2592.16	95,643			28,143		1,049			(11,843)		9,583		0001
Purchased Call/AI Powered US Equity Index/AIP1000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/21/2024		1,611,655	2441.68	56,807			27,707		15,966			(7,005)		7,958		0001
Purchased Call/AI Powered US Equity Index/AIP000YSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	02/14/2024		1,833,412	2439.67	62,092			27,465		16,414			(7,700)		8,583		0001
Purchased Call/AI Powered US Equity Index/AIP000YSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/16/2024		1,184,638	2435.25	39,201			17,424		11,217			(4,868)		5,563		0001
Purchased Call/AI Powered US Equity Index/AIP000RSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/15/2023		1,404,732	2562.35	45,930			10,627		502			(5,711)		4,765		0001
Purchased Call/AI Powered US Equity Index/AIP000VS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2021	12/07/2023		1,502,370	2525.58	53,713			18,528		3,005			(6,645)		6,229		0001
Purchased Call/AI Powered US Equity Index/AIP002ZSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	03/01/2024		1,133,373	2433.69	36,486			16,892		11,396			(4,521)		5,437		0001
Purchased Call/AI Powered US Equity Index/AIP1000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/15/2024		1,290,534	2430.9	47,057			22,679		13,961			(5,820)		6,319		0001
Purchased Call/AI Powered US Equity Index/AIP000MSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2021	06/14/2023		1,896,999	2554.33	64,861			6,603		24			(8,009)		4,300		0001
Purchased Call/AI Powered US Equity Index/AIP0000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2021	07/18/2023		620,951	2522.96	24,602			3,676		134			(3,049)		1,697		0001
Purchased Call/AI Powered US Equity Index/AIP0000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2021	07/21/2023		2,151,090	2542.72	79,496			12,253		296			(9,890)		5,958		0001
Purchased Call/AI Powered US Equity Index/AIP000PSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	08/18/2023		1,062,101	2544.32	41,782			8,031		325			(5,180)		3,289		0001
Purchased Call/AI Powered US Equity Index/AIP0000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2021	09/07/2023		1,725,895	2578.56	60,505			13,239		351			(7,470)		5,713		0001
Purchased Call/AI Powered US Equity Index/AIP000NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2021	07/12/2023		1,419,366	2570.57	45,785			6,428		50			(5,655)		3,770		0001
Purchased Call/AI Powered US Equity Index/AIP0000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	09/08/2023		1,198,217	2572.99	41,656			9,201		288			(5,152)		3,979		0001
Purchased Call/AI Powered US Equity Index/AIP1000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2022	03/22/2024		1,991,515	2446.49	69,555			34,241		18,904			(8,617)		9,848		0001
Purchased Call/AI Powered US Equity Index/AIP000VSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	12/08/2023		464,242	2520.04	16,346			5,683		1,021			(2,031)		1,929		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2022	03/07/2024		2,031,980	2413.02	71,689			33,653		25,481			(8,854)		9,835		0001
Purchased Call/AI Powered US Equity Index/AIP0000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/09/2023		289,668	2539.27	7,401			2,054		245			(964)		1,050		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000SS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/06/2023		1,272,131	2545.84	43,885			11,423		925			(5,444)		4,577		0001
Purchased Call/AI Powered US Equity Index/AIP1001SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/14/2023		6,929,442	2440.18	168,892			6,105		8			(41,857)		6,786		0001
Purchased Call/AI Powered US Equity Index/AIP1001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/20/2023		4,792,747	2451.99	102,326			5,393		16			(25,343)		5,609		0001
Purchased Call/AI Powered US Equity Index/AIP000TSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2021	11/03/2023		1,685,562	2606.69	61,966			18,479		566			(7,659)		6,498		0001
Purchased Call/AI Powered US Equity Index/AIP000VSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/15/2023		1,925,074	2517.98	68,807			24,536		4,602			(8,515)		8,108		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/22/2030		1,215,949	2852.23		67,850		66,894		73,964			(982)		15,975		0001
Purchased Call/AI Powered US Equity Index/AIP000VSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2021	12/08/2023		1,417,782	2521.04	50,143			17,405		3,072			(6,217)		5,890		0001
Purchased Call/AI Powered US Equity Index/AIP1000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/27/2024		1,023,313	2450.58	37,206			18,483		9,457			(4,595)		5,095		0001
Purchased Call/AI Powered US Equity Index/AIP1002SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/10/2023		6,887,208	2367.7	171,058			18,475		24,922			(42,305)		11,400		0001
Purchased Call/AI Powered US Equity Index/AIP000SSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2021	10/17/2023		1,675,353	2559.98	65,377			17,974		1,067			(8,103)		6,201		0001
Purchased Call/AI Powered US Equity Index/AIP000ZST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/12/2024		775,351	2416.37	27,196			12,937		9,535			(3,350)		3,780		0001
Purchased Call/AI Powered US Equity Index/AIP1001S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2022	04/06/2023		3,701,174	2440.77	92,768			1,284					(22,938)		2,373		0001
Purchased Call/AI Powered US Equity Index/AIP1000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/25/2024		2,035,647	2450.58	70,588			34,883		18,646			(8,708)		10,108		0001
Purchased Call/AI Powered US Equity Index/AIP000JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2021	04/14/2023		766,140	2529.35	29,211			530					(3,651)		750		0001
Purchased Call/AI Powered US Equity Index/AIP000NSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2021	07/13/2023		572,985	2554.3	19,202			2,723		38			(2,371)		1,529		0001
Purchased Call/AI Powered US Equity Index/AIP1003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/16/2024		3,139,451	2373.88	106,733			60,323		64,264			(13,170)		16,677		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/06/2024		1,416,942	2429.14	44,152			20,650		15,128			(5,451)		6,848		0001
Purchased Call/AI Powered US Equity Index/AIP1001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2022	04/11/2024		2,490,976	2438.11	85,330			44,117		27,121			(10,530)		12,658		0001
Purchased Call/AI Powered US Equity Index/AIP1003S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/17/2023		5,295,029	2382.82	126,093			16,033		14,286			(31,161)		9,500		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000I0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/22/2023		2,066,485	2525.37	76,343			27,976		4,719			(9,468)		8,821		0001
Purchased Call/AI Powered US Equity Index/AIP1001$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	04/03/2023		1,369,893	2452.28	32,320			179					(8,024)		621		0001
Purchased Call/AI Powered US Equity Index/AIP1002$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/25/2024		3,004,888	2422.75	91,194			48,941		39,112			(11,260)		15,550		0001
Purchased Call/AI Powered US Equity Index/AIP000I0$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2021	12/28/2023		1,706,642	2531.78	60,725			22,724		3,690			(7,512)		7,366		0001
Purchased Call/AI Powered US Equity Index/AIP1003$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/24/2024		1,612,772	2391.23	52,922			30,738		29,182			(6,570)		8,650		0001
Purchased Call/AI Powered US Equity Index/AIP1002$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2022	04/27/2023		3,514,361	2406.81	84,924			6,131		1,294			(21,052)		4,779		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/08/2029		859,265	2985.47	46,771			41,388		35,363			(1,646)		10,693		0001
Purchased Call/AI Powered US Equity Index/AIP000M$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/07/2023		2,032,855	2545.46	74,189			6,841		22			(9,162)		4,387		0001
Purchased Call/AI Powered US Equity Index/AIP000N$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2021	07/07/2023		302,276	2567.53	11,003			1,476		9			(1,365)		783		0001
Purchased Call/AI Powered US Equity Index/AIP1005$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/29/2023		7,694,845	2332.11	196,244			48,878		104,783			(49,037)		19,105		0001
Purchased Call/AI Powered US Equity Index/AIP1001$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/19/2024		2,645,818	2440.47	80,007			42,523		28,873			(9,921)		13,587		0001
Purchased Call/AI Powered US Equity Index/AIP000P$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	08/18/2023		681,854	2542.24	26,271			5,047		220			(3,251)		2,111		0001
Purchased Call/AI Powered US Equity Index/AIP000R$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2021	09/21/2023		991,256	2541.6	38,840			9,278		617			(4,806)		3,422		0001
Purchased Call/AI Powered US Equity Index/AIP000R$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/22/2023		702,470	2568.82	24,157			5,816		250			(2,999)		2,432		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2021	08/22/2028		2,873,581	3259.99	182,541			140,792		46,791			(6,422)		33,388		0001
Purchased Call/AI Powered US Equity Index/AIP000I$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/12/2024		1,658,467	2491.17	51,866			20,531		6,987			(6,426)		7,353		0001
Purchased Call/AI Powered US Equity Index/AIP000X$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/16/2024		895,903	2482.62	25,367			10,152		4,245			(3,141)		4,000		0001
Purchased Call/AI Powered US Equity Index/AIP1001$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/12/2024		3,760,426	2436.91	124,435			64,602		41,580			(15,375)		19,134		0001
Purchased Call/AI Powered US Equity Index/AIP0000$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/05/2023		808,421	2588.52	26,653			5,778		120			(3,301)		2,659		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1001SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/19/2024		2,297,846	2451.99	71,684			37,909		22,503			(8,849)		11,800		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/06/2028		1,015,019	3199.06	62,728			49,568		20,584			(2,210)		11,927		0001
Purchased Call/AI Powered US Equity Index/AIP000TSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2021	11/03/2023		987,664	2611.36	34,829			10,431		302			(4,328)		3,808		0001
Purchased Call/AI Powered US Equity Index/AIP1003SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/24/2023		2,982,257	2363.39	81,466			12,012		16,034			(20,213)		5,735		0001
Purchased Call/AI Powered US Equity Index/AIP1004S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/30/2024		1,348,199	2391.23	44,368			26,052		24,572			(5,487)		7,283		0001
Purchased Call/AI Powered US Equity Index/AIP000UST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2021	11/24/2023		408,877	2546.41	12,919			4,275		524			(1,619)		1,651		0001
Purchased Call/AI Powered US Equity Index/AIP000TSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2021	11/10/2023		1,240,656	2595.96	46,189			14,233		570			(5,717)		4,860		0001
Purchased Call/AI Powered US Equity Index/AIP000RSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/05/2023		1,857,113	2533.15	71,622			18,531		1,696			(8,864)		6,664		0001
Purchased Call/AI Powered US Equity Index/AIP000MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2021	06/02/2023		1,020,440	2534.26	37,855			3,243		13			(4,684)		2,120		0001
Purchased Call/AI Powered US Equity Index/AIP000USB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/17/2023		984,382	2593.96	32,487			10,333		517			(4,027)		3,916		0001
Purchased Call/AI Powered US Equity Index/AIP000XS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/17/2024		1,098,311	2482.62	30,337			12,188		5,252			(3,758)		4,912		0001
Purchased Call/AI Powered US Equity Index/AIP000XSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2022	01/31/2024		1,439,641	2445.7	52,407			22,003		11,407			(6,474)		6,591		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2022	03/11/2024		1,698,247	2416.37	58,802			27,933		20,797			(7,258)		8,267		0001
Purchased Call/AI Powered US Equity Index/AIP000XSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/26/2024		991,823	2426.42	39,208			16,291		9,535			(4,873)		4,503		0001
Purchased Call/AI Powered US Equity Index/AIP000YSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/12/2024		267,322	2444.95	9,516			4,156		2,237			(1,175)		1,248		0001
Purchased Call/AI Powered US Equity Index/AIP1003SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/30/2023		2,783,742	2391.23	65,684			10,828		7,639			(16,332)		5,643		0001
Purchased Call/AI Powered US Equity Index/AIP1001SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2022	04/17/2024		1,229,582	2440.18	43,339			22,784		13,353			(5,352)		6,298		0001
Purchased Call/AI Powered US Equity Index/AIP1002SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2022	05/03/2023		4,683,354	2407.32	110,924			9,820		2,666			(27,447)		7,041		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/13/2024		1,213,936	2416.37	43,305			20,670		14,990			(5,346)		5,927		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	04/01/2024		1,794,284	2452.28	56,696			28,579		16,461			(6,999)		8,996		0001
Purchased Call/AI Powered US Equity Index/AIP1000$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	04/02/2024		1,286,818	2452.28	38,605			19,461		11,862			(4,746)		6,460		0001
Purchased Call/AI Powered US Equity Index/AIP1001$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	04/10/2023		1,256,349	2443.64	28,618			716					(7,117)		1,040		0001
Purchased Call/AI Powered US Equity Index/AIP1002$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	05/03/2024		3,304,118	2407.32	111,712			61,127		50,191			(13,776)		17,273		0001
Purchased Call/AI Powered US Equity Index/AIP000U$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2021	11/15/2023		2,632,956	2601.06	94,321			29,623		1,168			(11,660)		10,428		0001
Purchased Call/AI Powered US Equity Index/AIP1004$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2022	06/12/2023		2,727,360	2359.5	51,803			10,430		19,745			(12,898)		6,099		0001
Purchased Call/AI Powered US Equity Index/AIP1000$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/19/2024		667,173	2442.69	23,205			11,257		6,487			(2,855)		3,285		0001
Purchased Call/S&P 500 INDEX/SPX721M$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/13/2022	04/13/2023		1,545,000	4446.59	18,386			608					(4,533)		1,458		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2023		11,570,023	266.3	438,504			31,322					(53,914)		22,044		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/31/2023		12,852,898	267.55	488,110			40,233					(59,946)		26,272		0001
Purchased Call/S&P 500 INDEX/SPX8153$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/29/2023	03/27/2024		2,577,439	3978		145,405		145,003		155,110			(799)		12,834		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/25/2021	06/23/2023		2,450,964	266.46	91,960			10,546					(11,378)		5,879		0001
Purchased Call/S&P 500 INDEX/SPX8152$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/24/2023	03/25/2024		1,324,000	3970.99		29,922		29,593		34,315			(571)		6,574		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	07/07/2023		4,170,214	266.6	155,422			20,771					(19,198)		10,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/07/2023		3,659,490	267.21	138,587			18,582					(17,165)		9,481		0001
Purchased Call/S&P 500 INDEX/SPX8211$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2022	08/02/2023		1,930,000	4091.19	48,829			16,545		49,502			(12,040)		5,625		0001
Purchased Call/S&P 500 INDEX/SPX8211$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2022	08/10/2023		12,415,000	4210.24	146,497			52,868		125,209			(36,123)		37,330		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2022	07/17/2024		2,151,446	244.98	76,807			49,835		7,946			(9,431)		12,259		0001
Purchased Call/S&P 500 INDEX/SPX8150$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2022	04/13/2023		5,820,000	4050	132,285			14,836		133,198			(106,300)		5,492		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/24/2023	03/25/2025		1,868,000	4749.83		43,524		43,285		57,079			(416)		13,163		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/01/2022	08/01/2024		515,829	246.42	18,467			12,362		1,701			(2,274)		2,985		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05LSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/17/2023	03/17/2025		2,003,000	3916.64		92,739		91,336		102,143			(1,776)		14,037		0001
Purchased Call/S&P 500 INDEX/SPXE133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023		1,602,000	4843.98	54,308			1,790		8			(6,677)		2,096		0001
Purchased Call/S&P 500 INDEX/SPXA052$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/13/2022	05/13/2024		3,177,000	3988.08	471,785			264,770		388,429			(58,086)		16,815		0001
Purchased Call/S&P 500 INDEX/SPXE13T$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/21/2023		1,506,000	4325.3	175,600			34,299		34,795			(21,620)		4,713		0001
Purchased Call/S&P 500 INDEX/SPXC178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024		3,959,000	3999.09		109,268		87,049		121,407			(23,114)		17,553		0001
Purchased Call/S&P 500 INDEX/SPX821D$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2022	12/14/2023		2,457,003	3995	120,632			86,358		156,333			(29,909)		10,329		0001
Purchased Call/S&P 500 INDEX/SPXH13USK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024		1,852,000	100		45,374		35,165		60,618			(10,471)		8,110		0001
Purchased Call/S&P 500 INDEX/SPXH13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024		2,155,000	3895.08		52,151		40,417		61,050			(12,035)		9,437		0001
Purchased Call/S&P 500 INDEX/SPXA05MS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/21/2023	03/19/2025		1,268,336	3927		83,076		82,047		88,476			(1,140)		8,901		0001
Purchased Call/S&P 500 INDEX/SPXE00PS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/14/2022	10/16/2024		1,423,000	4276.04	116,686			90,276		155,494			(14,327)		8,852		0001
Purchased Call/S&P 500 INDEX/SPXG13JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/17/2023		2,931,000	4088.85	55,982			7,094		52,148			(13,804)		5,259		0001
Purchased Call/S&P 500 INDEX/SPXG13JSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023		7,732,000	3901.36	88,145			11,753		114,958			(21,794)		14,165		0001
Purchased Call/S&P 500 INDEX/SPXG13KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023		5,701,000	3941.48	125,992			18,396		149,395			(31,067)		10,964		0001
Purchased Call/S&P 500 INDEX/SPXG13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/30/2023		1,525,000	4158.24	36,753			5,974		26,363			(8,988)		3,091		0001
Purchased Call/S&P 500 INDEX/SPX8212$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2023		2,645,000	4137.99	68,241			26,883		63,034			(16,827)		8,307		0001
Purchased Call/AI Powered US Equity Index/AIP1000$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/28/2024		1,603,440	2451.93	57,193			28,472		14,689			(7,057)		7,995		0001
Purchased Call/AI Powered US Equity Index/AIP000YSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/22/2024		1,107,388	2425.97	38,310			17,311		11,703			(4,742)		5,249		0001
Purchased Call/AI Powered US Equity Index/AIP000VSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/12/2023		838,619	2520.04	30,107			10,602		1,886			(3,730)		3,512		0001
Purchased Call/AI Powered US Equity Index/AIP1004$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/14/2023		6,088,274	2336.77	144,267			29,653		70,393			(35,846)		13,799		0001
Purchased Call/AI Powered US Equity Index/AIP1004$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	06/07/2023		5,187,677	2390.18	107,696			20,033		17,303			(26,728)		11,196		0001
Purchased Call/AI Powered US Equity Index/AIP1001$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/12/2023		4,819,651	2436.91	119,176			3,633		1			(29,530)		4,369		0001
Purchased Call/AI Powered US Equity Index/AIP1002$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/02/2023		5,317,078	2402.6	133,683			11,465		3,438			(33,085)		7,872		0001
Purchased Call/AI Powered US Equity Index/AIP000YSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/13/2024		970,727	2444.95	33,708			14,801		8,168			(4,170)		4,537		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1003$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/17/2024		2,653,464	2365.05	89,369			50,871		58,325			(11,062)		14,113		0001
Purchased Call/AI Powered US Equity Index/AIP1004$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/08/2023		4,803,677	2383.62	99,921			18,898		19,325			(24,865)		10,443		0001
Purchased Call/AI Powered US Equity Index/AIP000I$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2022	01/11/2024		1,137,136	2504.33	33,382			13,163		3,999			(4,141)		5,033		0001
Purchased Call/AI Powered US Equity Index/AIP1004$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/07/2024		1,996,834	2373.31	58,773			35,190		42,447			(7,284)		10,887		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/05/2024		272,022	2446.68	10,021			4,285		2,170			(1,241)		1,255		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	02/29/2024		349,163	2438.12	12,065			5,543		3,339			(1,490)		1,673		0001
Purchased Call/AI Powered US Equity Index/AIP1002$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/26/2024		3,218,097	2406.15	110,307			59,293		48,620			(13,599)		16,675		0001
Purchased Call/AI Powered US Equity Index/AIP1003$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/19/2023		3,893,973	2365.05	97,445			12,995		18,678			(24,120)		7,134		0001
Purchased Call/AI Powered US Equity Index/AIP1004$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/14/2024		1,712,299	2336.77	54,134			32,859		48,041			(6,698)		9,411		0001
Purchased Call/AI Powered US Equity Index/AIP1006$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2022	07/12/2024		4,491,777	2330.47	162,589			105,642		135,182			(20,238)		25,458		0001
Purchased Call/AI Powered US Equity Index/AIP1004$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/18/2024		2,260,484	2318.89	80,025			49,106		72,004			(9,897)		12,480		0001
Purchased Call/AI Powered US Equity Index/AIP1002$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	04/24/2024		2,326,490	2420.15	72,141			38,656		30,902			(8,917)		12,024		0001
Purchased Call/AI Powered US Equity Index/AIP1002$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/26/2023		6,033,939	2406.15	151,027			10,442		2,014			(37,322)		8,052		0001
Purchased Call/AI Powered US Equity Index/AIP1003$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/23/2023		2,792,770	2369.45	71,461			10,318		12,528			(17,712)		5,321		0001
Purchased Call/AI Powered US Equity Index/AIP1003$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	05/20/2024		2,053,123	.2365	68,248			39,057		45,252			(8,437)		10,959		0001
Purchased Call/AI Powered US Equity Index/AIP000V$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/15/2023		480,105	2517.46	17,436			6,238		1,157			(2,170)		2,022		0001
Purchased Call/AI Powered US Equity Index/AIP1004$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2022	06/07/2024		2,952,475	2383.62	84,637			50,643		57,973			(10,494)		16,097		0001
Purchased Call/AI Powered US Equity Index/AIP000I$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2022	01/05/2024		508,611	2497.72	16,435			6,371		1,869			(2,049)		2,227		0001
Purchased Call/AI Powered US Equity Index/AIP000I$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	12/27/2023		2,378,761	2534.46	83,935			31,263		4,886			(10,387)		10,248		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000XS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/19/2024		1,781,370	2446.57	57,150			23,126		13,289			(7,070)		7,994		0001
Purchased Call/AI Powered US Equity Index/AIP000YSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/15/2024		1,327,863	2452.01	41,481			18,383		10,462			(5,140)		6,226		0001
Purchased Call/AI Powered US Equity Index/AIP1002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/26/2024		2,514,744	2418.71	80,319			43,369		34,048			(9,935)		13,030		0001
Purchased Call/AI Powered US Equity Index/AIP1002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/10/2024		2,238,180	2359.79	78,101			43,558		50,687			(9,644)		11,803		0001
Purchased Call/AI Powered US Equity Index/AIP1002SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/02/2024		2,387,560	2402.6	83,819			45,742		37,637			(10,341)		12,466		0001
Purchased Call/AI Powered US Equity Index/AIP1002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/05/2023		4,588,325	2399.07	100,609			9,528		4,481			(24,973)		7,104		0001
Purchased Call/AI Powered US Equity Index/AIP1003SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/31/2023		7,314,977	2386.09	179,055			29,781		23,859			(44,351)		14,952		0001
Purchased Call/AI Powered US Equity Index/AIP000XSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/24/2024		2,226,346	2432.59	71,929			29,546		19,802			(8,891)		10,075		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	02/27/2024		1,276,907	2440.02	41,400			18,946		11,864			(5,120)		6,098		0001
Purchased Call/AI Powered US Equity Index/AIP000USJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2021	11/21/2023		1,019,984	2588.66	31,576			10,248		612			(3,921)		4,092		0001
Purchased Call/AI Powered US Equity Index/AIP000USQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2021	11/29/2023		2,372,838	2556.97	69,720			23,217		2,669			(8,610)		9,680		0001
Purchased Call/AI Powered US Equity Index/AIP1002S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/07/2024		1,318,519	2390.52	44,302			24,464		23,203			(5,447)		6,927		0001
Purchased Call/AI Powered US Equity Index/AIP1001SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	04/10/2024		554,047	2443.64	17,341			8,973		5,704			(2,148)		2,812		0001
Purchased Call/AI Powered US Equity Index/AIP1003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/24/2024		1,867,057	2363.39	68,843			39,792		42,002			(8,498)		10,014		0001
Purchased Call/AI Powered US Equity Index/AIP000XSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2022	01/26/2024		1,841,538	2414.34	68,957			28,575		20,133			(8,531)		8,362		0001
Purchased Call/AI Powered US Equity Index/AIP1002S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/26/2024		1,756,346	2406.81	58,058			31,349		26,385			(7,185)		9,101		0001
Purchased Call/AI Powered US Equity Index/AIP1005SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2022	06/28/2024		5,861,850	2327.9	203,594			128,586		177,271			(25,395)		32,724		0001
Purchased Call/AI Powered US Equity Index/AIP1006ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2022	07/26/2024		3,471,600	2362.4	118,557			79,325		85,149			(14,744)		19,968		0001
Purchased Call/AI Powered US Equity Index/AIP1001SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/18/2023		2,875,860	2437.84	75,988			3,575		15			(18,805)		3,193		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1005$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2022	07/05/2024		3,545,743	2337.59	114,874			73,188		100,886			(14,239)		19,946		0001
Purchased Call/AI Powered US Equity Index/AIP1005$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2022	07/05/2024		2,074,199	2334.48	68,301			43,520		60,295			(8,469)		11,668		0001
Purchased Call/AI Powered US Equity Index/AIP1001$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2022	04/05/2024		4,305,536	2445.56	143,433			72,938		42,938			(17,682)		21,704		0001
Purchased Call/AI Powered US Equity Index/AIP1002$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/06/2024		1,538,098	2390.52	47,682			26,350		26,990			(5,891)		8,071		0001
Purchased Call/AI Powered US Equity Index/AIP1002$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/08/2023		3,314,958	2390.52	66,430			6,819		4,908			(16,489)		5,348		0001
Purchased Call/AI Powered US Equity Index/AIP000U$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2021	11/10/2023		1,363,090	2604.15	48,221			14,876		536			(5,987)		5,339		0001
Purchased Call/AI Powered US Equity Index/AIP000V$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2021	12/20/2023		2,123,994	2509	81,804			29,663		5,995			(10,120)		9,032		0001
Purchased Call/AI Powered US Equity Index/AIP000W$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	01/09/2024		487,455	2497.72	17,830			6,950		1,830			(2,204)		2,150		0001
Purchased Call/AI Powered US Equity Index/AIP1005$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2022	07/09/2024		897,334	2346.56	29,677			19,100		24,070			(3,679)		5,070		0001
Purchased Call/AI Powered US Equity Index/AIP000V$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2021	12/15/2023		1,389,811	2525.71	47,433			16,922		2,965			(5,875)		5,854		0001
Purchased Call/AI Powered US Equity Index/AIP1003$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/29/2024		1,148,135	2391.23	37,169			21,754		20,885			(4,600)		6,195		0001
Purchased Call/AI Powered US Equity Index/AIP1003$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	06/01/2023		4,695,945	2381.32	116,920			19,736		17,822			(28,941)		9,677		0001
Purchased Call/AI Powered US Equity Index/AIP000X$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/19/2024		1,204,285	2425.09	42,645			17,278		11,428			(5,287)		5,404		0001
Purchased Call/AI Powered US Equity Index/AIP1004$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2022	06/13/2023		5,068,322	2337.38	114,281			23,315		57,405			(28,511)		11,410		0001
Purchased Call/AI Powered US Equity Index/AIP1004$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	06/05/2024		2,662,944	2383.62	89,014			52,714		52,066			(10,955)		14,485		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$R	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/08/2023	02/07/2025		2,385,467	4647		68,158		63,477		85,602			(4,762)		16,268		0001
Purchased Call/S&P 500 INDEX/SPX7210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	04/24/2024		1,894,172	4915	115,565			61,836		24,307			(14,267)		9,790		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/06/2021	07/06/2023		3,702,243	266.16	140,838			18,604					(17,382)		9,543		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2022	05/21/2024		4,311,181	250.6	155,203			88,687		4,887			(19,082)		23,040		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W\$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/06/2023	01/31/2025		3,348,062	297.18		117,077		108,762		69,435			(8,768)		22,714		0001
Purchased Call/S&P 500 INDEX/SPX8210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2022	07/31/2023		1,592,000	4130.29	17,990			5,997		605			(4,412)		4,602		0001
Purchased Call/S&P 500 INDEX/SPX8211SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2022	08/07/2023		1,178,000	4145.19	12,487			4,403		483			(3,062)		3,502		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2022	07/19/2024		1,836,297	286.87	67,882			44,417		55,135			(8,384)		10,485		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2022	07/18/2024		3,142,729	244.89	112,100			73,015		11,790			(13,823)		17,926		0001
Purchased Call/S&P 500 INDEX/SPX7213SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2021	10/06/2023		1,638,000	4391.34	177,395			40,823		40,823	1,449				5,893		0001
Purchased Call/S&P 500 INDEX/SPX8210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023		661,000	12948	14,013			4,593		212			(3,465)		1,887		0001
Purchased Call/S&P 500 INDEX/SPX8212S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/15/2022	08/15/2023		3,350,000	4297.14	66,330			24,851		42,778			(16,355)		10,262		0001
Purchased Call/S&P 500 INDEX/SPX721TSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2022	06/12/2024		1,773,000	4749.3	93,083			55,926		52,662			(11,429)		9,722		0001
Purchased Call/S&P 500 INDEX/SPX150JSH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/18/2022	04/18/2023		1,580,000	248.9	56,090			2,627		24,966			(13,830)		1,754		0001
Purchased Call/S&P 500 INDEX/SPX8211SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023		4,087,000	100	42,914			15,735					(10,610)		12,335		0001
Purchased Call/S&P 500 INDEX/SPX8211SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023		3,922,000	100	41,181			15,100					(10,182)		11,837		0001
Purchased Call/S&P 500 INDEX/SPX7210SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2024		1,498,000	4138.04	222,303			119,233		138,828			(27,370)		7,762		0001
Purchased Call/S&P 500 INDEX/SPX721VSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023		2,415,000	243.01	102,638			24,599		122,064			(25,308)		5,929		0001
Purchased Call/Nasdaq FC Index/NFC161GSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025		3,328,423	235.78		156,679		156,679		162,497			(89)		23,503		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2026		52,527	238.78	3,204			2,069		1,595			(158)		472		0001
Purchased Call/S&P 500 INDEX/SPX8213SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/29/2022	08/29/2023		3,169,000	4030.61	80,810			33,392		89,222			(19,926)		10,191		0001
Purchased Call/S&P 500 INDEX/SPX8214SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/15/2022	09/15/2023		1,696,000	3901.35	24,422			11,298		30,624			(6,022)		5,753		0001
Purchased Call/S&P 500 INDEX/SPX8219S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2022	11/10/2023		1,598,738	3862	32,623			20,265		47,923			(8,133)		6,262		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017EST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	01/31/2025		1,771,832	233.14		62,477		57,809		54,947			(4,760)		12,021		0001
Purchased Call/S&P 500 INDEX/SPX721PSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	04/26/2024		1,449,394	4165	52,910			28,614		56,173			(6,568)		7,510		0001
Purchased Call/S&P 500 INDEX/SPX721LSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/07/2022	04/05/2023		1,855,299	4525	45,969			512		6			(11,397)		1,086		0001
Purchased Call/S&P 500 INDEX/SPX721MSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2022	04/10/2023		1,692,082	4488	37,364			932					(9,264)		1,400		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040BSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/14/2022	11/11/2024		5,899,488	324.42	140,628			114,288		123,795			(17,386)		37,535		0001
Purchased Call/S&P 500 INDEX/SPX8152SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2023	03/08/2024		2,630,000	3992.01	138,075			149,472		149,472	11,397				12,748		0001
Purchased Call/S&P 500 INDEX/SPXA053S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028		17,755,000	3901.36	4,428,097			4,863,040		4,863,040	424,059				201,422		0001
Purchased Call/S&P 500 INDEX/SPXC170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2022	10/23/2023		2,052,754	3753	90,709			52,381		115,268			(22,868)		7,711		0001
Purchased Call/S&P 500 INDEX/SPX821KS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024		2,444,000	3991.05	40,570			36,547		43,835			(4,113)		11,584		0001
Purchased Call/S&P 500 INDEX/SPXE001SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/24/2022	06/23/2023		13,677,000	3911.74	300,894			69,373		402,367			(74,397)		32,806		0001
Purchased Call/S&P 500 INDEX/SPX615A$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/16/2018	07/14/2023		1,774,839	3470	134,769			7,693		434,332			(6,650)		4,760		0001
Purchased Call/S&P 500 INDEX/SPXA052SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023		16,668,000	3901.36	368,363			49,115		508,447			(91,079)		30,535		0001
Purchased Call/S&P 500 INDEX/SPXA05ESJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/21/2022	12/19/2023		1,752,306	3818	58,389			42,377		71,663			(14,477)		7,437		0001
Purchased Call/S&P 500 INDEX/SPXC170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/20/2023		2,762,132	3678	148,578			85,022		187,889			(37,457)		10,299		0001
Purchased Call/S&P 500 INDEX/SPXC170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/03/2023		16,800,000	3770.55	367,920			220,752		502,606			(90,969)		64,768		0001
Purchased Call/S&P 500 INDEX/SPX8214S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023		4,972,000	3979.87	111,870			49,001		132,699			(27,584)		16,459		0001
Purchased Call/S&P 500 INDEX/SPXC17BSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	03/19/2025		2,383,000	3859.85	362,931			357,455		433,756			(6,932)		16,723		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000QST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/28/2022	07/24/2024		1,639,937	286.52	62,030			41,124		50,483			(7,671)		9,413		0001
Purchased Call/S&P 500 INDEX/SPX721PS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2024		3,157,000	4105.49	467,867			254,150		313,006			(57,446)		16,462		0001
Purchased Call/S&P 500 INDEX/SPX8212SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023		1,921,000	4274.04	49,754			18,915		32,626			(12,268)		5,927		0001
Purchased Call/S&P 500 INDEX/SPX8213S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		1,423,000	4057.66	30,737			12,465		7,910			(7,600)		4,515		0001
Purchased Call/S&P 500 INDEX/SPX8214SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023		2,903,000	3855.93	49,061			23,246		64,160			(12,097)		9,993		0001
Purchased Call/S&P 500 INDEX/SPX821AS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023		1,321,000	4003.58	131,572			119,337		119,337	25,332				5,311		0001
Purchased Call/S&P 500 INDEX/SPX8219SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/17/2022	11/15/2024		1,867,533	4901	104,492			85,611		64,404			(12,900)		11,922		0001
Purchased Call/S&P 500 INDEX/SPX8212S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/15/2022	08/15/2023		1,795,000	4297.14	56,363			21,117		32,271			(13,898)		5,499		0001
Purchased Call/S&P 500 INDEX/SPX8214S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023		2,431,000	3979.87	37,194			16,292		44,068			(9,171)		8,048		0001
Purchased Call/S&P 500 INDEX/SPX150KS7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/25/2022	04/25/2023		1,783,000	247.57	64,366			4,256		39,544			(15,871)		2,333		0001
Purchased Call/S&P 500 INDEX/SPX150LSD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/06/2022	05/05/2023		1,645,000	245.39	60,701			5,733		53,305			(15,008)		2,547		0001
Purchased Call/S&P 500 INDEX/SPXA053SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2024		1,418,000	4106.68	207,595			121,026		144,383			(25,454)		7,660		0001
Purchased Call/S&P 500 INDEX/SPXE000SX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/14/2022	10/13/2023		3,977,000	3583.07	101,811			55,148		153,229			(25,173)		14,572		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA054$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023		2,123,000	3764.79	50,952			11,369		76,243			(12,564)		5,031		0001
Purchased Call/S&P 500 INDEX/SPXA054$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2022	07/10/2023		2,043,968	3901	78,275			21,987		103,221			(19,569)		5,376		0001
Purchased Call/S&P 500 INDEX/SPX821A$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/28/2022	11/21/2023		1,085,000	105	17,469			11,482		18,488			(4,392)		4,353		0001
Purchased Call/S&P 500 INDEX/SPX8218$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/10/2022	11/10/2023		1,013,000	3956.37	11,244			6,965		14,072			(2,773)		3,968		0001
Purchased Call/S&P 500 INDEX/SPXG13G$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	05/03/2023		2,306,000	4175.48	37,127			3,273		20,934			(9,155)		3,467		0001
Purchased Call/S&P 500 INDEX/SPXA05L$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024		3,396,000	3916.64		96,107		93,170		108,911			(3,696)		16,627		0001
Purchased Call/S&P 500 INDEX/SPXA05L$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024		9,970,000	3916.64		238,283		231,062		268,256			(9,090)		49,024		0001
Purchased Call/S&P 500 INDEX/SPXH138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2023		5,437,000	4006.18	122,333			54,219		132,394			(30,164)		18,055		0001
Purchased Call/S&P 500 INDEX/SPXE000$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/22/2023		4,397,000	3759.89	94,536			21,355		140,786			(23,310)		10,484		0001
Purchased Call/S&P 500 INDEX/SPXE001$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/20/2023		1,561,807	3675	72,917			16,159		106,438			(18,079)		3,679		0001
Purchased Call/S&P 500 INDEX/SPXF001$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/30/2022	01/02/2024		2,166,000	100	41,804			31,785		42,736			(10,224)		9,435		0001
Purchased Call/S&P 500 INDEX/SPXD00T$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2022	05/17/2023		2,170,000	4088.85	24,304			3,080					(5,993)		3,893		0001
Purchased Call/AI Powered US Equity Index/AIP1004$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/20/2023		3,050,928	2318.89	81,144			18,096		48,833			(20,179)		7,186		0001
Purchased Call/AI Powered US Equity Index/AIP1006$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2022	07/26/2023		5,066,401	2342.15	135,536			43,690		67,269			(33,693)		14,342		0001
Purchased Call/AI Powered US Equity Index/AIP000X$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	01/30/2024		748,138	2426.42	29,961			12,561		7,273			(3,706)		3,419		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2022	02/08/2024		976,988	2456.25	33,998			14,672		7,135			(4,203)		4,531		0001
Purchased Call/AI Powered US Equity Index/AIP1006$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2022	07/12/2024		2,080,391	2325.11	81,016			52,894		64,911			(10,124)		11,791		0001
Purchased Call/AI Powered US Equity Index/AIP1005$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/28/2024		3,806,602	2332.11	130,272			83,085		111,840			(16,392)		21,250		0001
Purchased Call/AI Powered US Equity Index/AIP1007$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2022	08/02/2024		3,218,454	2367.7	110,577			74,670		76,718			(13,701)		18,645		0001
Purchased Call/AI Powered US Equity Index/AIP1001$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/05/2024		1,896,907	2442.07	63,611			32,501		19,563			(7,869)		9,562		0001
Purchased Call/AI Powered US Equity Index/AIP1001$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/11/2023		2,842,511	2438.11	72,147			2,000					(17,896)		2,467		0001
Purchased Call/AI Powered US Equity Index/AIP1001$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/16/2024		1,720,350	2440.18	58,289			30,471		18,605			(7,159)		8,800		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1001$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	04/21/2023		4,706,568	2440.47	109,075			6,056		69			(26,973)		5,645		0001
Purchased Call/AI Powered US Equity Index/AIP000Z$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/26/2024		1,884,106	2440.02	64,245			29,338		17,415			(7,950)		8,985		0001
Purchased Call/AI Powered US Equity Index/AIP1005$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2022	07/10/2024		2,635,745	2346.56	83,110			53,566		70,823			(10,306)		14,907		0001
Purchased Call/AI Powered US Equity Index/AIP1006$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/14/2023		5,064,649	2325.11	146,095			42,595		81,942			(36,492)		13,582		0001
Purchased Call/AI Powered US Equity Index/AIP000X$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2022	02/02/2024		702,618	2442.8	25,663			10,896		5,813			(3,182)		3,227		0001
Purchased Call/AI Powered US Equity Index/AIP1003$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/12/2023		7,170,816	2377.56	178,201			20,312		20,375			(44,139)		12,162		0001
Purchased Call/AI Powered US Equity Index/AIP1005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2022	07/10/2023		2,854,888	2346.56	67,486			19,000		32,266			(16,989)		7,509		0001
Purchased Call/AI Powered US Equity Index/AIP1001$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/15/2024		1,647,413	2440.18	55,325			28,926		17,741			(6,824)		8,416		0001
Purchased Call/AI Powered US Equity Index/AIP1003$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/16/2023		4,153,392	2373.88	102,616			12,773		14,238			(25,392)		7,372		0001
Purchased Call/AI Powered US Equity Index/AIP1005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/28/2023		6,033,386	2336.72	147,628			36,192		75,667			(36,746)		14,896		0001
Purchased Call/AI Powered US Equity Index/AIP1005$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2022	07/05/2023		6,370,020	2337.59	155,027			41,006		81,318			(38,598)		16,334		0001
Purchased Call/AI Powered US Equity Index/AIP1007$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2022	08/01/2024		3,282,109	2366.49	114,242			77,364		78,758			(14,223)		18,995		0001
Purchased Call/AI Powered US Equity Index/AIP1003$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/18/2023		4,233,517	2364.47	105,936			13,796		20,110			(26,225)		7,676		0001
Purchased Call/AI Powered US Equity Index/AIP1004$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/03/2024		1,690,497	2383.62	56,462			33,387		32,890			(6,975)		9,174		0001
Purchased Call/AI Powered US Equity Index/AIP000V$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/18/2023		232,185	2517.46	8,475			3,051		567			(1,049)		984		0001
Purchased Call/AI Powered US Equity Index/AIP000I$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2024		78,656	2497.72	2,784			1,080		292			(343)		346		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2022	02/09/2024		1,276,157	2458.64	40,645			17,687		9,133			(5,052)		5,928		0001
Purchased Call/AI Powered US Equity Index/AIP1000$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/22/2024		2,049,041	2439.51	72,346			35,463		20,833			(8,931)		10,132		0001
Purchased Call/AI Powered US Equity Index/AIP1004$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2022	06/05/2023		2,274,346	2383.62	54,281			9,824		8,549			(13,504)		4,836		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000ZS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2022	02/23/2024		1,013,834	2423.97	37,853			17,169		10,986			(4,692)		4,813		0001
Purchased Call/AI Powered US Equity Index/AIP1007S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2022	08/04/2023		5,509,709	2371.05	140,867			49,310		49,542			(35,175)		16,186		0001
Purchased Call/AI Powered US Equity Index/AIP1004SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/09/2023		5,286,849	2359.5	125,761			24,137		37,704			(31,149)		11,576		0001
Purchased Call/AI Powered US Equity Index/AIP1002SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2022	04/28/2023		4,506,162	2418.71	104,792			7,853		977			(25,931)		6,240		0001
Purchased Call/AI Powered US Equity Index/AIP1004SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/17/2024		2,020,137	2318.89	69,635			42,622		64,252			(8,609)		11,140		0001
Purchased Call/AI Powered US Equity Index/AIP1006S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2022	07/14/2023		5,780,373	2334.77	145,209			42,298		81,111			(36,220)		15,502		0001
Purchased Call/AI Powered US Equity Index/AIP1007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2022	08/07/2024		4,020,328	2372.03	138,385			94,712		93,484			(17,200)		23,409		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	02/28/2024		328,390	2438.12	10,856			4,974		3,128			(1,341)		1,571		0001
Purchased Call/AI Powered US Equity Index/AIP1007SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2022	08/09/2023		7,645,500	2373.95	194,063			70,549		67,495			(48,476)		22,902		0001
Purchased Call/AI Powered US Equity Index/AIP000XSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/26/2024		734,409	2406.1	31,577			13,103		8,748			(3,919)		3,335		0001
Purchased Call/AI Powered US Equity Index/AIP1001S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2022	04/05/2024		1,704,773	2440.77	57,977			29,562		17,801			(7,158)		8,594		0001
Purchased Call/AI Powered US Equity Index/AIP1007SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2022	08/09/2024		4,836,197	2380.29	160,630			110,236		106,406			(19,935)		28,217		0001
Purchased Call/AI Powered US Equity Index/AIP1006SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2022	07/22/2024		1,983,169	2355.19	66,701			43,980		50,825			(8,237)		11,359		0001
Purchased Call/AI Powered US Equity Index/AIP1004SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/21/2024		3,171,179	2324.3	108,385			66,996		97,585			(13,438)		17,566		0001
Purchased Call/AI Powered US Equity Index/AIP1000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/28/2024		4,842,168	2461.74	162,756			81,099		40,221			(20,100)		24,144		0001
Purchased Call/AI Powered US Equity Index/AIP1000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2022	03/28/2024		1,947,596	2457.56	64,271			32,147		16,870			(7,959)		9,711		0001
Purchased Call/AI Powered US Equity Index/AIP1001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2022	04/17/2023		1,851,295	2440.18	48,320			2,144		4			(11,987)		1,998		0001
Purchased Call/AI Powered US Equity Index/AIP1002SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/03/2024		2,685,771	2399.07	79,972			44,038		43,754			(9,913)		14,040		0001
Purchased Call/AI Powered US Equity Index/AIP1005S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/24/2024		2,170,330	2339.22	71,195			44,220		60,320			(8,796)		12,063		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000V$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2021	12/04/2023		505,768	2503.68	20,288			6,912		1,360			(2,512)		2,084		0001
Purchased Call/AI Powered US Equity Index/AIP000W$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	01/05/2024		2,078,250	2504.61	71,195			27,462		6,970			(8,826)		9,101		0001
Purchased Call/AI Powered US Equity Index/AIP1001$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/09/2024		1,293,070	2443.64	43,260			22,251		13,254			(5,328)		6,553		0001
Purchased Call/AI Powered US Equity Index/AIP1006$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2022	07/18/2023		4,056,841	2336	108,589			32,703		56,678			(27,089)		11,085		0001
Purchased Call/AI Powered US Equity Index/AIP1005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2022	07/03/2024		2,214,552	2333.49	74,400			47,391		64,709			(9,260)		12,430		0001
Purchased Call/AI Powered US Equity Index/AIP1001$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/12/2024		1,674,101	2440.18	55,373			28,868		17,951			(6,868)		8,518		0001
Purchased Call/AI Powered US Equity Index/AIP1002$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/25/2023		4,743,512	2422.75	101,382			6,779		469			(25,260)		6,207		0001
Purchased Call/AI Powered US Equity Index/AIP1002$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/05/2023		5,177,921	2390.52	123,359			11,663		7,192			(30,565)		8,017		0001
Purchased Call/AI Powered US Equity Index/AIP1003$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2022	05/22/2024		1,403,055	2365	48,879			28,170		31,064			(6,056)		7,507		0001
Purchased Call/S&P 500 INDEX/SPXF000$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2022	09/01/2023		1,900,000	4100	96,015			60,956		117,706			(35,127)		6,171		0001
Purchased Call/S&P 500 INDEX/SPX8219$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/16/2022	11/14/2023		1,018,229	3962	21,562			13,559		26,677			(5,346)		4,024		0001
Purchased Call/S&P 500 INDEX/SPX8219$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023		2,816,000	3965.34	59,699			38,141		68,986			(14,761)		11,201		0001
Purchased Call/S&P 500 INDEX/SPXD00L$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/18/2022	04/18/2023		1,786,000	100	27,683			1,296					(6,826)		1,983		0001
Purchased Call/S&P 500 INDEX/SPXD00M$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/21/2022	04/21/2023		2,012,000	100	40,642			2,252					(10,021)		2,413		0001
Purchased Call/S&P 500 INDEX/SPXA05N$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024		1,848,000	4109.31		31,970		31,970		32,002					9,265		0001
Purchased Call/S&P 500 INDEX/SPXE00Q$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2024		1,436,000	4456.39	121,916			95,493		115,630			(14,969)		8,988		0001
Purchased Call/S&P 500 INDEX/SPXC179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/01/2024		1,235,763	4119	77,859			66,550		73,930			(11,463)		5,667		0001
Purchased Call/S&P 500 INDEX/SPXC179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/16/2024		1,762,167	4079	93,856			84,156		102,377			(9,907)		8,276		0001
Purchased Call/S&P 500 INDEX/SPXC17A$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/23/2024		1,636,456	4011	75,643			68,919		84,723			(7,273)		7,768		0001
Purchased Call/S&P 500 INDEX/SPXH138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		1,875,000	100	45,938			20,417		30,224			(11,358)		6,226		0001
Purchased Call/S&P 500 INDEX/SPXE001$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/15/2023		2,001,115	3790	78,756			16,592		115,607			(19,799)		4,566		0001
Purchased Call/S&P 500 INDEX/SPXE001$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/16/2023		2,756,993	3671	113,746			24,215		165,946			(28,516)		6,331		0001
Purchased Call/S&P 500 INDEX/SPXE001$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/24/2022	06/26/2023		2,012,000	3911.74	31,186			7,388		41,602			(7,648)		4,911		0001
Purchased Call/S&P 500 INDEX/SPXD00R$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2022	05/10/2023		4,452,000	4001.05	51,643			5,548		62,141			(12,734)		7,369		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023		4,090,000	4130.29	81,391			26,678		70,029			(20,124)		11,677		0001
Purchased Call/S&P 500 INDEX/SPXC179SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2023	02/12/2024		4,229,536	4090		256,670		225,386		246,816			(31,819)		19,739		0001
Purchased Call/S&P 500 INDEX/SPXA05FSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/28/2022	12/26/2023		2,426,081	3845	71,492			53,273		92,570			(17,725)		10,433		0001
Purchased Call/S&P 500 INDEX/SPX8214ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/21/2022	09/21/2023		2,461,000	3789.93	38,638			18,414		51,701			(9,527)		8,496		0001
Purchased Call/S&P 500 INDEX/SPXC17AS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2025		1,542,154	3996		225,162		214,913		238,238			(11,119)		10,625		0001
Purchased Call/S&P 500 INDEX/SPXC17BS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2023	03/13/2024		2,209,350	3856		118,834		113,597		139,191			(5,535)		10,786		0001
Purchased Call/S&P 500 INDEX/SPXH13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023		3,171,000	3839.5	63,103			47,811		76,934			(15,602)		13,712		0001
Purchased Call/S&P 500 INDEX/SPXC17ASC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/27/2023	02/27/2024		2,646,000	3982.24	88,906			81,313		95,634			(7,794)		12,637		0001
Purchased Call/S&P 500 INDEX/SPXC17BS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2023	03/13/2024		2,618,061	3856	127,862			122,227		148,943			(5,955)		12,782		0001
Purchased Call/S&P 500 INDEX/SPXG131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023		7,961,000	4023.89	91,552			10,427		94,493			(22,636)		13,503		0001
Purchased Call/S&P 500 INDEX/SPX8212SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/23/2022	08/23/2023		2,983,000	4128.73	48,026			19,052		47,033			(11,842)		9,401		0001
Purchased Call/S&P 500 INDEX/SPXC17BS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024		2,218,000	3960.28	59,664			57,681		64,845			(2,452)		10,860		0001
Purchased Call/S&P 500 INDEX/SPXC179S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024		4,131,000	4117.86	303,215			291,467		291,467	(11,749)				19,158		0001
Purchased Call/S&P 500 INDEX/SPX161RSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023		1,722,122	244	65,557			7,466		68,766			(16,209)		2,921		0001
Purchased Call/S&P 500 INDEX/SPXA053SO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/19/2023		4,110,000	3901.36	138,096			18,413		184,030			(34,145)		7,529		0001
Purchased Call/S&P 500 INDEX/SPX8213SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/01/2022	09/01/2023		2,610,000	3966.85	41,238			17,526		49,572			(10,168)		8,477		0001
Purchased Call/S&P 500 INDEX/SPXA05NSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/31/2023	04/02/2024		2,200,000	4109.31	35,420			35,420		35,471					11,045		0001
Purchased Call/S&P 500 INDEX/SPXE00NS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/07/2022	10/06/2023		2,879,000	3639.66	40,594			21,258		58,296			(10,037)		10,358		0001
Purchased Call/S&P 500 INDEX/SPXDOOVS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/23/2022	05/23/2023		2,986,000	3973.75	85,400			12,234		101,014			(21,057)		5,689		0001
Purchased Call/S&P 500 INDEX/SPXA05MS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/22/2023	03/20/2024		2,671,261	3952		145,482		142,267		159,533			(3,597)		13,172		0001
Purchased Call/S&P 500 INDEX/SPXF001SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/04/2023	01/04/2024		2,748,000	3852.97		44,792		34,304		55,778			(10,554)		12,013		0001
Purchased Call/S&P 500 INDEX/SPXE13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	09/13/2023		1,964,801	4465	210,232			47,780		29,484			(25,990)		6,625		0001
Purchased Call/S&P 500 INDEX/SPXC17BS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024		2,727,000	3960.28	82,901			80,145		90,575			(3,407)		13,352		0001
Purchased Call/S&P 500 INDEX/SPXC179SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/16/2024		3,503,938	4079	198,223			177,736		217,949			(20,924)		16,455		0001
Purchased Call/S&P 500 INDEX/SPXA05LSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/20/2023	03/18/2025		1,567,774	4925	52,101			51,385		67,898			(786)		10,994		0001
Purchased Call/S&P 500 INDEX/SPXG131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023		4,188,000	4023.89	80,410			9,158		90,268			(19,881)		7,103		0001
Purchased Call/S&P 500 INDEX/SPXC179SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/15/2024		2,098,686	4148	105,698			94,216		99,931			(12,486)		9,841		0001
Purchased Call/S&P 500 INDEX/SPXC179SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/20/2024		3,785,396	4079	176,932			158,848		191,020			(18,471)		17,887		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF002SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/09/2023	01/09/2024		3,428,000	3892.09		58,276		45,433		69,345			(12,932)		15,119		0001
Purchased Call/S&P 500 INDEX/SPXG13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/25/2023		2,985,803	4296		88,508		5,884		1,607			(21,944)		3,907		0001
Purchased Call/S&P 500 INDEX/SPXI139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024		2,277,000	3948.72		42,352		41,766		45,101			(928)		11,260		0001
Purchased Call/S&P 500 INDEX/SPXC178SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2023	03/22/2024		2,408,719	3949		136,671		135,528		148,014			(1,514)		11,911		0001
Purchased Call/S&P 500 INDEX/SPXC179SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2023	02/09/2024		1,526,481	4082		56,033		49,146		53,967			(7,004)		7,090		0001
Purchased Call/S&P 500 INDEX/SPXG13ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023		2,727,000	4130.29	61,630			20,543		52,165			(15,114)		7,883		0001
Purchased Call/S&P 500 INDEX/SPXH130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023		10,600,000	4145.19	125,080			43,431		109,066			(30,926)		31,140		0001
Purchased Call/S&P 500 INDEX/SPXF13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/14/2023		3,342,000	4634.15	385,667			120,256		32,637			(47,418)		13,207		0001
Purchased Call/S&P 500 INDEX/SPXC178SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/20/2023	03/20/2024		2,063,000	3951.57		66,429		64,604		72,570			(1,996)		10,173		0001
Purchased Call/S&P 500 INDEX/SPX821JSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/15/2023	02/14/2025		1,840,915	4116		272,847		256,731		242,747			(16,446)		12,619		0001
Purchased Call/S&P 500 INDEX/SPXC170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/29/2024		2,066,000	3903.79	342,749			271,657		333,479			(42,141)		12,999		0001
Purchased Call/S&P 500 INDEX/SPX821ISC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2025		1,345,953	3985		218,062		200,965		208,141			(17,349)		9,125		0001
Purchased Call/S&P 500 INDEX/SPXF13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	11/29/2023		1,429,391	4675	148,480			49,493		12,560			(18,356)		5,831		0001
Purchased Call/S&P 500 INDEX/SPXC170SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		6,313,000	3770.55	138,255			83,410		188,715			(33,904)		24,506		0001
Purchased Call/S&P 500 INDEX/SPX821JSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024		1,895,000	4136.13		26,720		23,481		25,934			(3,294)		8,872		0001
Purchased Call/S&P 500 INDEX/SPXC179SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/15/2024		1,967,917	4143		103,137		92,189		105,877			(11,933)		9,227		0001
Purchased Call/S&P 500 INDEX/SPX161SSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2023		2,382,000	245.47	92,660			16,847		90,101			(22,848)		5,103		0001
Purchased Call/S&P 500 INDEX/SPXF130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/25/2023		1,724,000	4455.48	73,270			17,839		25,707			(9,021)		6,020		0001
Purchased Call/S&P 500 INDEX/SPXF139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027		1,540,721	4545	317,494			231,758		231,758	23,390				16,458		0001
Purchased Call/S&P 500 INDEX/SPXG13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/15/2023		1,424,457	4024	37,726			4,611		42,017			(9,379)		2,501		0001
Purchased Call/S&P 500 INDEX/SPXB00GS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/18/2021	06/20/2023		2,245,000	4143.95	229,439			25,213		69,726			(28,210)		5,288		0001
Purchased Call/S&P 500 INDEX/SPXC179SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/20/2025		2,110,381	4106		273,612		259,706		281,879			(14,243)		14,529		0001
Purchased Call/S&P 500 INDEX/SPX161SSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023		1,462,000	254.57	22,222			4,259		16,658			(5,495)		3,201		0001
Purchased Call/S&P 500 INDEX/SPXC179S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/02/2024		3,765,964	4180		216,474		185,119		204,702			(31,782)		17,297		0001
Purchased Call/S&P 500 INDEX/SPXC178SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/18/2024		3,892,000	3928.86		92,630		74,512		104,411			(18,272)		17,435		0001
Purchased Call/S&P 500 INDEX/SPXI134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024		1,003,000	100		23,571		21,475		26,919			(2,266)		4,761		0001
Purchased Call/S&P 500 INDEX/SPXG13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/17/2023		1,839,983	4089	37,692			4,843		41,512			(9,371)		3,301		0001
Purchased Call/S&P 500 INDEX/SPXF13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/05/2023		2,599,000	4479.43	337,870			115,099		66,618			(41,541)		10,733		0001
Purchased Call/S&P 500 INDEX/SPXG13JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023		1,643,000	256.28	19,223			2,563		4,898			(4,753)		3,010		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF005$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2023	02/09/2024		2,044,000	4081.5		30,047		26,135		30,351			(4,116)		9,494		0001
Purchased Call/S&P 500 INDEX/SPXC178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/08/2024		2,169,560	3895		116,987		91,640		135,227			(25,530)		9,552		0001
Purchased Call/S&P 500 INDEX/SPXG13J$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2023		1,570,118	4089	41,572			5,327		38,926			(10,307)		2,817		0001
Purchased Call/S&P 500 INDEX/SPXG13J$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/17/2024		1,754,519	4046	219,506			124,226		198,403			(27,062)		9,332		0001
Purchased Call/S&P 500 INDEX/SPXI134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024		3,746,000	3970.04		56,939		51,878		60,724			(5,475)		17,782		0001
Purchased Call/S&P 500 INDEX/SPXI133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024		1,328,000	105		20,318		18,191		18,397			(2,319)		6,275		0001
Purchased Call/S&P 500 INDEX/SPXI137$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024		3,517,000	3855.76		42,907		40,903		48,343			(2,110)		17,171		0001
Purchased Call/S&P 500 INDEX/SPXC17A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/05/2024		2,253,000	4045.64		85,163		79,314		88,007			(6,480)		10,872		0001
Purchased Call/S&P 500 INDEX/SPX715A$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/06/2021	04/06/2023		1,612,000	4709.47	55,936			384		15			(6,896)		1,033		0001
Purchased Call/S&P 500 INDEX/SPX161RSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2022	05/11/2023		2,381,105	244	83,532			9,281		94,405			(20,653)		3,990		0001
Purchased Call/S&P 500 INDEX/SPX705G$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/26/2018	12/22/2023		1,366,757	2783	165,666			24,122		801,085			(8,183)		5,834		0001
Purchased Call/S&P 500 INDEX/SPX8212$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/12/2022	08/11/2023		2,211,000	4280.15	61,466			22,537		38,211			(15,198)		6,673		0001
Purchased Call/S&P 500 INDEX/SPXI135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024		2,058,000	3951.39		44,864		41,290		47,891			(3,677)		9,873		0001
Purchased Call/S&P 500 INDEX/SPXA053$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2024		2,995,000	4042.39	448,951			265,177		340,242			(55,199)		16,273		0001
Purchased Call/S&P 500 INDEX/SPXD002$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/07/2022	02/01/2024		1,583,467	5038	100,354			42,532		6,956			(12,475)		7,261		0001
Purchased Call/S&P 500 INDEX/SPXC178$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/16/2025		2,518,000	3951.1		385,002		346,449		396,686			(40,389)		16,891		0001
Purchased Call/S&P 500 INDEX/SPXD00TS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/16/2022	05/11/2023		1,692,127	3935	59,013			6,594		68,759			(14,753)		2,836		0001
Purchased Call/S&P 500 INDEX/SPX8212$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/16/2022	08/14/2023		2,011,671	4280	92,712			34,671		45,714			(22,986)		6,140		0001
Purchased Call/S&P 500 INDEX/SPXD008$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/28/2024		2,134,000	4322.76	282,968			129,435		117,495			(34,887)		10,207		0001
Purchased Call/S&P 500 INDEX/SPXE131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2021	04/13/2023		1,433,975	4080	153,221			2,529		20,476			(18,916)		1,353		0001
Purchased Call/S&P 500 INDEX/SPXD000$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2022	04/28/2023		1,695,000	4131.93	37,121			2,784					(9,178)		2,347		0001
Purchased Call/S&P 500 INDEX/SPXI136$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024		6,324,000	3992.01		152,408		143,197		158,616			(9,578)		30,652		0001
Purchased Call/S&P 500 INDEX/SPXI137$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024		5,390,000	3861.59		128,821		122,451		145,249			(7,351)		26,277		0001
Purchased Call/S&P 500 INDEX/SPXI137$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024		3,369,755	3918		156,503		148,678		180,804			(9,029)		16,333		0001
Purchased Call/S&P 500 INDEX/SPXC178$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/12/2024		2,024,000	3999.09		71,042		56,596		79,252			(15,028)		8,974		0001
Purchased Call/S&P 500 INDEX/SPXA05H$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024		2,015,000	4179.76		40,905		34,786		37,725			(6,388)		9,255		0001
Purchased Call/S&P 500 INDEX/SPXE133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023		1,410,000	4591.08	75,294			2,482		35			(9,257)		1,845		0001
Purchased Call/S&P 500 INDEX/SPX821B$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/28/2022	11/27/2024		1,544,336	4983	76,231			63,456		50,075			(9,398)		9,958		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05HS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024		2,404,000	4136.48		41,589		35,517		39,804			(6,346)		11,095		0001
Purchased Call/S&P 500 INDEX/SPX161HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2021	04/01/2025		1,290,000	4800	112,569			60,064		66,725			(7,384)		9,134		0001
Purchased Call/S&P 500 INDEX/SPX161LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2021	04/29/2025		3,431,250	5700	175,028			103,948		31,443			(12,307)		24,756		0001
Purchased Call/S&P 500 INDEX/SPXG13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/24/2023		1,556,000	100	39,211			2,484					(9,616)		1,995		0001
Purchased Call/S&P 500 INDEX/SPXG13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/20/2023		1,329,148	4460	34,485			1,830		56			(8,621)		1,556		0001
Purchased Call/S&P 500 INDEX/SPX161HSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2021	01/09/2024		2,150,000	4400	204,910			62,895		84,256			(19,959)		9,482		0001
Purchased Call/S&P 500 INDEX/SPXG13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/14/2023		1,886,000	100	47,527			1,712					(11,719)		1,847		0001
Purchased Call/S&P 500 INDEX/SPXI136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024		2,263,000	3986.37	34,171			32,012		35,585			(2,241)		10,953		0001
Purchased Call/S&P 500 INDEX/SPXI137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024		2,186,000	4229.53	47,436			45,084		49,163			(2,714)		10,642		0001
Purchased Call/S&P 500 INDEX/SPXG13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/13/2023		1,847,000	100	46,360			1,533					(11,431)		1,743		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/10/2023	02/10/2025		1,645,000	4585.62	52,147			48,847		68,894			(3,495)		11,243		0001
Purchased Call/S&P 500 INDEX/SPXA053SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024		1,860,000	4108.54	78,306			46,208		82,896			(9,641)		10,094		0001
Purchased Call/S&P 500 INDEX/SPXG13CSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023		6,409,000	4462.21	78,190			3,877		140			(19,280)		7,311		0001
Purchased Call/S&P 500 INDEX/SPXG13CSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/14/2023		12,544,000	4392.59	153,037			5,511		299			(37,735)		12,284		0001
Purchased Call/S&P 500 INDEX/SPXG13BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/06/2023		1,251,000	105	18,390			256					(4,559)		802		0001
Purchased Call/S&P 500 INDEX/SPXG13HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/09/2024		1,402,000	3929.77	217,731			120,663		188,413			(26,807)		7,384		0001
Purchased Call/S&P 500 INDEX/SPXG13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/21/2023		1,446,000	100	36,439			2,024					(9,010)		1,734		0001
Purchased Call/S&P 500 INDEX/SPXG13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023		1,947,000	4462.21	37,382			1,854		54			(9,218)		2,221		0001
Purchased Call/S&P 500 INDEX/SPXH139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023		7,399,000	3932.69	86,568			39,349		100,651			(21,346)		24,949		0001
Purchased Call/S&P 500 INDEX/SPX821DSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2024		2,532,000	3796.5	428,668			368,689		477,196			(52,633)		16,606		0001
Purchased Call/S&P 500 INDEX/SPXE131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2021	06/27/2023		2,563,000	4250.31	255,275			30,507		51,157			(31,386)		6,292		0001
Purchased Call/S&P 500 INDEX/SPXG13BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/06/2023		1,475,000	100	36,875			514					(9,143)		946		0001
Purchased Call/S&P 500 INDEX/SPXH139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2022	08/28/2023		3,444,953	4058	153,779			66,032		164,014			(39,657)		11,042		0001
Purchased Call/S&P 500 INDEX/SPXE13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2021	05/24/2023		1,800,629	4627	89,886			6,562		369			(11,112)		3,463		0001
Purchased Call/S&P 500 INDEX/SPXG13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/12/2024		1,544,844	5060	100,812			52,206		9,220			(12,429)		7,861		0001
Purchased Call/S&P 500 INDEX/SPXE13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	08/10/2023		1,687,786	4436	168,055			30,282		21,435			(20,748)		5,075		0001
Purchased Call/S&P 500 INDEX/SPXG13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/17/2023		3,788,000	4392.59	46,214			2,031		115			(11,302)		4,087		0001
Purchased Call/S&P 500 INDEX/SPXG131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024		1,905,289	3947	252,058			140,805		251,782			(31,118)		10,047		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13L$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/28/2024		2,751,000	4097.95	403,297			234,655		288,288			(49,586)		14,825		0001
Purchased Call/S&P 500 INDEX/SPXC17B$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2023	07/25/2023		7,800,000	3400		137,520		119,809		52,867			(18,473)		21,986		0001
Purchased Call/S&P 500 INDEX/SPX161LSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/27/2021	02/11/2025		1,143,750	4800	134,723			76,504		50,804			(10,079)		7,823		0001
Purchased Call/S&P 500 INDEX/SPXE13N$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/25/2023		2,170,000	5109.29	69,874			11,038		266			(8,591)		6,117		0001
Purchased Call/S&P 500 INDEX/SPXH139$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023		2,183,000	3901.35	55,012			25,449		65,710			(13,565)		7,405		0001
Purchased Call/S&P 500 INDEX/SPXE13F$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2021	06/12/2023		2,511,000	4230.45	242,814			24,048		46,421			(29,895)		5,615		0001
Purchased Call/S&P 500 INDEX/SPXG13C$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	04/18/2024		1,335,000	5085.14	80,901			42,504		7,858			(9,960)		6,847		0001
Purchased Call/S&P 500 INDEX/SPXE13P$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2021	08/03/2023		1,677,051	4381	171,058			29,176		26,164			(21,118)		4,907		0001
Purchased Call/S&P 500 INDEX/SPXH133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023		3,458,000	4297.14	88,871			33,296		54,996			(21,913)		10,593		0001
Purchased Call/S&P 500 INDEX/SRM0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027		4,756,000	100	1,015,406			726,588		726,588	10,506				50,591		0001
Purchased Call/S&P 500 INDEX/SPXH13A$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023		1,818,000	100	44,359			20,578		60,240			(10,968)		6,167		0001
Purchased Call/S&P 500 INDEX/SPXE13X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027		29,609,000	4514.07	5,803,364			4,479,694		4,479,694	455,902				312,085		0001
Purchased Call/S&P 500 INDEX/SPXA17T$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026		2,606,865	2305	617,424			2,238,663		2,238,663	230,344				22,473		0001
Purchased Call/S&P 500 INDEX/SPXC17B$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024		4,580,802	3892	232,234			224,514		257,747			(9,544)		22,428		0001
Purchased Call/S&P 500 INDEX/SPXA17S$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/20/2026		3,047,000	2304.92	601,783			2,616,718		2,616,718	269,239				26,267		0001
Purchased Call/S&P 500 INDEX/SPXH133$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023		2,101,000	4305.2	55,677			21,013		33,320			(13,728)		6,459		0001
Purchased Call/S&P 500 INDEX/SPXA05N$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024		2,377,000	4109.31		36,844		36,844		36,903					11,852		0001
Purchased Call/S&P 500 INDEX/SPX821$S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024		2,276,000	4119.21	64,411			54,297		63,026			(10,235)		10,437		0001
Purchased Call/S&P 500 INDEX/SPX821JS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024		2,402,000	4090.46	67,977			59,291		68,304			(9,151)		11,157		0001
Purchased Call/S&P 500 INDEX/SPX8212$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/24/2022	08/14/2023		4,177,426	4280	169,844			64,954		97,711			(43,059)		12,750		0001
Purchased Call/S&P 500 INDEX/SPX8213$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/25/2022	08/25/2023		1,733,000	4199.12	48,351			19,555		39,186			(11,922)		5,499		0001
Purchased Call/S&P 500 INDEX/SPX8213$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		2,204,000	4057.66	45,843			18,592		49,060			(11,335)		6,993		0001
Purchased Call/S&P 500 INDEX/SRM0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		4,405,000	100		1,237,365		1,096,374		1,096,374	(140,991)				53,343		0001
Purchased Call/S&P 500 INDEX/SPX821BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		2,697,000	100	54,479			36,925		13,095			(13,470)		11,048		0001
Purchased Call/S&P 500 INDEX/SPX8213$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/31/2022	08/29/2024		1,545,008	4828	84,365			59,879		47,294			(10,415)		9,194		0001
Purchased Call/S&P 500 INDEX/SPXD00N$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/26/2022	04/26/2023		1,313,000	4175.2	15,231			1,049					(3,756)		1,752		0001
Purchased Call/S&P 500 INDEX/SPXD00Y$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/10/2022	06/12/2023		1,828,000	100	45,517			9,028					(11,162)		4,088		0001
Purchased Call/S&P 500 INDEX/SPXD00P$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/02/2022	05/02/2023		2,066,000	100	52,683			4,499					(12,990)		3,059		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13A$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023		10,761,000	3873.33	123,752			57,407		152,780			(30,598)		36,503		0001
Purchased Call/S&P 500 INDEX/SPXG13AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023		3,036,000	4582.64	91,080			753					(22,458)		1,589		0001
Purchased Call/S&P 500 INDEX/SPXE00NSV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/10/2022	10/10/2023		3,439,000	100	50,209			26,557		26,473			(12,380)		12,504		0001
Purchased Call/S&P 500 INDEX/SPX821CST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023		5,801,000	100	54,529			39,079		47,690			(13,483)		24,433		0001
Purchased Call/S&P 500 INDEX/SPXA053SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/08/2022	06/08/2023		2,255,000	4115.77	172,282			71,480		71,480	9,226				4,902		0001
Purchased Call/S&P 500 INDEX/SPXD00PSH	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/04/2022	05/04/2023		2,655,000	100	37,170			3,379					(9,165)		4,052		0001
Purchased Call/S&P 500 INDEX/SPXI13BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024		1,437,109	263		26,316		26,023		37,182			(506)		7,106		0001
Purchased Call/S&P 500 INDEX/SPXE00MSO	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/05/2022	10/05/2023		2,110,000	100	30,806			15,870		16,984			(7,596)		7,572		0001
Purchased Call/S&P 500 INDEX/SPXE00NSC	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	10/07/2022	10/06/2028		53,000	100	12,884			17,662		17,662	2,752				623		0001
Purchased Call/S&P 500 INDEX/SPX821CSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023		1,342,000	4044.98	25,766			18,466		35,284			(6,371)		5,652		0001
Purchased Call/S&P 500 INDEX/SPX821DS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023		5,809,000	100	54,024			39,141		59,868			(13,321)		24,702		0001
Purchased Call/S&P 500 INDEX/SPX821BSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		1,128,000	4071.7	12,859			8,716		12,543			(3,179)		4,621		0001
Purchased Call/S&P 500 INDEX/SPXD00SSR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/29/2022	04/28/2023		2,203,000	100	39,213			2,941					(9,696)		3,051		0001
Purchased Call/S&P 500 INDEX/SPX821CS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023		3,296,000	100	31,971			22,291		12,686			(7,905)		13,693		0001
Purchased Call/S&P 500 INDEX/SPX821CS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2023		3,973,000	100	38,935			27,244		18,006			(9,548)		16,604		0001
Purchased Call/S&P 500 INDEX/SPX8213SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2022	08/31/2023		2,456,000	3955	66,066			27,664		79,285			(16,290)		7,951		0001
Purchased Call/S&P 500 INDEX/SPXA05FS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024		2,375,000	3895.08		82,650		64,207		100,683			(18,917)		10,456		0001
Purchased Call/S&P 500 INDEX/SPXE000S4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/17/2022	06/12/2023		3,452,261	3901	113,758			23,072		181,096			(28,439)		7,719		0001
Purchased Call/AI Powered US Equity Index/AIP1003$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/21/2024		1,921,937	2365	65,177			37,320		42,457			(8,037)		10,271		0001
Purchased Call/AI Powered US Equity Index/AIP1003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/23/2024		2,431,127	2369.45	82,403			47,454		52,089			(10,179)		13,024		0001
Purchased Call/S&P 500 INDEX/SPXI13BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024		2,525,000	4027.81		41,158		41,044		43,549			(226)		12,590		0001
Purchased Call/S&P 500 INDEX/SPXG13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/16/2024		1,710,494	5116	61,900			34,947		12,202			(7,632)		9,086		0001
Purchased Call/S&P 500 INDEX/SPXE00NSD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	10/07/2022	10/06/2028		206,000	100	61,903			83,553		83,553	11,952				2,421		0001
Purchased Call/S&P 500 INDEX/SPXD00PSN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/05/2022	05/05/2023		1,858,000	100	36,788			3,465					(9,071)		2,877		0001
Purchased Call/S&P 500 INDEX/SPXH138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		1,643,000	100	22,016			9,785					(5,444)		5,456		0001
Purchased Call/S&P 500 INDEX/SPXD000SZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/09/2022	05/09/2023		2,563,000	100	48,184			5,044					(11,881)		4,189		0001
Purchased Call/S&P 500 INDEX/SPXE13N$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	08/08/2025		3,300,000	5150	252,428			147,478		134,191			(15,413)		25,342		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821C8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2022	12/11/2024		1,842,000	4653.98	131,519			111,854		109,668			(16,148)		12,013		0001
Purchased Call/S&P 500 INDEX/SPX821C9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023		5,104,000	3995.32	117,902			83,474		133,469			(29,072)		21,456		0001
Purchased Call/AI Powered US Equity Index/AIP1006SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2022	07/31/2023		2,129,243	2367.15	54,582			18,592		19,668			(13,731)		6,155		0001
Purchased Call/AI Powered US Equity Index/AIP1008SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2022	08/30/2024		2,626,216	2363.09	83,196			59,711		66,814			(10,358)		15,643		0001
Purchased Call/AI Powered US Equity Index/AIP1006SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2022	07/26/2024		5,941,098	2355.68	210,048			140,469		152,737			(26,105)		34,171		0001
Purchased Call/S&P 500 INDEX/SPX150MSR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/03/2022	06/02/2023		2,864,000	245.32	111,123			19,138		105,367			(27,476)		5,949		0001
Purchased Call/S&P 500 INDEX/SPX821FS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2025		1,610,000	4550.73		110,607		97,559		122,272			(13,164)		10,693		0001
Purchased Call/S&P 500 INDEX/SPX905ESM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/07/2021	06/07/2023		1,566,000	4882.48	51,835			4,770		146			(6,391)		3,380		0001
Purchased Call/S&P 500 INDEX/SPX8215SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		1,800,000	100	44,100			23,030		65,899			(10,874)		6,476		0001
Purchased Call/S&P 500 INDEX/SPX8215SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023		1,429,000	3585.62	29,866			15,139		54,220			(7,324)		5,087		0001
Purchased Call/S&P 500 INDEX/SPX8211S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/03/2022	08/03/2023		12,910,000	4155.17	152,338			52,038		144,353			(37,563)		37,775		0001
Purchased Call/S&P 500 INDEX/SPX050KSK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/08/2020	04/08/2026		8,651,000	2749.98	1,680,024			5,114,481		5,114,481	569,533				75,227		0001
Purchased Call/S&P 500 INDEX/SPX150MSH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/31/2022	05/31/2023		2,857,000	245.54	107,423			17,756		101,742			(26,488)		5,840		0001
Purchased Call/S&P 500 INDEX/SPX8211SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/09/2023	02/07/2025		1,548,813	5146		47,944		44,836		42,784			(3,288)		10,562		0001
Purchased Call/S&P 500 INDEX/SPX905HSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/09/2021	07/11/2023		1,796,000	4370.42	173,134			24,020		19,261			(21,287)		4,747		0001
Purchased Call/S&P 500 INDEX/SPX8215S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023		3,159,000	3647.29	81,502			40,190		119,970			(20,096)		11,092		0001
Purchased Call/S&P 500 INDEX/SPX8216SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	10/13/2023		2,126,000	3583.07	43,796			23,723		80,159			(10,829)		7,790		0001
Purchased Call/Nasdaq FC Index/NFC1617SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2024		2,257,446	218.13	101,556			78,260		195,173			(12,594)		13,956		0001
Purchased Call/S&P 500 INDEX/SPX821C9F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2022	12/14/2023		2,012,000	3995.32	23,138			16,381		26,935			(5,705)		8,458		0001
Purchased Call/S&P 500 INDEX/SPX821C9K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/14/2022	12/12/2023		1,697,556	4004	19,559			13,816		21,289			(4,849)		7,108		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0002SR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/21/2022	07/19/2024		1,533,782	287.35	58,217			38,354		44,825			(7,245)		8,758		0001
Purchased Call/S&P 500 INDEX/SPXH13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2022	11/09/2023		1,429,000	100	29,152			17,977		33,915			(7,188)		5,585		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/22/2022	07/23/2024		5,305,649	246.04	189,942			124,976		17,521			(23,354)		30,422		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2027		60,245	234.08	3,512			2,740		2,517			(173)		595		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8213$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2022	08/28/2023		2,069,407	4058	81,656			33,703		87,731			(20,245)		6,633		0001
Purchased Call/S&P 500 INDEX/SPX8215$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2022	09/20/2024		1,522,429	4781	61,754			45,952		59,671			(7,666)		9,250		0001
Purchased Call/S&P 500 INDEX/SPX821C$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2022	12/09/2024		1,455,000	3865.92	245,895			209,028		250,038			(30,274)		9,474		0001
Purchased Call/S&P 500 INDEX/SPX821N$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	04/01/2025		2,204,000	4037.4	331,261			331,261		327,939					15,606		0001
Purchased Call/S&P 500 INDEX/SPX7210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/24/2023		2,761,000	4271.78	86,143			5,458		6,606			(21,125)		3,540		0001
Purchased Call/S&P 500 INDEX/SPX7211$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2024		2,728,000	5075.34	120,850			57,690		15,786			(14,879)		13,338		0001
Purchased Call/S&P 500 INDEX/SPX7210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2022	04/26/2023		4,903,000	4175.2	57,855			3,985		30,202			(14,266)		6,543		0001
Purchased Call/S&P 500 INDEX/SPX721P$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023		3,153,000	4131.93	63,691			4,777		40,022			(15,748)		4,366		0001
Purchased Call/S&P 500 INDEX/SPX721RSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	05/22/2023		1,640,529	3906	40,148			5,688		52,230			(9,981)		3,096		0001
Purchased Call/S&P 500 INDEX/SPX721U$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2022	06/22/2023		2,213,000	3759.89	232,144			239,035		247,374	57,909		(2,449)		5,276		0001
Purchased Call/Nasdaq FC Index/NFC1617$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/03/2022	09/29/2023		7,760,333	217.34	301,058			151,961		669,464			(74,777)		27,399		0001
Purchased Call/S&P 500 INDEX/SPX721VS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023		690,000	12105.9	14,697			3,388		12,238			(3,634)		1,655		0001
Purchased Call/S&P 500 INDEX/SPX721V$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023		4,694,000	3821.55	103,737			25,148		147,570			(25,579)		11,589		0001
Purchased Call/S&P 500 INDEX/SPX721XS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		1,432,000	3899.38	30,502			8,218		38,258			(7,542)		3,710		0001
Purchased Call/Nasdaq FC Index/NFC1616$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2022	09/10/2024		958,227	232.76	44,462			32,247		47,501			(5,467)		5,768		0001
Purchased Call/S&P 500 INDEX/SPX8150$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/05/2023	01/03/2024		2,181,022	3826	127,201			98,147		166,463			(29,785)		9,517		0001
Purchased Call/S&P 500 INDEX/SPX8150$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2023	01/10/2024		1,964,559	3913	121,770			96,600		136,849			(26,165)		8,680		0001
Purchased Call/Citi Grandmaster Index/CGM040BSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/09/2022	12/06/2024		2,282,981	324.66	54,294			46,137		48,027			(6,720)		14,829		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/24/2022	08/02/2024		5,396,387	282.5	217,696			147,749		207,716			(27,067)		31,263		0001
Purchased Call/S&P 500 INDEX/SPX821ESN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	12/27/2024		1,932,923	4885	86,646			76,115		78,975			(10,697)		12,768		0001
Purchased Call/S&P 500 INDEX/SPX1407$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/19/2024		3,883,000	100	43,101			35,080		31,495			(8,289)		17,425		0001
Purchased Call/S&P 500 INDEX/SPX8214$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023		6,755,000	3855.93	149,961			71,056		196,823			(36,977)		23,253		0001
Purchased Call/S&P 500 INDEX/SPX8215$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		1,574,000	3744.52	17,471			9,124		28,371			(4,308)		5,663		0001
Purchased Call/S&P 500 INDEX/SPX8215$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		1,540,000	3744.52	32,186			16,808		54,013			(7,936)		5,541		0001
Purchased Call/S&P 500 INDEX/SPX8219$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/15/2022	11/15/2023		4,245,000	100	37,356			23,463		1,819			(9,211)		16,812		0001
Purchased Call/S&P 500 INDEX/SPX821DSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	09/22/2026		3,820,000	6200	99,240			92,401		72,164			(6,524)		35,642		0001
Purchased Call/S&P 500 INDEX/SPX8216$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/11/2022	09/27/2023		3,807,771	3647	148,217			76,019		229,009			(38,004)		13,370		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8215SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2022	09/22/2023		1,570,840	3758	48,488			23,567		75,416			(12,122)		5,438		0001
Purchased Call/S&P 500 INDEX/SPX8215SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023		1,557,000	100	37,212			18,710		59,515			(9,201)		5,497		0001
Purchased Call/S&P 500 INDEX/SPX8216SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023		2,836,000	3719.98	51,332			28,282		72,534			(12,657)		10,523		0001
Purchased Call/S&P 500 INDEX/SPX821BSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		1,003,000	4071.7	21,966			14,888		20,121			(5,431)		4,109		0001
Purchased Call/S&P 500 INDEX/SPX821BSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/04/2023		1,548,000	100	35,759			24,332		12,396			(8,769)		6,380		0001
Purchased Call/S&P 500 INDEX/SPX821DS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2022	12/19/2023		3,971,000	100	37,327			26,942		32,751			(9,204)		16,854		0001
Purchased Call/S&P 500 INDEX/SPX905NS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/07/2021	10/06/2023		1,790,000	5006.93	79,834			20,730		2,602			(9,856)		6,440		0001
Purchased Call/S&P 500 INDEX/SPX821DSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		1,296,000	3844.82	27,605			20,377		39,063			(6,825)		5,532		0001
Purchased Call/S&P 500 INDEX/SPX821FSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024		2,926,000	100		29,553		22,958		24,192			(6,764)		12,882		0001
Purchased Call/S&P 500 INDEX/SPX905LSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/16/2021	09/15/2023		2,135,000	4422.3	239,334			55,129		38,583			(29,547)		7,242		0001
Purchased Call/S&P 500 INDEX/SPX905LSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/16/2021	09/15/2023		1,721,000	5142.58	67,635			15,579		924			(8,350)		5,838		0001
Purchased Call/S&P 500 INDEX/SPX905MSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/24/2021	09/26/2023		1,545,000	4876.97	92,855			22,703		3,302			(11,417)		5,410		0001
Purchased Call/Nasdaq FC Index/NFC1617SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/07/2024		4,298,931	218.13	195,697			150,399		371,962			(24,290)		26,529		0001
Purchased Call/S&P 500 INDEX/SPX821GSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024		1,899,000	3972.61		165,213		186,442		186,442	21,229				8,565		0001
Purchased Call/S&P 500 INDEX/SPX905MSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/24/2021	09/26/2023		1,530,000	5081.47	65,637			16,049		1,246			(8,070)		5,357		0001
Purchased Call/S&P 500 INDEX/SPX9050S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/18/2021	10/18/2023		1,481,000	4975.48	81,603			22,418		2,819			(10,061)		5,495		0001
Purchased Call/S&P 500 INDEX/SPX905IISX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/17/2022	02/16/2024		2,070,762	4442	244,027			108,194		80,529			(30,127)		9,725		0001
Purchased Call/S&P 500 INDEX/SPX821BS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/01/2022	11/30/2023		1,460,679	4080	56,421			38,084		58,406			(13,950)		5,971		0001
Purchased Call/Nasdaq FC Index/NFC1617SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/26/2022	10/03/2024		4,379,930	219.4	196,125			150,415		366,169			(24,459)		26,931		0001
Purchased Call/S&P 500 INDEX/SPXD00S5V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/16/2022	05/16/2023		1,763,000	4008.01	18,864			2,339		23			(4,651)		3,129		0001
Purchased Call/S&P 500 INDEX/SPXD00S5Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	05/16/2023		2,193,000	100	47,369			5,872					(11,680)		3,893		0001
Purchased Call/S&P 500 INDEX/SPX1610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2023		4,646,000	100	50,641			1,535					(12,487)		4,212		0001
Purchased Call/S&P 500 INDEX/SPXD00SS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/13/2022	05/15/2023		1,835,000	4023.89	50,096			6,072		52,212			(12,285)		3,222		0001
Purchased Call/S&P 500 INDEX/SPXH13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024		3,229,000	3839.5	46,498			35,354		56,476			(11,372)		14,065		0001
Purchased Call/S&P 500 INDEX/SPXD00SZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/02/2022	05/02/2023		2,043,000	100	30,236			2,582					(7,456)		3,025		0001
Purchased Call/S&P 500 INDEX/SPX821BSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/07/2022	12/07/2023		3,458,000	100	33,888			23,339		11,574			(8,356)		14,338		0001
Purchased Call/S&P 500 INDEX/SPXH13BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		3,052,000	3757.99	232,257			330,303		330,303	84,781				10,566		0001
Purchased Call/S&P 500 INDEX/SPXA053SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/14/2022	06/14/2023		4,617,000	100	44,323			9,036					(10,929)		10,464		0001

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Purchased Call/S&P 500 INDEX/SPXG13GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	05/04/2023		1,661,000	4300.17	19,268			1,752					(4,751)		2,535		0001
Purchased Call/S&P 500 INDEX/SPX9050S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2021	11/16/2023		1,712,539	5337	79,934			25,179		1,315			(9,868)		6,797		0001
Purchased Call/S&P 500 INDEX/SPX9050SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023		1,419,000	4673.96	162,759			51,634		13,893			(20,094)		5,644		0001
Purchased Call/S&P 500 INDEX/SPX905XSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024		2,046,000	4287.75	282,757			128,738		119,995			(34,813)		9,757		0001
Purchased Call/S&P 500 INDEX/SPX905WSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024		2,040,000	4338.22	278,256			120,680		102,187			(34,400)		9,476		0001
Purchased Call/S&P 500 INDEX/SPX905XS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024		1,775,000	4264.07	244,418			108,517		108,670			(30,216)		8,336		0001
Purchased Call/Nasdaq FC Index/NFC1617SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2022	10/10/2024		6,254,732	217.31	289,901			224,022		556,482			(36,014)		38,702		0001
Purchased Call/Nasdaq FC Index/NFC1617SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2022	10/12/2023		9,022,061	216.16	362,082			196,596		820,285			(90,448)		32,972		0001
Purchased Call/S&P 500 INDEX/SPXE000SL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/21/2022	06/21/2023		1,845,000	100	26,568			5,928					(6,551)		4,372		0001
Purchased Call/S&P 500 INDEX/SPX1610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/24/2023		2,011,000	100	40,823			2,587					(10,011)		2,578		0001
Purchased Call/S&P 500 INDEX/SPX161SS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023		5,206,000	100	47,895			6,386					(11,842)		9,537		0001
Purchased Call/S&P 500 INDEX/SPXG13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	12/26/2025		4,250,000	5800	209,470			156,438		61,018			(14,058)		35,191		0001
Purchased Call/S&P 500 INDEX/SPXG13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023		3,321,000	4130.29	83,689			27,431		69,313			(20,692)		9,481		0001
Purchased Call/S&P 500 INDEX/SPXG13ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2022	07/25/2023		1,765,244	3967	82,258			26,572		84,506			(20,679)		4,976		0001
Purchased Call/S&P 500 INDEX/SPXH1328P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023		3,011,000	4280.15	63,532			23,295		35,140			(15,708)		9,088		0001
Purchased Call/AI Powered US Equity Index/AIP1006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2022	07/19/2024		2,061,492	2350.68	68,606			45,003		54,424			(8,501)		11,771		0001
Purchased Call/AI Powered US Equity Index/AIP1005S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2022	06/21/2024		2,217,026	2325.9	75,250			46,636		67,479			(9,346)		12,281		0001
Purchased Call/AI Powered US Equity Index/AIP1007SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2022	08/13/2024		838,300	2389.54	26,900			18,559		17,332			(3,325)		4,911		0001
Purchased Call/AI Powered US Equity Index/AIP1006SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2022	07/23/2024		899,596	2355.19	30,422			20,072		23,096			(3,751)		5,158		0001
Purchased Call/AI Powered US Equity Index/AIP1000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2022	04/04/2024		2,529,451	2452.69	82,546			41,839		23,428			(10,176)		12,734		0001
Purchased Call/AI Powered US Equity Index/AIP1002SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/09/2023		4,225,766	2368.65	102,604			10,793		14,299			(25,406)		6,907		0001
Purchased Call/AI Powered US Equity Index/AIP1002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	05/01/2024		1,022,332	2399.39	36,069			19,668		16,521			(4,458)		5,331		0001
Purchased Call/AI Powered US Equity Index/AIP1008SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2022	09/01/2023		11,386,149	2356.2	273,358			117,470		146,468			(68,304)		36,979		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/08/2024		1,275,510	2390.52	36,569			20,284		22,509			(4,517)		6,710		0001
Purchased Call/AI Powered US Equity Index/AIP1005SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2022	06/28/2024		2,528,843	2336.72	83,288			52,248		71,967			(10,319)		14,117		0001
Purchased Call/AI Powered US Equity Index/AIP100AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2022	10/01/2024		1,057,649	2309.66	34,162			25,762		38,879			(4,200)		6,492		0001
Purchased Call/AI Powered US Equity Index/AIP100BS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2022	10/18/2023		7,612,006	2336.32	185,860			103,304		143,416			(46,175)		28,244		0001
Purchased Call/AI Powered US Equity Index/AIP1008SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2022	09/06/2024		2,762,196	2367.43	83,915			60,956		68,672			(10,419)		16,564		0001
Purchased Call/AI Powered US Equity Index/AIP1008S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2022	08/23/2023		5,891,051	2379.01	136,406			54,772		52,352			(34,027)		18,565		0001
Purchased Call/AI Powered US Equity Index/AIP1004SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/14/2024		3,058,869	2319.23	105,124			64,508		96,932			(13,117)		16,811		0001
Purchased Call/AI Powered US Equity Index/AIP1009S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2022	09/08/2023		7,023,794	2377.65	161,394			72,001		69,028			(40,076)		23,324		0001
Purchased Call/AI Powered US Equity Index/AIP1008SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/05/2023		3,769,138	2356.2	83,537			37,162		48,780			(21,117)		12,399		0001
Purchased Call/AI Powered US Equity Index/AIP1003S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/17/2024		2,819,057	2382.82	89,318			51,113		53,893			(11,125)		14,993		0001
Purchased Call/AI Powered US Equity Index/AIP1003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/28/2024		1,085,013	2391.23	36,565			21,275		19,684			(4,496)		5,847		0001
Purchased Call/AI Powered US Equity Index/AIP1006SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2022	07/24/2024		3,022,745	2355.19	104,970			69,683		77,745			(13,008)		17,350		0001
Purchased Call/AI Powered US Equity Index/AIP1007SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2022	08/08/2024		3,678,324	2373.25	128,799			88,432		84,911			(16,021)		21,439		0001
Purchased Call/AI Powered US Equity Index/AIP1007SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2022	08/14/2023		3,442,984	2389.54	78,233			29,814		24,327			(19,728)		10,508		0001
Purchased Call/AI Powered US Equity Index/AIP1006SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2022	07/18/2024		2,201,445	2336	80,161			52,564		64,182			(9,950)		12,557		0001
Purchased Call/AI Powered US Equity Index/AIP100ASF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2022	10/06/2023		5,851,901	2341.45	133,564			70,759		101,077			(33,512)		21,055		0001
Purchased Call/AI Powered US Equity Index/AIP1006SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2022	07/27/2023		5,217,357	2355.68	134,796			43,965		56,776			(33,566)		14,833		0001
Purchased Call/AI Powered US Equity Index/AIP1007SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2022	08/10/2023		4,789,121	2380.29	117,238			43,229		38,528			(29,493)		14,400		0001
Purchased Call/AI Powered US Equity Index/AIP1007SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2022	08/01/2023		4,636,042	2366.49	118,558			40,592		43,678			(29,759)		13,456		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1008SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2022	09/08/2023		5,265,610	2367.43	114,284			51,241		59,616			(28,547)		17,486		0001
Purchased Call/S&P 500 INDEX/SPX8217$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023		1,147,000	105	17,549			9,847		25,855			(4,339)		4,277		0001
Purchased Call/S&P 500 INDEX/SPX8216$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023		2,557,000	3719.98	38,866			21,414		54,739			(9,583)		9,488		0001
Purchased Call/S&P 500 INDEX/SPXH130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023		2,123,000	4019.65	40,974			28,896		43,309			(10,103)		8,907		0001
Purchased Call/S&P 500 INDEX/SPX8217$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2022	10/05/2023		1,797,058	3783	73,003			39,800		97,543			(19,044)		6,449		0001
Purchased Call/S&P 500 INDEX/SPX8219$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023		4,419,000	3949.94	52,144			33,614		61,207			(12,857)		17,729		0001
Purchased Call/S&P 500 INDEX/SPXG13X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023		1,577,000	3961.63	17,032			5,251		14,086			(4,211)		4,368		0001
Purchased Call/S&P 500 INDEX/SPX8219$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2023		1,615,000	100	21,803			13,994		9,985			(5,347)		6,466		0001
Purchased Call/S&P 500 INDEX/SPX8217$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023		2,245,000	3830.6	52,533			30,102		70,118			(12,953)		8,494		0001
Purchased Call/S&P 500 INDEX/SPX821A$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/20/2023		2,950,213	3965	167,973			108,716		188,254			(41,646)		11,811		0001
Purchased Call/S&P 500 INDEX/SPX821A$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		1,694,000	4026.12	36,590			24,089		35,952			(9,047)		6,840		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/29/2022	07/30/2024		760,701	287.13	28,450			18,993		22,747			(3,498)		4,393		0001
Purchased Call/S&P 500 INDEX/SPX821A$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/27/2023		3,460,000	100	34,600			22,876		1,954			(8,485)		14,057		0001
Purchased Call/S&P 500 INDEX/SPX905N$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2021	09/29/2023		1,435,006	4291	180,028			45,446		49,332			(22,441)		5,067		0001
Purchased Call/S&P 500 INDEX/SPX905Q$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2021	11/16/2023		1,701,844	4615	204,583			64,442		21,066			(25,257)		6,755		0001
Purchased Call/S&P 500 INDEX/SPX905W$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024		2,502,000	4407.15	319,255			139,208		106,072			(39,306)		11,677		0001
Purchased Call/Citi Grandmaster Index/CGM040B$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2022	11/27/2024		4,246,652	324.4	101,820			85,203		90,241			(12,612)		27,382		0001
Purchased Call/Nasdaq FC Index/NFC1618$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/17/2022	10/13/2023		10,409,571	215.65	408,331			222,408		967,889			(101,565)		38,140		0001
Purchased Call/S&P 500 INDEX/SPX821A$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/21/2023		3,977,590	3950	189,920			123,106		215,415			(46,958)		15,958		0001
Purchased Call/AI Powered US Equity Index/AIP1003$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/22/2023		3,150,168	2365	81,310			11,538		15,516			(20,228)		5,945		0001
Purchased Call/AI Powered US Equity Index/AIP1007$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2022	08/06/2024		935,898	2372.03	30,885			20,915		21,721			(3,797)		5,444		0001
Purchased Call/AI Powered US Equity Index/AIP1009$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2022	09/12/2023		6,234,865	2383.1	116,176			53,332		57,570			(29,087)		20,960		0001
Purchased Call/AI Powered US Equity Index/AIP1005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2022	06/26/2023		3,207,302	2339.22	76,270			18,539		37,866			(19,267)		7,829		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1005$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/23/2023		6,305,565	2339.22	153,815			35,601		73,723			(38,193)		15,125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/13/2021	04/13/2023		286,331	259.2	11,825			195					(1,458)		270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/13/2021	04/13/2023		134,502	272.17	5,555			92					(685)		127		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2022	05/07/2024		5,153,144	252.5	184,998			102,155		3,676			(22,746)		27,074		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/17/2022	05/16/2024		3,389,469	251.74	121,353			68,433		3,029			(14,944)		18,005		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/27/2023	01/26/2024		1,979,000	3980.74	134,176			111,814		164,562			(23,223)		8,986		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2021	06/20/2023		7,641,627	264.82	288,853			31,742					(35,515)		17,999		0001
Purchased Call/S&P 500 INDEX/SPX8152$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2023	03/25/2024		2,533,492	3971	131,045			130,319		146,195			(1,083)		12,580		0001
Purchased Call/S&P 500 INDEX/SPX8153$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024		2,029,541	3972	84,453			84,453		89,769			(232)		10,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/12/2024		1,380,757	575.32	152,436			110,824		136,431			(18,768)		8,327		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/21/2022	07/15/2024		1,372,453	244.98	49,375			32,161		4,999			(6,114)		7,804		0001
Purchased Call/S&P 500 INDEX/SPX821O$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/28/2022	07/28/2023		2,026,000	4072.43	52,879			17,284		54,986			(13,039)		5,784		0001
Purchased Call/S&P 500 INDEX/SPX821B$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		1,154,000	4071.7	25,273			17,129		23,226			(6,249)		4,727		0001
Purchased Call/S&P 500 INDEX/SPX821C$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/15/2022	12/15/2023		1,742,000	3895.75	20,033			14,317		26,323			(4,940)		7,337		0001
Purchased Call/Nasdaq FC Index/NFC1617$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2022	10/08/2024		1,161,091	218.13	53,526			40,936		100,308			(6,581)		7,172		0001
Purchased Call/S&P 500 INDEX/SPX8217$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	10/16/2023		2,171,423	3583	99,245			54,433		138,357			(24,606)		8,017		0001
Purchased Call/S&P 500 INDEX/SPX8218$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023		1,001,000	100	23,423			14,015		36,679			(5,776)		3,859		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/19/2021	04/19/2023		1,273,514	272.38	52,596			1,300					(6,484)		1,453		0001
Purchased Call/S&P 500 INDEX/SPX821B$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023		2,062,000	3941.26	39,178			26,874		45,859			(9,660)		8,533		0001
Purchased Call/S&P 500 INDEX/SPX821B$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023		2,740,000	3941.26	69,322			47,551		81,355			(17,093)		11,338		0001
Purchased Call/S&P 500 INDEX/SPX821B$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2023		1,054,000	100	26,139			18,174		31,622			(6,445)		4,379		0001
Purchased Call/S&P 500 INDEX/SPX905Y$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/03/2022	03/01/2024		2,526,000	4310.69	341,768			157,920		143,838			(42,194)		12,118		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00XSA	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/03/2022	06/02/2023		4,972,000	100	49,223			8,477					(12,170)		10,328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2021	04/19/2023		461,021	269.57	13,123			365					(1,820)		526		0001
Purchased Call/S&P 500 INDEX/SPX821DSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		1,741,000	3844.82	37,083			27,373		52,476			(9,169)		7,431		0001
Purchased Call/S&P 500 INDEX/SPX821ESA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/28/2022	12/27/2023		1,236,000	105	17,428			12,998		28,526			(4,309)		5,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/07/2021	04/06/2023		157,495	259.2	6,489			45					(801)		101		0001
Purchased Call/S&P 500 INDEX/SPX821BSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023		5,048,000	3806.8	111,561			67,613		148,328			(27,508)		19,640		0001
Purchased Call/S&P 500 INDEX/SPX821BS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/01/2022	12/01/2023		2,425,000	4076.57	36,618			24,750		38,855			(9,029)		9,934		0001
Purchased Call/S&P 500 INDEX/SPX821DSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2022	08/18/2023		2,910,000	4300	74,760			44,409		82,579			(28,152)		9,011		0001
Purchased Call/S&P 500 INDEX/SPX821ESL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	12/27/2023		2,037,161	3829	122,935			92,716		156,554			(30,480)		8,777		0001
Purchased Call/Nasdaq FC Index/NFC1618$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2022	10/18/2024		4,970,483	217.65	250,637			197,075		437,223			(31,204)		30,975		0001
Purchased Call/S&P 500 INDEX/SPX821ES8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/28/2022	12/26/2023		2,045,444	3845	100,527			74,908		133,805			(24,924)		8,796		0001
Purchased Call/S&P 500 INDEX/SPXD00XS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2022	06/02/2023		1,579,000	4176.82	17,843			3,064					(4,400)		3,280		0001
Purchased Call/S&P 500 INDEX/SPX821LSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2023	01/18/2024		3,900,000	4050	245,530			232,022		378,263			(14,211)		17,471		0001
Purchased Call/S&P 500 INDEX/SPXD00VSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/26/2022	05/26/2023		1,252,000	100	23,788			3,634					(5,866)		2,452		0001
Purchased Call/S&P 500 INDEX/SPX821JSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024		2,110,000	4079.09	47,053			42,072		46,159			(5,429)		9,909		0001
Purchased Call/S&P 500 INDEX/SPXD00XSD	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/03/2022	06/02/2023		2,671,000	100	46,208			7,958					(11,425)		5,548		0001
Purchased Call/S&P 500 INDEX/SPX821GSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/18/2023	01/12/2024		1,374,910	3997	69,959			56,046		80,318			(14,031)		6,096		0001
Purchased Call/S&P 500 INDEX/SPX821JSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024		3,096,000	4079.09	59,443			53,151		61,014			(6,859)		14,540		0001
Purchased Call/S&P 500 INDEX/SPX821KSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/27/2023	02/23/2024		2,118,505	4012	119,391			109,082		130,150			(10,583)		10,057		0001
Purchased Call/S&P 500 INDEX/SPX821MSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		4,875,000	3936.97	135,525			132,546		150,991			(3,333)		24,106		0001
Purchased Call/S&P 500 INDEX/SPXD00VS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/23/2022	05/23/2023		5,639,000	3973.75	126,314			18,095		154,414			(31,146)		10,744		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2022	08/02/2024		4,149,308	245.29	147,434			99,080		15,873			(18,185)		24,038		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2022	08/20/2024		5,107,392	245.52	181,312			126,271		20,526			(22,293)		30,127		0001
Purchased Call/S&P 500 INDEX/SPX821FSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/09/2023	01/09/2024		4,393,000	3892.09	52,277			40,756		62,025			(11,601)		19,375		0001
Purchased Call/S&P 500 INDEX/SPX821GSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024		2,129,000	4016.95	34,277			28,139		36,377			(6,198)		9,635		0001
Purchased Call/S&P 500 INDEX/SPX821IS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/01/2023	01/26/2024		1,717,776	4071	53,548			44,998		52,249			(8,651)		7,800		0001
Purchased Call/S&P 500 INDEX/SPX821JS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2024		5,931,000	4090.46	144,123			125,860		145,390			(19,243)		27,680		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821JSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024		2,262,000	4136.13		58,586		51,484		56,447			(7,223)		10,590		0001
Purchased Call/S&P 500 INDEX/SPX821KSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/03/2023	03/05/2024		1,130,000	105		16,385		15,260		18,034			(1,247)		5,453		0001
Purchased Call/S&P 500 INDEX/SPXD00II$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2022	05/23/2023		2,491,541	3974	111,318			16,214		111,503			(27,676)		4,747		0001
Purchased Call/S&P 500 INDEX/SPXD00II$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2022	05/26/2023		3,460,000	4158.24	116,256			17,811		68,424			(28,745)		6,776		0001
Purchased Call/S&P 500 INDEX/SPXD00II$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/26/2023		1,537,497	4155	40,978			6,313		28,063			(10,273)		3,011		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/30/2021	05/02/2023		438,493	272.38	18,373			782					(2,259)		649		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/23/2022	08/19/2024		1,190,339	245.52	41,630			28,988		4,774			(5,130)		7,015		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/26/2022	08/27/2024		3,606,469	242.6	127,669			90,140		21,107			(15,697)		21,419		0001
Purchased Call/S&P 500 INDEX/SPXD00V$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2022	05/23/2023		2,340,539	3974	83,768			12,066		95,820			(20,769)		4,459		0001
Purchased Call/S&P 500 INDEX/SPX821LST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024		2,446,000	3919.29	50,388			48,173		57,355			(2,340)		11,959		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/14/2023	03/10/2025		4,042,106	287.58	133,980			130,802		140,423			(3,456)		28,188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205IS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/20/2021	04/20/2023		79,680	272.38	3,291			86					(406)		93		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ISE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/23/2021	04/25/2023		681,385	269.57	28,141			928					(3,460)		892		0001
Purchased Call/S&P 500 INDEX/SPXA050$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/28/2022	03/28/2024		2,364,000	4516.5	330,960			164,345		84,705			(40,747)		11,788		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/17/2021	08/24/2023		1,481,162	267.32	55,189			11,126					(6,886)		4,684		0001
Purchased Call/S&P 500 INDEX/SPXD00Z$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/15/2023		2,950,000	3789.99	78,765			16,274		115,922			(19,422)		6,731		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/01/2022	08/30/2024		740,016	241.11	25,257			18,096		5,186			(3,131)		4,408		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2022	08/29/2024		3,330,307	291.81	116,320			83,571		78,625			(14,530)		19,818		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/13/2021	07/13/2023		3,071,707	266.71	116,179			16,440					(14,325)		8,198		0001
Purchased Call/S&P 500 INDEX/SPX905Y$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/11/2022	03/13/2024		3,098,000	4204.31	415,132			197,601		232,575			(50,971)		15,125		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/02/2021	09/01/2023		3,617,783	269.72	136,904			28,793					(16,884)		11,750		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000X$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2023	03/31/2025		820,923	286.87		29,964		29,964		29,963					5,809		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/23/2023	02/21/2025		1,368,760	4564		42,187		40,267		62,261			(2,083)		9,430		0001
Purchased Call/S&P 500 INDEX/SPX8151$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/07/2025		2,164,731	4155		289,686		270,907		269,257			(19,869)		14,763		0001
Purchased Call/S&P 500 INDEX/SPX8150$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2022	05/03/2023		5,820,000	4100	132,690			33,434		138,160			(90,470)		8,750		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2021	07/12/2023		6,059,927	267.51	227,185			31,862					(28,035)		16,096		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/21/2023		4,713,416	266.9	179,551			27,533					(22,206)		13,055		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2024		1,717,268	240.22	57,704			41,651		13,538			(7,134)		10,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/30/2021	04/28/2023		788,071	269.57	32,705			1,220					(4,043)		1,091		0001
Purchased Call/Citi Grandmaster Index/CGM040D$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/21/2023	02/07/2025		4,170,494	323.31	97,762			91,671		99,095			(6,392)		28,441		0001
Purchased Call/S&P 500 INDEX/SPXE002$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/28/2024		1,571,416	4607	86,578			53,992		71,067			(10,674)		8,772		0001
Purchased Call/S&P 500 INDEX/SPXA052$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/17/2022	05/16/2024		1,742,889	3980	272,585			153,891		217,423			(33,606)		9,259		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000R$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/31/2022	08/30/2024		2,702,256	290.67	99,448			70,795		68,226			(12,287)		16,096		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000S$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2022	09/11/2024		1,332,658	289.82	49,175			35,684		35,754			(6,038)		8,029		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/18/2023		1,715,824	266.89	65,322			12,548					(8,088)		5,313		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000S$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/03/2022	09/20/2024		4,570,103	291.12	171,896			128,319		115,004			(21,398)		27,768		0001
Purchased Call/S&P 500 INDEX/SPX821D$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	08/11/2026		3,820,000	6000	113,910			105,811		85,827			(7,726)		35,048		0001
Purchased Call/S&P 500 INDEX/SPX150M$P	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/02/2022	05/26/2023		1,523,844	245	61,969			9,628		56,506			(15,579)		2,984		0001
Purchased Call/S&P 500 INDEX/SPX8212$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2024		1,458,000	5309.04	48,551			33,899		12,325			(5,978)		8,617		0001
Purchased Call/S&P 500 INDEX/SPX150K$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/25/2022	04/25/2023		6,867,000	100	69,357			4,586					(17,102)		8,986		0001
Purchased Call/S&P 500 INDEX/SPX8212$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/24/2022	08/24/2023		1,416,000	4140.77	16,284			6,505		1,174			(4,015)		4,478		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040C$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/03/2025		1,248,084	322.22		31,718		28,216		26,082			(3,582)		8,289		0001
Purchased Call/Citi Grandmaster Index/CGM040D$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/16/2023	02/03/2025		3,297,549	323.81		75,061		70,111		75,896			(5,085)		22,422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/04/2024		3,641,262	293.5	135,353			102,997		81,252			(16,742)		22,410		0001
Purchased Call/S&P 500 INDEX/SPX8216S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023		1,928,000	3639.66	40,681			21,304		71,604			(10,058)		6,937		0001
Purchased Call/S&P 500 INDEX/SPX905I$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/05/2021	08/04/2023		1,632,000	5124.91	52,387			9,032		346			(6,468)		4,794		0001
Purchased Call/S&P 500 INDEX/SPX8217S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/06/2023		2,972,506	3748	139,100			74,504		204,666			(35,465)		10,695		0001
Purchased Call/S&P 500 INDEX/SPX8217S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023		2,859,000	3695.16	68,616			37,994		98,649			(16,919)		10,634		0001
Purchased Call/S&P 500 INDEX/SPX821D$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		746,000	10985.5	15,741			11,619		26,658			(3,892)		3,184		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/04/2024		1,513,377	293.27	59,923			45,954		34,219			(7,451)		9,314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/23/2021	04/24/2023		687,324	269.57	28,386			898					(3,495)		881		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/30/2021	04/28/2023		1,543,441	272.38	64,207			2,394					(7,938)		2,137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/27/2023	03/20/2025		6,665,488	283.75		273,168		269,872		277,485			(3,661)		46,808		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2022	10/09/2024		2,676,610	295.65	97,161			74,339		53,043			(11,930)		16,547		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	10/10/2024		1,688,479	295.42	60,839			46,894		33,944			(7,537)		10,448		0001
Purchased Call/S&P 500 INDEX/SPX905Y$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024		1,754,000	4259.06	237,316			111,486		115,523			(29,258)		8,502		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/16/2021	04/17/2023		840,006	269.57	34,692			764					(4,271)		906		0001
Purchased Call/Citi Grandmaster Index/CGM040C$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/28/2022	12/26/2024		810,523	323	18,870			16,482		16,038			(2,330)		5,350		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2022	10/24/2024		2,503,490	295.84	82,943			65,519		49,968			(10,275)		15,684		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017GSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/18/2021	06/16/2023		1,912,284	248.87	75,119			7,892		112,261			(9,306)		4,392		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/10/2022	10/25/2024		1,776,317	295.72	59,290			46,989		35,746			(7,355)		11,138		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/25/2023		2,643,671	267.82	100,874			20,352					(12,488)		8,389		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2023		4,891,119	270.15	183,262			38,787					(22,669)		15,885		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/19/2023		1,872,680	266.55	70,741			16,620					(8,702)		6,428		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/22/2024		718,003	296.84	25,920			20,294		13,484			(3,187)		4,490		0001
Purchased Call/Citi Grandmaster Index/CGM040DSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/16/2023	02/14/2025		5,808,720	322.98	135,794			128,590		141,256			(7,895)		39,817		0001
Purchased Call/S&P 500 INDEX/SPX821LS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2023	04/06/2023		7,800,000	3500	37,780			8,586		276			(28,335)		5,000		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2022	09/09/2024		2,598,050	289.82	92,871			67,920		69,564			(11,558)		15,624		0001
Purchased Call/S&P 500 INDEX/SPX905YSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/16/2022	03/08/2024		1,552,536	4207	235,001			111,471		115,224			(29,253)		7,525		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2022	09/05/2024		1,230,199	241.03	43,549			31,243		8,848			(5,340)		7,370		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/06/2023		3,038,707	262.78	114,856			29,687					(14,163)		10,933		0001
Purchased Call/S&P 500 INDEX/SPXA054SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/18/2022	07/10/2023		2,488,060	3900	101,774			28,669		133,310			(25,657)		6,544		0001
Purchased Call/S&P 500 INDEX/SPXA052SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024		1,824,000	4123.34	264,298			177,998		177,998	27,075				9,595		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/21/2025		994,836	230.51	32,167			31,851		37,375			(378)		6,991		0001
Purchased Call/S&P 500 INDEX/SPXA054SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2022	07/10/2023		2,496,306	3900	111,693			30,940		146,294			(27,692)		6,566		0001
Purchased Call/S&P 500 INDEX/SPX150PS6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/19/2022	07/19/2023		2,670,000	243.83	115,077			34,555		132,819			(28,375)		7,329		0001
Purchased Call/S&P 500 INDEX/SPXA055S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2022	07/14/2023		2,302,441	3799	114,861			33,461		143,359			(28,795)		6,175		0001
Purchased Call/S&P 500 INDEX/SPXA055S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2022	07/14/2023		3,049,770	3798	166,606			48,947		203,429			(41,884)		8,179		0001
Purchased Call/S&P 500 INDEX/SPX150NSZ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/24/2022	06/22/2023		2,632,124	242	118,908			27,160		140,765			(29,481)		6,276		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA055SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/27/2022	07/25/2023		2,498,389	.3972	114,031			36,326		123,672			(28,272)		7,042		0001
Purchased Call/S&P 500 INDEX/SPXD00U$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/20/2022	05/19/2023		1,584,669	251	31,696			4,226		24,432			(7,837)		2,903		0001
Purchased Call/S&P 500 INDEX/SPXD00XSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/07/2022	06/07/2023		1,684,000	100	35,027			6,465					(8,637)		3,634		0001
Purchased Call/S&P 500 INDEX/SPX821GSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/18/2023	01/12/2024		2,070,011	.3996	120,471			96,512		138,964			(24,161)		9,178		0001
Purchased Call/S&P 500 INDEX/SPX821JSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024		2,025,000	4136.13	41,310			36,303		39,918			(5,093)		9,480		0001
Purchased Call/S&P 500 INDEX/SPX9050S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/15/2021	10/17/2023		3,475,000	4471.37	144,213			39,421		53,672			(17,731)		12,862		0001
Purchased Call/S&P 500 INDEX/SPXA052S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2023		4,929,000	4123.34	172,022			17,534		94,879			(42,185)		7,952		0001
Purchased Call/Citi Grandmaster Index/CGM040C$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/04/2023	01/02/2025		1,252,627	322.56	30,135			26,612		25,636			(3,555)		8,313		0001
Purchased Call/S&P 500 INDEX/SPX905KSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/03/2021	09/01/2023		2,320,000	4535.43	93,960			19,884		17,763			(11,616)		7,535		0001
Purchased Call/Citi Grandmaster Index/CGM040E$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2023	03/27/2025		6,511,288	322.85	155,101			154,689		163,010			(623)		45,947		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/02/2022	10/30/2024		1,889,468	292.72	69,485			55,139		45,348			(8,545)		11,899		0001
Purchased Call/S&P 500 INDEX/SPX161TS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/16/2023		1,906,000	100	25,922			5,488					(6,409)		4,377		0001
Purchased Call/S&P 500 INDEX/SPX821KSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024		1,688,000	3970.04	37,136			33,835		43,790			(3,571)		8,013		0001
Purchased Call/S&P 500 INDEX/SPX821KS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024		8,068,000	3991.05	194,439			175,156		211,292			(19,710)		38,241		0001
Purchased Call/S&P 500 INDEX/SPXC17ASQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	03/01/2024		8,180,000	3981.35	196,320			182,181		211,764			(15,598)		39,242		0001
Purchased Call/S&P 500 INDEX/SPXC17ASO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/20/2024		1,835,591	.4079	104,153			93,766		117,892			(10,616)		8,674		0001
Purchased Call/S&P 500 INDEX/SPXH13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023		1,550,000	105	24,180			12,663		41,154			(5,979)		5,577		0001
Purchased Call/S&P 500 INDEX/SPX161TSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023		2,038,000	100	22,214			6,417					(5,493)		5,465		0001
Purchased Call/S&P 500 INDEX/SPX8212SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023		1,644,000	4274.04	19,070			7,250		27			(4,702)		5,073		0001
Purchased Call/S&P 500 INDEX/SPX821ISP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024		1,067,000	.4164	12,804			11,005		10,705			(1,824)		4,940		0001
Purchased Call/S&P 500 INDEX/SPX140786	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2023	01/29/2024		1,602,000	100	30,758			25,674		25,331			(5,280)		7,310		0001
Purchased Call/S&P 500 INDEX/SPXH13BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2022	09/01/2023		1,511,260	.3967	60,583			26,867		77,508			(15,713)		4,908		0001
Purchased Call/S&P 500 INDEX/SPXE00RSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/01/2022	11/01/2023		3,870,000	3856.1	93,654			55,212		121,555			(23,093)		14,851		0001
Purchased Call/S&P 500 INDEX/SPXC177SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2024		2,150,120	.3840	72,503			55,432		90,935			(17,177)		9,365		0001
Purchased Call/S&P 500 INDEX/SPXC177SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	12/28/2023		1,554,903	.3783	66,738			50,804		83,743			(16,032)		6,711		0001
Purchased Call/S&P 500 INDEX/SPXG13GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	05/04/2023		1,135,000	100	28,262			2,569					(6,969)		1,732		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00USD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/19/2023		2,183,000	3901.36	62,434			8,325		84,460			(15,437)		3,999		0001
Purchased Call/S&P 500 INDEX/SPXE13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	06/17/2025		6,600,000	.6500	116,355			66,208		17,718			(7,364)		49,129		0001
Purchased Call/S&P 500 INDEX/SPX1406SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2023		1,279,000	100	16,755			8,774		26,648			(4,143)		4,602		0001
Purchased Call/S&P 500 INDEX/SPX161MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	01/06/2026		4,705,000	.6000	252,050			167,867		50,893			(14,924)		39,172		0001
Purchased Call/S&P 500 INDEX/SPX1406S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/09/2023		3,180,000	100	48,654			25,671		60,805			(11,931)		11,532		0001
Purchased Call/S&P 500 INDEX/SPX1406SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/17/2023	01/17/2024		4,388,000	100	49,146			39,398		27,808			(9,829)		19,624		0001
Purchased Call/S&P 500 INDEX/SPX1610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/06/2023		8,306,000	100	93,027			1,296					(23,065)		5,325		0001
Purchased Call/S&P 500 INDEX/SPX821KSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2023	02/28/2024		1,328,000	3970.15	15,936			14,623		17,978			(1,353)		6,352		0001
Purchased Call/S&P 500 INDEX/SPXA05HSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/08/2023	02/08/2024		7,546,000	4117.86	184,877			159,412		180,878			(25,832)		34,995		0001
Purchased Call/S&P 500 INDEX/SPXA05ISK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/21/2023	02/21/2024		2,585,000	3997.34	66,176			59,431		71,009			(6,890)		12,234		0001
Purchased Call/S&P 500 INDEX/SPXH132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023		2,521,000	4280.15	28,992			10,630		45			(7,168)		7,609		0001
Purchased Call/S&P 500 INDEX/SPXC177SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/28/2023		2,617,988	3783	121,301			91,567		151,190			(29,992)		11,300		0001
Purchased Call/S&P 500 INDEX/SPXC176SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/18/2023		1,937,737	3852	104,217			75,348		133,860			(25,839)		8,209		0001
Purchased Call/S&P 500 INDEX/SPXD00TSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/18/2022	05/18/2023		2,147,000	3923.68	27,482			3,558		37,392			(6,776)		3,893		0001
Purchased Call/S&P 500 INDEX/SPXD00VS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/23/2022	05/23/2023		2,228,000	3973.75	28,741			4,117		36,359			(7,087)		4,245		0001
Purchased Call/S&P 500 INDEX/SPX821GSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024		1,602,000	3972.61	105,572			118,146		118,146	12,574				7,225		0001
Purchased Call/S&P 500 INDEX/SPX161SSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023		5,046,000	100	47,432			7,056					(11,696)		9,794		0001
Purchased Call/S&P 500 INDEX/SPX161SSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023		4,140,000	100	40,572			6,818					(10,004)		8,531		0001
Purchased Call/AI Powered US Equity Index/AIP1005S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2022	06/27/2024		2,081,261	2340.85	67,753			42,430		57,449			(8,401)		11,606		0001
Purchased Call/AI Powered US Equity Index/AIP1008SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2022	08/29/2023		6,077,470	2370.98	139,449			58,982		62,615			(35,153)		19,545		0001
Purchased Call/AI Powered US Equity Index/AIP1005S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2022	06/26/2024		1,995,549	2339.22	65,787			41,081		55,653			(8,144)		11,116		0001
Purchased Call/AI Powered US Equity Index/AIP1007SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2022	08/15/2023		6,785,833	2389.94	149,101			57,255		48,126			(37,623)		20,787		0001
Purchased Call/AI Powered US Equity Index/AIP1006SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2022	07/24/2023		3,350,392	2355.19	88,450			28,346		35,873			(22,214)		9,403		0001
Purchased Call/AI Powered US Equity Index/AIP1002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/28/2023		5,582,788	2399.39	145,485			10,939		3,433			(36,131)		7,731		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1007$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2022	08/19/2024		3,124,202	2387.73	98,018			68,510		65,944			(12,128)		18,411		0001
Purchased Call/AI Powered US Equity Index/AIP100B$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2022	10/24/2023		5,405,715	2341.29	142,069			81,663		97,844			(35,446)		20,355		0001
Purchased Call/AI Powered US Equity Index/AIP1009$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/13/2023		6,285,641	2362.63	137,071			62,952		77,310			(34,117)		21,195		0001
Purchased Call/AI Powered US Equity Index/AIP1004$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/21/2023		6,069,899	2326.83	152,610			34,367		86,097			(37,956)		14,385		0001
Purchased Call/AI Powered US Equity Index/AIP1003$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/31/2024		1,888,207	2381.32	63,785			37,385		37,310			(7,875)		10,211		0001
Purchased Call/AI Powered US Equity Index/AIP1005$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/20/2024		1,579,373	2318.89	57,421			35,434		50,350			(7,129)		8,739		0001
Purchased Call/AI Powered US Equity Index/AIP1005$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/25/2024		1,236,131	2339.22	41,287			25,577		34,415			(5,076)		6,878		0001
Purchased Call/AI Powered US Equity Index/AIP100B$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2022	08/20/2024		1,423,839	2387.73	42,613			29,989		30,115			(5,295)		8,399		0001
Purchased Call/AI Powered US Equity Index/AIP1004$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2022	06/07/2024		4,949,141	2390.18	126,124			75,519		92,323			(15,631)		26,983		0001
Purchased Call/AI Powered US Equity Index/AIP1004$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/16/2023		4,961,407	2319.23	126,867			27,027		78,417			(31,639)		11,394		0001
Purchased Call/AI Powered US Equity Index/AIP1004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/02/2023		5,161,790	2383.62	127,812			22,037		18,918			(31,656)		10,722		0001
Purchased Call/AI Powered US Equity Index/AIP1005$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2022	07/08/2024		1,430,975	2346.56	46,186			29,647		38,317			(5,721)		8,076		0001
Purchased Call/AI Powered US Equity Index/AIP1005$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2022	06/30/2023		6,321,353	2327.9	161,502			40,809		92,655			(40,386)		15,782		0001
Purchased Call/AI Powered US Equity Index/AIP1005$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2022	07/03/2023		5,894,489	2333.49	143,033			37,702		79,716			(36,240)		14,957		0001
Purchased Call/AI Powered US Equity Index/AIP1007$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2022	08/17/2023		5,466,285	2389.04	123,381			47,650		40,076			(30,850)		16,866		0001
Purchased Call/AI Powered US Equity Index/AIP1004$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2022	06/10/2024		926,854	2359.5	28,953			17,389		21,907			(3,573)		5,071		0001
Purchased Call/AI Powered US Equity Index/AIP1007$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2022	08/14/2024		2,643,356	2389.54	82,315			57,273		54,764			(10,252)		15,500		0001
Purchased Call/AI Powered US Equity Index/AIP1007$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2022	08/16/2024		4,176,071	2390.37	121,399			85,268		86,312			(15,190)		24,536		0001
Purchased Call/AI Powered US Equity Index/AIP100B$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2022	10/30/2024		4,363,369	2361.75	131,188			104,448		119,166			(16,204)		27,478		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100A$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2022	10/02/2023		4,481,691	2309.66	124,203			64,598		107,916			(31,317)		15,953		0001
Purchased Call/AI Powered US Equity Index/AIP100ESL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2023	12/27/2024		4,745,080	2336.96	117,580	41,181		139,476		158,068			(19,468)		31,343		0001
Purchased Call/AI Powered US Equity Index/AIP100BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	08/28/2024		2,931,139	2373.82	89,188			63,946		69,110			(11,133)		17,425		0001
Purchased Call/AI Powered US Equity Index/AIP1007SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2022	08/04/2023		5,617,267	2372.03	138,749			48,285		49,726			(34,402)		16,502		0001
Purchased Call/AI Powered US Equity Index/AIP1008$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/06/2024		3,895,459	2360.82	120,643			87,660		101,256			(14,994)		23,359		0001
Purchased Call/AI Powered US Equity Index/AIP1005$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/07/2023		4,264,631	2346.56	102,559			27,797		47,754			(25,522)		11,049		0001
Purchased Call/AI Powered US Equity Index/AIP100F$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2023	01/08/2025		2,791,479	2355.34		94,747		84,477		84,243			(10,394)		18,611		0001
Purchased Call/AI Powered US Equity Index/AIP100BSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2022	11/01/2023		9,872,799	2360.09	223,305			132,816		149,077			(55,413)		37,886		0001
Purchased Call/AI Powered US Equity Index/AIP1008SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2022	08/25/2023		5,527,281	2373.82	133,156			54,422		53,837			(33,203)		17,539		0001
Purchased Call/AI Powered US Equity Index/AIP1008SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2022	08/30/2024		1,229,216	2356.2	39,803			28,523		32,757			(4,935)		7,322		0001
Purchased Call/AI Powered US Equity Index/AIP1008SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2022	08/28/2023		4,015,681	2373.82	88,032			37,537		39,420			(22,504)		12,871		0001
Purchased Call/AI Powered US Equity Index/AIP100A$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2022	10/13/2023		7,050,991	2318.74	173,610			94,363		158,452			(43,108)		25,835		0001
Purchased Call/AI Powered US Equity Index/AIP10098$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/12/2024		2,365,513	2383.1	49,862			36,988		53,188			(6,258)		14,266		0001
Purchased Call/AI Powered US Equity Index/AIP10098$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2022	09/13/2024		2,549,397	2362.63	74,056			54,473		65,977			(9,198)		15,389		0001
Purchased Call/AI Powered US Equity Index/AIP10098$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2022	09/18/2023		4,386,008	2355.63	87,046			41,910		60,016			(22,016)		15,010		0001
Purchased Call/AI Powered US Equity Index/AIP1004$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/15/2023		5,811,501	2338.82	135,042			28,386		65,210			(33,834)		13,259		0001
Purchased Call/AI Powered US Equity Index/AIP1006$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/13/2023		6,430,372	2330.47	175,353			50,410		95,583			(43,728)		17,162		0001
Purchased Call/AI Powered US Equity Index/AIP100D$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2022	12/12/2023		7,586,385	2370.04	179,708			126,747		114,199			(44,470)		31,767		0001
Purchased Call/AI Powered US Equity Index/AIP1008$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2022	08/22/2023		5,656,482	2380.72	121,741			49,168		48,567			(30,760)		17,764		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100FS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2023	01/09/2024		6,238,975	2354.24		161,577		126,741		118,082			(35,268)		27,517		0001
Purchased Call/AI Powered US Equity Index/AIP100ESE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2022	12/24/2024		1,760,570	2347.25	55,425			48,313		55,080			(6,829)		11,602		0001
Purchased Call/AI Powered US Equity Index/AIP100A$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2022	10/10/2023		6,592,383	2322.42	164,499			88,579		141,346			(41,249)		23,969		0001
Purchased Call/AI Powered US Equity Index/AIP100BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	10/28/2024		2,477,824	2361.75	77,944			61,833		67,473			(9,616)		15,577		0001
Purchased Call/AI Powered US Equity Index/AIP100CSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2022	11/26/2024		1,278,621	2385.38	38,661			32,213		30,849			(4,778)		8,238		0001
Purchased Call/AI Powered US Equity Index/AIP100DSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2022	12/06/2024		5,075,096	2368.79	160,077			136,080		137,233			(19,834)		32,965		0001
Purchased Call/AI Powered US Equity Index/AIP100DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2022	12/05/2024		3,681,583	2376	111,106			93,850		95,039			(13,715)		23,894		0001
Purchased Call/AI Powered US Equity Index/AIP100DS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2022	11/27/2024		5,784,833	2385.38	182,054			151,949		139,717			(22,499)		37,300		0001
Purchased Call/AI Powered US Equity Index/AIP100DS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2022	11/29/2024		2,262,143	2389.93	70,366			58,967		53,151			(8,695)		14,610		0001
Purchased Call/AI Powered US Equity Index/AIP100FSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2023	01/18/2024		7,590,481	2360.22		184,296		149,409		138,889			(35,578)		34,004		0001
Purchased Call/AI Powered US Equity Index/AIP10098N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2022	09/21/2023		6,283,843	2337.83	147,545			71,260		108,300			(36,800)		21,693		0001
Purchased Call/AI Powered US Equity Index/AIP100E$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/28/2022	12/15/2023		7,532,307	2356.74	170,265			122,380		131,275			(42,309)		31,725		0001
Purchased Call/AI Powered US Equity Index/AIP100GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2023	02/06/2024		8,404,114	2372.62		208,107		179,758		143,100			(29,086)		38,850		0001
Purchased Call/AI Powered US Equity Index/AIP1008SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2022	09/03/2024		1,188,239	2356.2	38,298			27,481		31,718			(4,716)		7,105		0001
Purchased Call/AI Powered US Equity Index/AIP10099H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2022	09/15/2023		7,973,530	2355.63	186,656			86,836		108,505			(46,287)		27,048		0001
Purchased Call/AI Powered US Equity Index/AIP10099E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2022	09/16/2024		2,544,921	2355.63	70,124			52,031		69,101			(8,722)		15,405		0001
Purchased Call/AI Powered US Equity Index/AIP100A$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2022	10/05/2023		6,391,069	2345.73	142,543			74,272		104,663			(35,511)		22,934		0001
Purchased Call/AI Powered US Equity Index/AIP10099M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2022	09/19/2024		2,179,659	2357	60,654			45,429		58,896			(7,591)		13,231		0001
Purchased Call/AI Powered US Equity Index/AIP100A$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2022	09/29/2023		7,214,729	2309.66	179,937			91,113		173,220			(44,894)		25,473		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100A$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2022	10/13/2023		8,107,208	2331.36	196,498			107,307		159,455			(49,052)		29,705		0001
Purchased Call/AI Powered US Equity Index/AIP1009ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2022	09/25/2023		4,147,934	2318.28	104,888			52,764		89,842			(26,566)		14,483		0001
Purchased Call/AI Powered US Equity Index/AIP100A$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2022	10/04/2024		2,775,243	2341.45	84,040			64,322		84,142			(10,435)		17,080		0001
Purchased Call/AI Powered US Equity Index/AIP1009$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2022	09/20/2024		3,472,022	2334.21	106,950			80,144		108,819			(13,340)		21,096		0001
Purchased Call/AI Powered US Equity Index/AIP100A$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2022	10/09/2023		5,452,358	2326.31	135,037			72,330		111,783			(33,801)		19,772		0001
Purchased Call/AI Powered US Equity Index/AIP1008$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2022	08/30/2024		3,983,670	2358.24	121,946			87,945		104,716			(15,252)		23,729		0001
Purchased Call/AI Powered US Equity Index/AIP100A$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2022	10/04/2024		3,310,268	2345.73	99,649			76,132		97,681			(12,368)		20,373		0001
Purchased Call/AI Powered US Equity Index/AIP1005$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2022	07/05/2024		3,249,062	2347.17	101,226			64,759		86,472			(12,585)		18,277		0001
Purchased Call/AI Powered US Equity Index/AIP1007$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2022	08/15/2024		3,879,446	2389.94	115,067			80,581		80,263			(14,385)		22,771		0001
Purchased Call/AI Powered US Equity Index/AIP100A$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2022	10/09/2024		2,470,946	2326.31	79,123			60,884		82,634			(9,792)		15,276		0001
Purchased Call/AI Powered US Equity Index/AIP100F$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/15/2025		1,991,840	2369.94		64,012		57,712		55,490			(6,484)		13,351		0001
Purchased Call/AI Powered US Equity Index/AIP1006$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2022	07/16/2024		1,549,476	2334.77	51,148			33,164		45,435			(6,290)		8,819		0001
Purchased Call/AI Powered US Equity Index/AIP100A$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2022	09/28/2023		4,959,941	2324.63	117,523			59,095		101,172			(29,371)		17,464		0001
Purchased Call/AI Powered US Equity Index/AIP100A$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2022	10/07/2024		2,105,415	2326.31	67,971			52,246		70,238			(8,436)		12,993		0001
Purchased Call/AI Powered US Equity Index/AIP100A$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2022	10/11/2024		4,673,695	2320.18	159,237			123,558		162,538			(19,820)		28,945		0001
Purchased Call/AI Powered US Equity Index/AIP1007$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2022	08/11/2023		6,706,127	2389.54	161,365			59,435		46,881			(40,132)		20,240		0001
Purchased Call/AI Powered US Equity Index/AIP1008$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2022	08/27/2024		1,640,814	2373.82	53,568			37,885		38,617			(6,597)		9,745		0001
Purchased Call/AI Powered US Equity Index/AIP100D$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2022	11/29/2024		5,802,110	2376.57	190,506			159,418		148,430			(23,512)		37,473		0001
Purchased Call/AI Powered US Equity Index/AIP100C$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/17/2023		6,739,901	2376.73	161,923			103,437		88,421			(40,075)		26,809		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100C8S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2022	11/21/2023		9,813,417	2376.83	244,768			159,041		129,727			(60,614)		39,371		0001
Purchased Call/AI Powered US Equity Index/AIP1005SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2022	07/02/2024		665,299	2333.49	19,959			12,574		19,420			(2,454)		3,730		0001
Purchased Call/AI Powered US Equity Index/AIP1006SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2022	07/20/2023		4,387,857	2363.53	103,872			31,845		40,253			(25,880)		12,099		0001
Purchased Call/AI Powered US Equity Index/AIP1001$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/21/2024		8,671,980	2327.46		195,785		192,020		234,961			(4,757)		42,822		0001
Purchased Call/AI Powered US Equity Index/AIP100A$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2022	10/11/2024		3,222,000	2320.55	106,286			82,344		111,801			(13,197)		19,955		0001
Purchased Call/AI Powered US Equity Index/AIP100D$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2022	12/05/2023		7,654,743	2376	173,046			118,623		106,041			(42,801)		31,612		0001
Purchased Call/AI Powered US Equity Index/AIP1001$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/20/2025		4,344,817	2317.31		147,526		145,885		171,508			(1,885)		30,511		0001
Purchased Call/AI Powered US Equity Index/AIP1005$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2022	06/27/2023		5,602,340	2340.85	129,389	2,024		32,784		64,931			(33,229)		13,754		0001
Purchased Call/AI Powered US Equity Index/AIP100F$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2023	01/17/2025		3,836,245	2352.44		130,846		118,730		118,837			(12,493)		25,754		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2021	04/14/2023		1,204,852	260.79	49,740			897		120,112			(6,185)		1,180		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/26/2021	04/21/2023		477,717	262.07	20,056			556		45,023			(2,494)		573		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/28/2021	04/27/2023		1,342,715	262.17	60,176			2,157		125,883			(7,435)		1,826		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2022	10/08/2024		1,868,050	295.65	67,810			51,860		36,973			(8,337)		11,538		0001
Purchased Call/Citi Grandmaster Index/CGM040ES2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2023	03/21/2025		5,357,937	322.57		131,802		130,910		135,856			(1,418)		37,652		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2021	04/06/2023		330,308	260.3	13,374			93		33,647			(1,657)		212		0001
Purchased Call/S&P 500 INDEX/SPX821K$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024		6,957,000	3991.05		86,267		77,711		93,092			(8,745)		32,975		0001
Purchased Call/S&P 500 INDEX/SPX821LSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/12/2024		1,548,498	3862		52,174		49,868		60,882			(2,437)		7,549		0001
Purchased Call/S&P 500 INDEX/SPX821N$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/29/2023	03/27/2024		2,366,200	3977		80,301		80,079		85,677			(441)		11,782		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161HSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024		4,079,066	243.92	141,237			99,172		20,197			(17,451)		24,132		0001
Purchased Call/S&P 500 INDEX/SPXA050SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024		1,996,000	5223.91	114,171			58,730		8,267			(14,018)		10,129		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2021	04/28/2023		954,944	264.89	37,778			1,409		78,842			(4,669)		1,322		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/25/2021	06/26/2023		1,304,985	266	54,026			6,391		101,282			(6,652)		3,186		0001
Purchased Call/S&P 500 INDEX/SPXA054SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/30/2022	06/23/2023		4,073,501	3786	165,521			38,919		240,233			(41,611)		9,771		0001
Purchased Call/S&P 500 INDEX/SPX150NSM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/17/2022	06/16/2023		2,074,398	241	85,746			18,152		117,698			(21,201)		4,764		0001
Purchased Call/S&P 500 INDEX/SPX150PS8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2022	07/21/2023		2,378,000	244.18	99,638			30,722		115,626			(24,636)		6,586		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/19/2021	04/19/2023		566,942	260.87	22,544			558		56,306			(2,783)		647		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/23/2021	04/25/2023		334,461	262.07	13,847			456		31,513			(1,702)		438		0001
Purchased Call/S&P 500 INDEX/SPXA052SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/17/2022	05/15/2023		4,003,771	4024	144,812			17,650		133,585			(35,904)		7,029		0001
Purchased Call/S&P 500 INDEX/SPXA053S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/25/2022	05/25/2023		7,449,000	3978.73	165,368			24,600		202,574			(40,776)		14,458		0001
Purchased Call/Citi Grandmaster Index/CGM040DSW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2023	03/14/2025		4,369,213	322.03	107,291			105,195		113,809			(2,314)		30,555		0001
Purchased Call/S&P 500 INDEX/SPXA056SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/11/2023		2,584,323	4209	109,974			41,240		74,326			(27,959)		7,800		0001
Purchased Call/S&P 500 INDEX/SPX821JS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/09/2024		1,653,328	4218	35,131			31,338		37,388			(4,133)		7,680		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/04/2021	06/02/2023		977,553	269.19	40,215			3,446		63,681			(4,982)		2,031		0001
Purchased Call/S&P 500 INDEX/SPXA051SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024		2,730,000	4357.89	386,841			201,157		154,915			(47,758)		13,891		0001
Purchased Call/S&P 500 INDEX/SPX150PSC	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2022	07/20/2023		2,249,214	244	95,088			29,135		110,494			(23,575)		6,202		0001
Purchased Call/S&P 500 INDEX/SPX900GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	11/01/2024		13,820,000	3800	1,521,400			578,252		2,820,662			(89,611)		87,181		0001
Purchased Call/S&P 500 INDEX/SPXA051S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023		2,480,000	4488.28	154,752			1		1	(4,091)				1,590		0001
Purchased Call/S&P 500 INDEX/SPXA055SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/29/2022	07/28/2023		15,667,000	4130.29	354,074			116,058		334,009			(87,546)		44,728		0001
Purchased Call/S&P 500 INDEX/SPXA055SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/04/2022	08/04/2023		3,426,000	4151.94	88,391			30,606		78,911			(21,795)		10,065		0001
Purchased Call/S&P 500 INDEX/SPX817Z9H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2018	06/29/2023		1,699,000	3340.33	140,677			6,872		498,786			(6,934)		4,218		0001

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Purchased Call/S&P 500 INDEX/SPX821LSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2023	07/14/2023		7,800,000	3450		144,480		124,181		48,728			(21,143)		20,918		0001
Purchased Call/S&P 500 INDEX/SPXA056ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023		2,109,000	3924.26				43,445		18,516			(10,742)		6,850		0001
Purchased Call/S&P 500 INDEX/SPXA055SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2023		1,584,000	244.27				66,528		21,076			(16,404)		4,465		0001
Purchased Call/S&P 500 INDEX/SPX821KSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024		2,003,000	3970.04		23,435		21,369		27,144			(2,235)		9,552		0001
Purchased Call/S&P 500 INDEX/SPXA055SO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/04/2022	08/04/2023		4,533,000	4151.94				102,899		35,630			93,372		(25,372)		13,317	0001
Purchased Call/S&P 500 INDEX/SPXA056SO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023		2,645,000	244.03				120,348		51,290			145,759		(29,756)		8,590	0001
Purchased Call/S&P 500 INDEX/SPXA059SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/03/2022	09/27/2023		2,431,473	3651				110,723		55,516			161,643		(27,758)		8,537	0001
Purchased Call/S&P 500 INDEX/SPXA059SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2022	09/25/2023		3,449,477	3693				151,028		76,816			231,258		(38,506)		12,044	0001
Purchased Call/S&P 500 INDEX/SPXA056SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023		3,387,000	3924.26				89,078		37,964			110,977		(22,025)		11,000	0001
Purchased Call/S&P 500 INDEX/SPXA058SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2022	09/20/2023		3,262,602	3866				125,891		60,315			179,147		(31,213)		11,231	0001
Purchased Call/S&P 500 INDEX/SPX150PSZ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/12/2022	08/11/2023		1,497,525	248				67,821		24,868			55,899		(16,769)		4,520	0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/12/2022	09/09/2024		1,220,489	241.45				41,267		29,974			8,487		(5,096)		7,340	0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/15/2023		1,768,247	266.55				66,310		15,315					(8,219)		5,998	0001
Purchased Call/S&P 500 INDEX/SPXA057SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2022	08/29/2023		3,694,076	4051				140,895		60,906			159,579		(36,334)		11,880	0001
Purchased Call/S&P 500 INDEX/SPX150QSN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/30/2022	08/25/2023		2,111,298	248				76,030		31,007			82,877		(19,008)		6,699	0001
Purchased Call/S&P 500 INDEX/SPXG130QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023		4,798,000	3674.84				60,935		12,900			91,625		(15,066)		11,019	0001
Purchased Call/AI Powered US Equity Index/AIP1005SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2022	07/11/2023		4,145,727	2337.21		105,016		29,634		54,892			(26,235)		10,958		0001
Purchased Call/AI Powered US Equity Index/AIP1009S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2022	09/13/2024		3,784,764	2367.23		109,053		80,154		94,978			(13,539)		22,846		0001
Purchased Call/AI Powered US Equity Index/AIP100BSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2022	10/25/2024		2,601,236	2350.89		85,110		67,298		75,755			(10,540)		16,310		0001
Purchased Call/AI Powered US Equity Index/AIP1006SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2022	07/25/2023		3,482,363	2353.75		91,540		29,479		38,466			(22,916)		9,816		0001
Purchased Call/AI Powered US Equity Index/AIP100CSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/21/2024		5,129,227	2376.83		167,773	1,915	140,606		130,108			(20,924)		32,909		0001
Purchased Call/AI Powered US Equity Index/AIP100JS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2023	03/27/2024		4,256,934	2319.04		106,832		106,302		112,283			(820)		21,197		0001
Purchased Call/AI Powered US Equity Index/AIP100D8S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2022	12/08/2023		7,843,618	2364.26		188,955		132,093		124,495			(46,948)		32,587		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100BSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2022	08/26/2024		2,328,312	2373.82	73,582			52,548		54,697			(9,172)		13,815		0001
Purchased Call/AI Powered US Equity Index/AIP100HS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2023	02/20/2025		4,056,357	2363.02		116,554		110,743		121,600			(5,967)		27,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2021	05/26/2023		1,124,551	591.01	78,682			5,980		15,973			(9,718)		2,202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023		2,790,856	588.45	202,058			15,371		44,737			(24,980)		5,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023		300,772	587.68	21,956			1,670		4,997			(2,714)		589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2021	06/02/2023		227,624	585.98	16,935			1,442		4,463			(2,088)		473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/05/2023		65,916	588.52	4,904			438		1,198			(604)		140		0001
Purchased Call/AI Powered US Equity Index/AIP100CSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2022	11/22/2023		10,053,119	2383.32	240,840			157,265		123,968			(59,645)		40,419		0001
Purchased Call/AI Powered US Equity Index/AIP100ASU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2022	10/14/2024		2,050,591	2318.74	69,337			53,900		72,029			(8,595)		12,734		0001
Purchased Call/AI Powered US Equity Index/AIP100I5M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2023	03/15/2024		6,611,820	2320.63		157,173		152,411		187,475			(5,711)		32,373		0001
Purchased Call/AI Powered US Equity Index/AIP100BS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	10/18/2024		4,338,096	2326.52	154,572			121,480		145,979			(19,224)		27,034		0001
Purchased Call/AI Powered US Equity Index/AIP10098P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2022	09/22/2023		6,960,478	2334.21	164,897			80,625		125,649			(41,249)		24,098		0001
Purchased Call/AI Powered US Equity Index/AIP100BSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2023	10/29/2024		992,889	2361.75	28,875	2,960		25,588		27,077			(3,823)		6,247		0001
Purchased Call/AI Powered US Equity Index/AIP100DSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/14/2023		7,469,223	2368.13	167,582			119,209		115,456			(41,430)		31,398		0001
Purchased Call/AI Powered US Equity Index/AIP100GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2023	02/02/2024		5,315,600	2377.72		128,912		110,121		85,626			(19,484)		24,415		0001

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Purchased Call/Al Powered US Equity Index/AIP100DSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2022	12/13/2023		9,474,203	2372.62	215,000			152,248		139,325			(53,159)		39,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/16/2023		4,337,083	579.23	270,080			40,906		127,106			(48,170)		9,960		0001
Purchased Call/Al Powered US Equity Index/AIP100GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2023	01/31/2025		2,885,281	2372.4	99,016			91,423		80,445			(7,812)		19,575		0001
Purchased Call/Al Powered US Equity Index/AIP1006SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2022	07/29/2024		1,613,848	2367.15	53,414			35,991		38,351			(6,642)		9,311		0001
Purchased Call/Al Powered US Equity Index/AIP1006SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2022	07/26/2024		2,954,017	2342.15	110,181			73,649		83,350			(13,696)		16,991		0001
Purchased Call/Al Powered US Equity Index/AIP100HSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/23/2024		5,377,638	2348.96	128,595			117,115		117,165			(12,248)		25,528		0001
Purchased Call/Al Powered US Equity Index/AIP100ESD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2023	12/22/2023		8,045,474	2343.13	178,609	15,502		143,700		163,015			(47,729)		34,341		0001
Purchased Call/Al Powered US Equity Index/AIP1008SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2022	08/25/2023		5,639,182	2386.47	123,225			50,751		45,460			(30,992)		17,894		0001
Purchased Call/Al Powered US Equity Index/AIP100ASW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2022	10/16/2023		4,134,936	2318.74	119,825			66,684		93,205			(30,118)		15,266		0001
Purchased Call/Al Powered US Equity Index/AIP100ASV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2022	10/15/2024		1,180,541	2318.74	37,541			29,033		41,515			(4,616)		7,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2021	06/30/2023		76,965	598.17	5,803			722		1,244			(717)		192		0001
Purchased Call/Al Powered US Equity Index/AIP100GSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2023	02/07/2025		3,639,308	2371.75	120,706			113,175		102,583			(7,777)		24,819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/04/2021	06/05/2023		55,983	589.41	4,120			368		980			(507)		119		0001
Purchased Call/Al Powered US Equity Index/AIP100FSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2023	01/22/2024		3,147,804	2362.27	80,447			66,177		56,897			(14,476)		14,197		0001
Purchased Call/Al Powered US Equity Index/AIP100CSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2022	11/12/2024		2,078,593	2385.85	65,929			53,625		49,260			(8,136)		13,236		0001
Purchased Call/Al Powered US Equity Index/AIP100ASQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2022	10/12/2023		7,275,722	2320.55	182,877			99,152		161,015			(45,636)		26,590		0001
Purchased Call/Al Powered US Equity Index/AIP1008S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2022	08/22/2024		2,765,469	2380.72	83,516			59,037		61,676			(10,403)		16,345		0001

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Purchased Call/AI Powered US Equity Index/AIP100BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2022	08/23/2024		2,122,467	2380.63	66,621			46,939		47,457			(8,258)		12,557		0001
Purchased Call/AI Powered US Equity Index/AIP1001$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2023	03/14/2025		3,405,357	2319.68		110,168		108,400		132,261			(2,072)		23,814		0001
Purchased Call/AI Powered US Equity Index/AIP1007$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2022	08/18/2023		5,801,419	2390.37	123,727			48,683		42,048			(31,226)		17,965		0001
Purchased Call/AI Powered US Equity Index/AIP100JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2023	03/22/2024		10,511,167	2313.74		261,995		259,029		316,959			(4,833)		51,977		0001
Purchased Call/AI Powered US Equity Index/AIP100F$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2023	01/10/2025		2,637,000	2360.33		88,871		79,497		77,458			(9,613)		17,609		0001
Purchased Call/AI Powered US Equity Index/AIP100HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/26/2025		2,136,450	2339.75		71,746		68,792		73,440			(3,103)		14,772		0001
Purchased Call/AI Powered US Equity Index/AIP1005$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2022	07/12/2024		1,657,299	2333.19	57,629			37,194		48,966			(7,131)		9,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/11/2023		3,750,228	603.62	267,766			37,149		55,556			(32,922)		9,912		0001
Purchased Call/AI Powered US Equity Index/AIP100BSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2022	11/06/2024		2,022,259	2350.03	65,420			52,688		59,831			(8,072)		12,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2021	07/28/2023		3,874,484	606.56	285,937			46,347		60,897			(35,252)		11,061		0001
Purchased Call/AI Powered US Equity Index/AIP100HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/28/2025		3,415,959	2345.95		112,925		108,624		113,680			(4,576)		23,653		0001
Purchased Call/AI Powered US Equity Index/AIP1001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2023	03/21/2025		3,988,153	2327.46		123,645		122,580		146,140			(1,367)		28,026		0001
Purchased Call/AI Powered US Equity Index/AIP100CS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2022	11/08/2024		5,598,600	2356.55	183,638			148,852		159,400			(22,679)		35,530		0001
Purchased Call/AI Powered US Equity Index/AIP1007$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2022	08/16/2024		4,302,426	2389.04	129,690			90,810		89,777			(16,186)		25,279		0001
Purchased Call/AI Powered US Equity Index/AIP1001$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2023	03/17/2025		2,290,359	2310.93		78,115		77,022		93,278			(1,274)		16,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2021	07/07/2023		236,601	598.22	17,840			2,377		4,112			(2,199)		613		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/07/2023		2,624,904	603.62	187,806			25,169		37,165			(23,237)		6,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/13/2023		383,177	600.74	28,738			4,066		6,437			(3,543)		1,023		0001
Purchased Call/AI Powered US Equity Index/AIP100C$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	11/16/2023		15,639,837	2379.62	368,074			234,775		197,632			(91,581)		62,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2021	08/09/2023		2,518,887	616.87	180,375			32,221		30,762			(22,246)		7,545		0001
Purchased Call/AI Powered US Equity Index/AIP100BS$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2022	11/06/2023		5,243,269	2350.03	132,863			81,000		89,151			(33,018)		20,353		0001
Purchased Call/AI Powered US Equity Index/AIP100C$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2022	11/15/2024		4,236,004	2376.73	129,670	3,279		109,680		106,914			(16,139)		27,042		0001
Purchased Call/AI Powered US Equity Index/AIP1009$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2022	09/26/2023		8,367,411	2306.6	220,502			110,288		205,780			(55,357)		29,298		0001
Purchased Call/AI Powered US Equity Index/AIP100E$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2022	12/26/2024		4,713,463	2347.25	141,543	3,818		127,241		147,625			(17,899)		31,109		0001
Purchased Call/AI Powered US Equity Index/AIP100E$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	12/27/2024		4,367,774	2343.66	131,369	9,464		123,456		139,912			(17,313)		28,851		0001
Purchased Call/AI Powered US Equity Index/AIP100A$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2022	09/30/2024		2,500,036	2309.66	84,862			64,232		91,800			(10,506)		15,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2021	06/15/2023		562,066	590.28	41,480			4,273		10,647			(5,114)		1,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/05/2023		2,291,414	593.39	161,086			14,403		33,661			(19,833)		4,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2021	06/08/2023		36,401	589.52	2,705			253		656			(333)		79		0001
Purchased Call/AI Powered US Equity Index/AIP100G$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2023	01/26/2024		5,962,277	2376.23	141,997			118,371		95,663			(24,321)		27,072		0001
Purchased Call/AI Powered US Equity Index/AIP100G$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2023	01/31/2024		6,666,432	2372.4	169,989			143,494		112,202			(27,105)		30,520		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP100I$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2023	03/08/2024		4,997,688	2313.41		120,292		114,521		148,465			(6,488)		24,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/17/2023		490,002	595.48	36,652			5,394		10,353			(4,513)		1,333		0001
Purchased Call/Al Powered US Equity Index/AIP1009$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/22/2023		6,516,435	2318.28	158,301			76,729		140,666			(39,252)		22,561		0001
Purchased Call/Al Powered US Equity Index/AIP100CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2022	11/25/2024		511,222	2385.38	16,257			13,506		12,318			(2,002)		3,291		0001
Purchased Call/Al Powered US Equity Index/AIP100BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2022	10/24/2024		3,084,252	2341.29	106,777			84,420		95,229			(13,237)		19,322		0001
Purchased Call/Al Powered US Equity Index/AIP100CSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2022	11/11/2024		1,974,125	2385.85	62,123			50,510		46,708			(7,674)		12,560		0001
Purchased Call/Al Powered US Equity Index/AIP100ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2022	12/26/2023		8,385,654	2347.25	192,479			143,534		163,918			(47,543)		36,061		0001
Purchased Call/Al Powered US Equity Index/AIP100GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2023	02/09/2024		5,376,324	2371.75		131,366		114,597		93,190			(17,437)		24,973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2021	08/11/2023		75,984	615.5	5,737			1,046		988			(709)		229		0001
Purchased Call/Al Powered US Equity Index/AIP100CS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/07/2023		6,944,243	2354.39	160,049			97,915		113,047			(39,666)		27,017		0001
Purchased Call/Al Powered US Equity Index/AIP100I$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2023	03/08/2024		6,798,089	2347.1		151,616		142,933		154,242			(9,293)		32,950		0001
Purchased Call/Al Powered US Equity Index/AIP100ES$	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2022	12/29/2023		4,728,996	2347.81	61,624	51,151		85,672		92,915			(27,480)		20,449		0001
Purchased Call/Al Powered US Equity Index/AIP100A$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2022	10/04/2024		2,844,211	2346.37	83,320			64,387		83,588			(10,457)		17,504		0001
Purchased Call/Al Powered US Equity Index/AIP100B$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2022	09/01/2023		4,441,579	2358.94	104,776			45,104		55,074			(26,235)		14,425		0001
Purchased Call/Al Powered US Equity Index/AIP100HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/04/2024		2,457,046	2358.69		59,706		55,594		50,039			(4,555)		11,840		0001
Purchased Call/Al Powered US Equity Index/AIP100ES$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2023	12/28/2023		6,945,906	2336.96	142,187	31,235		130,776		150,582			(42,404)		29,980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2021	08/18/2023		582,625	611.08	43,173			8,277		9,470			(5,330)		1,804		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1009SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2022	09/20/2024		3,986,868	2337.83	126,262			94,101		122,120			(15,686)		24,224		0001
Purchased Call/AI Powered US Equity Index/AIP100FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/19/2024		4,271,647	2362.27	105,438			85,897		76,933			(20,071)		19,169		0001
Purchased Call/AI Powered US Equity Index/AIP100BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2022	10/19/2023		6,255,314	2329.88	163,848			92,170		126,610			(40,924)		23,267		0001
Purchased Call/AI Powered US Equity Index/AIP100ESY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2023	01/03/2025		3,237,247	2344.2	111,992			99,515		103,883			(12,800)		21,500		0001
Purchased Call/AI Powered US Equity Index/AIP100DSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2022	12/04/2023		4,438,444	2388.3	93,898			64,187		53,427			(23,212)		18,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C9K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	08/29/2023		2,076,584	629.05	130,519			28,178		20,084			(16,802)		6,678		0001
Purchased Call/AI Powered US Equity Index/AIP100ES6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2022	12/19/2024		5,135,360	2345.51	166,163			143,451		161,689			(20,500)		33,707		0001
Purchased Call/AI Powered US Equity Index/AIP1005SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2022	07/11/2024		1,869,675	2337.21	64,376			41,633		53,659			(7,998)		10,586		0001
Purchased Call/AI Powered US Equity Index/AIP100FS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2023	01/10/2024		6,292,397	2360.33	156,611			123,431		112,818			(33,872)		27,801		0001
Purchased Call/AI Powered US Equity Index/AIP100BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2022	10/18/2024		3,702,802	2329.88	126,838			99,475		122,076			(15,750)		23,075		0001
Purchased Call/AI Powered US Equity Index/AIP100FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/22/2025		1,750,712	2362.27	59,197			53,854		51,331			(5,482)		11,798		0001
Purchased Call/AI Powered US Equity Index/AIP100FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2023	01/25/2024		6,578,211	2368.63	161,987			134,306		113,076			(28,188)		29,819		0001
Purchased Call/AI Powered US Equity Index/AIP1008SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2022	09/07/2023		7,941,861	2360.82	175,822			78,194		97,687			(43,933)		26,291		0001
Purchased Call/AI Powered US Equity Index/AIP1001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2023	03/08/2024		9,425,168	2330.27	208,508			197,897		245,304			(12,194)		45,684		0001
Purchased Call/AI Powered US Equity Index/AIP1001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2023	03/13/2024		6,966,172	2308.88	176,522			168,967		215,408			(8,063)		34,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B9B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023		110,704	614.94	8,369			1,524		1,469			(1,033)		334		0001
Purchased Call/AI Powered US Equity Index/AIP100GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2023	02/10/2025		2,951,902	2362.76	102,106			95,871		87,827			(6,423)		20,175		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/08/2023		214,536	612.27	14,494			3,243		3,966			(1,816)		712		0001
Purchased Call/AI Powered US Equity Index/AIP100J$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2023	03/27/2025		3,524,663	2319.04		120,624		120,410		133,366			(376)		24,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024		206,367	546.16	22,742			13,913		27,867			(2,788)		1,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ES$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/15/2023		325,019	610.42	24,149			5,570		6,689			(2,985)		1,103		0001
Purchased Call/AI Powered US Equity Index/AIP100GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2023	01/31/2025		4,004,810	2385.25		129,454		119,997		103,396			(9,815)		27,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2021	07/07/2023		5,608,335	599.91	415,017			55,298		91,546			(51,166)		14,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2021	07/27/2023		382,822	604.65	28,482			4,577		6,379			(3,511)		1,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2021	07/27/2023		1,640,312	605.44	121,055			19,455		26,598			(14,925)		4,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/31/2023		1,426,001	606.07	105,096			17,492		23,473			(12,939)		4,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023		1,635,622	613.36	121,036			20,897		21,474			(14,963)		4,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/24/2023		55,464	620.21	4,199			836		693			(518)		175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023		2,559,063	630.37	182,205			38,558		24,370			(22,525)		8,311		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP100I$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/11/2025		1,077,830	2313.41		35,353		34,479		43,160			(1,014)		7,522		0001
Purchased Call/Al Powered US Equity Index/AIP100I$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2023	03/07/2025		3,758,706	2330.27		113,665		110,862		137,168			(3,135)		26,156		0001
Purchased Call/Al Powered US Equity Index/AIP100AST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2022	10/16/2024		3,043,527	2318.74	107,204			83,543		107,151			(13,283)		18,933		0001
Purchased Call/Al Powered US Equity Index/AIP100BS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2022	08/23/2024		4,474,331	2379.01	133,021			94,547		101,186			(16,629)		26,470		0001
Purchased Call/Al Powered US Equity Index/AIP1009$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2022	09/17/2024		709,577	2355.63	22,990			16,895		19,297			(2,827)		4,299		0001
Purchased Call/Al Powered US Equity Index/AIP100GST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/12/2025		3,343,884	2362.76		120,218		113,025		99,764			(7,401)		22,888		0001
Purchased Call/Al Powered US Equity Index/AIP100CST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2022	11/22/2024		3,588,129	2383.32	115,126			95,455		87,461			(14,216)		23,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/22/2023		1,514,565	609.38	101,284			24,511		33,671			(12,627)		5,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024		183,753	552.25	19,588			12,077		23,057			(2,418)		1,018		0001
Purchased Call/Al Powered US Equity Index/AIP100JS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/22/2024		5,815,523	2316.22		143,663		142,275		172,110			(2,155)		28,757		0001
Purchased Call/Al Powered US Equity Index/AIP100JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	04/02/2025		548,602	2341.68		18,214		18,214		18,251					3,887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023		141,360	606.38	10,517			1,612		2,081			(1,300)		392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023		1,623,136	620.59	115,570			21,097		17,628			(14,313)		4,899		0001
Purchased Call/Al Powered US Equity Index/AIP100F$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/21/2025		2,138,932	2362.27		71,013		64,477		62,624			(6,791)		14,403		0001
Purchased Call/Al Powered US Equity Index/AIP10099$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2022	09/11/2023		4,866,210	2377.65	80,988			37,277		48,173			(20,436)		16,309		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	08/23/2023		1,997,880	624.62	138,784			28,313		21,289			(17,645)		6,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024		442,999	554.41	46,825			29,201		54,685			(5,773)		2,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2021	09/08/2023		2,232,912	622.01	159,430			35,185		30,404			(19,683)		7,415		0001
Purchased Call/AI Powered US Equity Index/AIP100FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/07/2025		532,038	2355.34	17,610			15,651		16,034			(2,021)		3,544		0001
Purchased Call/AI Powered US Equity Index/AIP1009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2022	09/05/2024		1,186,017	2356.2	36,547			26,708		31,743			(4,577)		7,105		0001
Purchased Call/AI Powered US Equity Index/AIP100A$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2022	10/11/2023		6,514,782	2320.18	161,574			87,177		143,462			(40,331)		23,748		0001
Purchased Call/AI Powered US Equity Index/AIP100HS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2023	02/14/2025		3,364,905	2363.02	100,940			95,786		100,479			(5,456)		23,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/07/2023		2,957,259	627.55	211,279			46,154		33,081			(26,053)		9,790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024		233,281	550.75	25,171			15,455		29,845			(3,103)		1,292		0001
Purchased Call/AI Powered US Equity Index/AIP100HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	02/28/2025		4,118,618	2347.56	135,077			130,549		135,834			(4,940)		28,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024		133,172	555.57	14,676			9,099		16,050			(1,802)		742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024		350,010	553.07	37,521			23,399		43,822			(4,626)		1,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023		876,231	610.97	64,753			11,164		12,560			(7,994)		2,574		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/14/2023		1,441,116	617.24	106,931			19,856		18,185			(13,165)		4,398		0001
Purchased Call/AI Powered US Equity Index/AIP100D$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2022	11/30/2023		7,042,816	2389.93	164,813			111,078		82,436			(40,801)		28,792		0001
Purchased Call/AI Powered US Equity Index/AIP100E$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2023	12/22/2023		3,588,370	2347.25	77,634	7,196		62,983		69,889			(20,941)		15,317		0001
Purchased Call/AI Powered US Equity Index/AIP100F$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/14/2025		864,834	2369.94		28,713		25,829		24,057			(3,020)		5,793		0001
Purchased Call/AI Powered US Equity Index/AIP100F$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2023	01/23/2025		5,724,844	2368.74		190,857		174,135		161,728			(17,040)		38,607		0001
Purchased Call/AI Powered US Equity Index/AIP100F$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/05/2024		4,486,457	2355.34		109,016		84,596		83,353			(24,855)		19,647		0001
Purchased Call/AI Powered US Equity Index/AIP100F$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/19/2024		5,954,497	2352.44		152,144		123,871		117,562			(29,000)		26,720		0001
Purchased Call/AI Powered US Equity Index/AIP100A$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2022	10/17/2023		8,195,809	2330.62	211,156			117,405		163,613			(52,786)		30,334		0001
Purchased Call/AI Powered US Equity Index/AIP100F$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2023	01/24/2025		2,617,532	2368.63		88,115		80,500		74,103			(7,803)		17,666		0001
Purchased Call/AI Powered US Equity Index/AIP100G$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	01/31/2025		8,910,532	2378.71		299,278		276,854		239,271			(23,289)		60,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023		219,793	615.33	16,441			3,156		3,082			(2,032)		681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023		1,088,511	627.28	63,801			13,753		11,521			(8,049)		3,535		0001
Purchased Call/AI Powered US Equity Index/AIP100J$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	03/28/2024		3,876,404	2341.68		94,584		94,584		94,441					19,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	09/14/2023		271,995	610.25	18,229			4,599		5,581			(2,485)		920		0001
Purchased Call/AI Powered US Equity Index/AIP100G$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2023	02/02/2024		6,919,344	2385.25		161,924		138,191		103,688			(24,528)		31,781		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023		1,767,542	617.81	127,601			23,174		21,293			(15,741)		5,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2021	08/17/2023		243,715	616.78	18,230			3,456		3,217			(2,248)		752		0001
Purchased Call/AI Powered US Equity Index/AIP100FS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2023	01/08/2024		4,609,378	2355.34	117,424			91,872		85,988			(25,792)		20,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2021	06/23/2023		292,947	587.6	21,854			2,492		6,680			(2,694)		703		0001
Purchased Call/AI Powered US Equity Index/AIP100JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	04/01/2025		594,153	2341.68		19,726		19,726		19,756					4,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024		479,090	550.48	52,604			32,255		61,497			(6,477)		2,654		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2021	09/15/2023		1,220,270	614	83,211			19,263		22,519			(10,353)		4,139		0001
Purchased Call/AI Powered US Equity Index/AIP100HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2023	02/14/2025		3,912,764	2385.88		121,085		114,254		102,159			(7,132)		26,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/23/2023		1,648,551	593.86	121,828			13,966		29,463			(15,061)		3,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2021	08/07/2023		4,190,904	616.69	300,016			52,834		50,440			(36,948)		12,457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2021	08/11/2023		485,482	613.67	36,314			6,584		6,753			(4,477)		1,465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2021	09/01/2023		1,764,098	629.69	126,200			26,543		17,217			(15,562)		5,729		0001
Purchased Call/AI Powered US Equity Index/AIP1009$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2022	09/26/2024		4,444,626	2306.6	155,532			117,845		165,865			(19,407)		27,155		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2023	03/25/2025		2,048,460	2316.22		68,672		68,361		81,552			(525)		14,435		0001
Purchased Call/AI Powered US Equity Index/AIP100JSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2023	03/28/2024		5,084,885	2331.23		127,286		127,286		134,973			(236)		25,355		0001
Purchased Call/AI Powered US Equity Index/AIP100BS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	10/27/2023		10,351,426	2349.97	256,670			150,309		172,199			(64,185)		39,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/24/2023		264,976	605.46	19,953			3,129		4,158			(2,457)		744		0001
Purchased Call/AI Powered US Equity Index/AIP100DSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2022	12/01/2023		8,298,577	2388.3	191,782			130,106		99,418			(47,512)		33,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2021	09/20/2023		6,130,301	603.02	439,166			103,771		161,925			(54,150)		21,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2023		563,331	599.05	41,912			9,960		16,585			(5,167)		1,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617CSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2021	08/31/2023		880,113	626.63	44,530			9,678		9,435			(5,714)		2,849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617DSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2021	09/08/2023		70,794	616.91	5,345			1,180		1,129			(660)		235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/28/2024		406,610	552.11	42,613			26,721		51,576			(5,261)		2,270		0001
Purchased Call/AI Powered US Equity Index/AIP100ES7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2022	12/19/2023		11,455,260	2345.51	277,633			201,051		224,779			(68,673)		48,619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/24/2024		560,177	559.06	59,491			36,824		64,880			(7,324)		3,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/28/2024		327,386	555.5	33,512			21,049		40,066			(4,145)		1,828		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2021	06/16/2023		1,315,434	578.48	98,131			10,301		39,545			(12,132)		3,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2021	08/10/2023		1,540,862	613.95	114,486			20,601		21,038			(14,115)		4,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024		146,353	557	15,587			9,963		17,652			(1,914)		828		0001
Purchased Call/AI Powered US Equity Index/AIP100A$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2022	10/08/2024		587,168	2326.31	18,731			14,325		19,612			(2,303)		3,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2021	06/23/2023		3,073,487	594.61	224,245			25,775		53,569			(27,799)		7,372		0001
Purchased Call/AI Powered US Equity Index/AIP100E$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2023	01/04/2024		3,756,890	2347.72		92,560		71,141		75,745			(21,674)		16,423		0001
Purchased Call/AI Powered US Equity Index/AIP1009$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2022	09/15/2023		8,673,335	2361	174,937			82,098		110,155			(43,775)		29,421		0001
Purchased Call/AI Powered US Equity Index/AIP100B$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2022	10/20/2023		6,354,405	2336.88	154,847			87,058		119,759			(38,371)		23,694		0001
Purchased Call/AI Powered US Equity Index/AIP100E$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2022	12/20/2024		3,307,016	2346.25	105,684			91,490		103,802			(13,036)		21,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024		875,396	547.52	93,667			56,925		116,178			(11,564)		4,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2021	09/01/2023		332,523	626.63	24,839			5,249		3,595			(3,067)		1,080		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/08/2023		1,005,153	617.84	68,847			15,317		15,579			(8,574)		3,338		0001
Purchased Call/AI Powered US Equity Index/AIP100C$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2022	11/15/2024		4,056,184	2379.62	128,006			104,857		100,500			(15,816)		25,894		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2021	09/22/2023		2,581,503	612.7	183,381			44,033		52,368			(22,656)		8,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024		2,899,368	559.01	284,138			179,681		330,502			(34,983)		16,310		0001
Purchased Call/AI Powered US Equity Index/AIP100BS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	10/23/2023		5,128,544	2336.88	144,655			83,387		97,006			(36,321)		19,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024		687,089	559.19	71,457			45,607		80,789			(8,798)		3,878		0001
Purchased Call/AI Powered US Equity Index/AIP100D$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2022	12/13/2024		3,234,405	2372.62	99,456			85,067		85,976			(12,265)		21,128		0001
Purchased Call/AI Powered US Equity Index/AIP100BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2022	11/01/2024		4,862,421	2360.09	145,017			116,117		134,791			(17,939)		30,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024		57,124	559.19	5,952			3,805		6,731			(731)		323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023		3,082,770	592	236,013			59,055		113,242			(29,246)		10,884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2023		268,975	597.49	20,200			5,050		8,582			(2,497)		950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023		7,680,059	611.26	580,690			100,183		109,517			(71,760)		22,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2023		2,819,413	616.69	201,588			35,721		34,298			(24,785)		8,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2021	08/17/2023		143,215	615.85	10,827			2,052		1,951			(1,335)		442		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/24/2023		2,290,918	621.96	170,215			33,903		26,993			(20,985)		7,245		0001
Purchased Call/AI Powered US Equity Index/AIP100B$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2022	11/04/2024		2,380,188	2350.03	71,572	4,887		61,809		70,232			(9,453)		15,054		0001
Purchased Call/AI Powered US Equity Index/AIP100J$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	03/28/2024		6,959,445	2327.93		175,754		175,429		189,721			(646)		34,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023		1,931,760	607.46	142,371			23,172		29,378			(17,577)		5,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/08/2023		4,067,743	618.96	235,265			53,188		60,914			(29,811)		13,508		0001
Purchased Call/AI Powered US Equity Index/AIP100E$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2023	01/02/2024		7,336,182	2347.81	62,917	115,559		136,505		144,716			(42,470)		31,955		0001
Purchased Call/AI Powered US Equity Index/AIP100F$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2023	01/09/2025		3,659,336	2354.24		126,333		112,743		111,278			(13,734)		24,416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024		338,060	554.39	34,550			21,748		41,817			(4,254)		1,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/29/2023		195,487	598.21	14,357			3,587		6,122			(1,779)		690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	10/02/2023		2,887,224	601.52	207,591			52,540		84,768			(25,558)		10,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/22/2023		730,989	609.69	44,907			10,928		16,106			(5,637)		2,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023		2,101,369	601.03	156,762			40,706		63,460			(19,353)		7,561		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024		1,546,741	558.58	162,098			103,618		177,255			(19,903)		8,748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2021	06/23/2023		5,260,635	588.37	388,761			44,323		116,658			(47,929)		12,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024		123,140	545.98	13,385			8,135		16,605			(1,653)		677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024		293,394	552.41	31,100			19,096		36,886			(3,834)		1,625		0001
Purchased Call/AI Powered US Equity Index/AIP100HS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/18/2025		637,365	2363.02	20,906			19,813		19,059			(1,200)		4,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024		527,184	559.45	55,882			34,648		60,931			(6,861)		2,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024		361,172	555.06	37,309			23,626		44,433			(4,600)		2,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2021	09/29/2023		1,943,883	594.92	140,348			35,039		66,687			(17,327)		6,863		0001
Purchased Call/AI Powered US Equity Index/AIP100GSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/07/2025		4,279,200	2383.04	133,166			124,384		112,805			(9,138)		29,182		0001
Purchased Call/AI Powered US Equity Index/AIP100FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/06/2025		1,565,211	2355.34	51,693			45,983		47,103			(5,827)		10,420		0001
Purchased Call/AI Powered US Equity Index/AIP100GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2023	02/13/2024		9,065,929	2370.7	230,132			202,689		159,772			(28,108)		42,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024		704,828	555.3	73,866			46,065		86,187			(9,107)		3,935		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024		276,725	555.06	28,088			17,680		33,988			(3,458)		1,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024		1,875,897	556.74	190,404			120,571		219,260			(23,474)		10,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025		1,478,776	586.97	177,897			168,611		149,157			(10,193)		10,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025		344,211	586.97	41,443			39,283		36,582			(2,371)		2,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/14/2025		2,137,966	590.68	256,342			240,870		205,367			(15,780)		14,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024		136,468	554.7	14,875			9,501		16,846			(1,829)		771		0001
Purchased Call/AI Powered US Equity Index/AIP100BSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	11/10/2022	10/31/2024		4,587,762	2359.05	137,419			109,574		127,575			(16,971)		28,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024		1,821,037	558.58	190,663			121,688		208,263			(23,474)		10,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024		738,553	559.41	74,372			47,643		87,251			(9,157)		4,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024		717,110	554.67	74,508			47,832		89,378			(9,173)		4,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024		3,208,588	566.18	334,656			219,257		336,132			(41,316)		18,321		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100F$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/12/2024		5,946,712	2366.2		146,273		116,870		101,622			(30,193)		26,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2021	09/28/2023		211,296	595.86	15,759			3,924		6,997			(1,957)		744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2022	06/14/2024		1,220,169	549.34	128,118			77,862		158,890			(15,817)		6,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2021	09/15/2023		886,669	613.74	62,303			14,373		16,604			(7,706)		3,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/14/2025		416,741	580.04		53,093		50,302		47,045			(3,063)		2,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2021	10/13/2023		1,271,154	607.75	92,667			24,924		33,567			(11,440)		4,657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2021	10/13/2023		420,197	603.68	32,061			8,623		12,253			(3,958)		1,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2021	10/20/2023		4,566,161	615.05	347,485			96,418		102,700			(42,841)		17,026		0001
Purchased Call/AI Powered US Equity Index/AIP100E$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2022	12/18/2023		5,879,566	2350.8	135,855	1,402		99,360		109,153			(34,002)		24,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2021	08/31/2023		611,517	629.72	39,071			8,236		5,898			(4,863)		1,980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/28/2023		43,415	604.36	3,256			531		737			(403)		124		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2021	08/04/2023		380,126	606.25	28,585			4,908		6,431			(3,524)		1,117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/13/2021	08/11/2023		284,371	616.43	21,243			3,873		3,580			(2,626)		858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024		377,679	558.58	39,543			25,258		44,746			(4,862)		2,134		0001
Purchased Call/AI Powered US Equity Index/AIP100D$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2022	12/08/2023		6,471,765	2368.79	152,882			106,630		97,952			(37,889)		26,887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2021	10/20/2023		1,901,269	618.54	139,800			39,318		39,078			(17,425)		7,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025		120,405	568.34		15,990		15,287		14,877			(765)		832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025		705,828	573.82		90,275		86,437		86,569			(3,952)		4,884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024		1,233,519	555.37	127,669			82,073		152,704			(15,740)		6,991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024		28,409	550.05	3,091			1,995		3,722			(382)		161		0001
Purchased Call/AI Powered US Equity Index/AIP100B$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2022	10/31/2023		8,038,878	2359.05	182,092			107,478		121,855			(45,088)		30,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2021	06/22/2023		2,873,836	588.74	212,491			23,942		62,245			(26,206)		6,852		0001
Purchased Call/AI Powered US Equity Index/AIP100G$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2023	02/09/2024		7,128,629	2362.76		179,199		156,582		134,160			(23,609)		33,112		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100B$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2022	10/20/2023		6,667,236	2326.52	175,919			99,308		140,249			(43,814)		24,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/31/2021	08/31/2023		363,384	625.5	27,181			5,675		4,047			(3,351)		1,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	09/01/2023		814,099	625.47	48,351			10,392		9,167			(6,096)		2,644		0001
Purchased Call/AI Powered US Equity Index/AIP100D$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2022	12/09/2024		4,012,570	2364.26	130,382			110,934		111,737			(16,093)		26,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/18/2022	07/18/2024		143,748	556.37	15,108			9,823		17,652			(1,860)		820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/18/2022	07/18/2024		565,828	559.79	57,375			37,306		67,020			(7,064)		3,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/19/2022	07/19/2024		114,933	560.58	12,229			7,968		13,392			(1,506)		656		0001
Purchased Call/AI Powered US Equity Index/AIP100E$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2022	12/29/2023		8,675,218	2347.84	159,125	48,471		157,406		170,401			(50,738)		37,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2021	09/08/2023		18,343	611.35	1,387			306		348			(171)		61		0001
Purchased Call/AI Powered US Equity Index/AIP100E$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2023	01/03/2025		3,350,726	2341.15		113,602		100,443		109,455			(13,354)		22,254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2022	07/12/2024		299,463	554.51	31,114			20,085		37,465			(3,841)		1,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2021	09/15/2023		2,631,107	610.73	178,263			42,302		53,682			(22,695)		8,925		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	08/25/2023		2,845,546	629.05	204,023			41,166		26,336			(25,265)		9,029		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2022	07/19/2024		780,522	566.81	80,862			52,979		84,346			(9,983)		4,457		0001
Purchased Call/AI Powered US Equity Index/AIP100E$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2023	12/31/2024		3,712,324	2347.81	57,867	62,296		105,953		116,348			(14,478)		24,598		0001
Purchased Call/AI Powered US Equity Index/AIP100D$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2022	11/29/2023		10,142,217	2376.57	251,487			168,449		137,365			(62,192)		41,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2021	09/12/2023		1,737,041	616.4	124,546			28,057		29,295			(15,313)		5,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2021	09/14/2023		1,306,491	614.36	93,414			21,300		23,831			(11,517)		4,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/22/2023		706,629	608.59	51,480			12,384		16,040			(6,373)		2,446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2021	09/29/2023		188,539	590.93	14,254			3,558		7,099			(1,760)		666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/22/2023		1,348,211	619.48	96,667			18,988		17,096			(11,885)		4,234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/15/2023		881,183	614.4	50,351			11,877		16,093			(6,383)		2,989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/09/2023		2,588,688	599.67	193,893			51,010		82,145			(23,872)		9,388		0001
Purchased Call/AI Powered US Equity Index/AIP100E$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2023	01/03/2025		3,593,471	2347.72		120,820		107,148		112,959			(13,969)		23,866		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2021	08/24/2023		749,647	625.33	53,749			10,706		7,867			(6,627)		2,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2023		1,491,484	625.65	110,668			22,682		16,048			(13,625)		4,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024		101,594	560.75	10,799			7,037		11,816			(1,330)		580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/21/2023		880,319	599.35	62,146			15,058		25,722			(7,812)		3,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2021	09/01/2023		552,256	626.96	40,017			8,475		5,909			(4,962)		1,794		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024		255,275	550.94	27,085			16,984		32,778			(3,344)		1,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/16/2023		3,086,468	610.02	226,547			61,700		78,017			(27,892)		11,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/26/2023		300,759	614.7	23,399			6,685		7,052			(2,885)		1,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024		677,713	559.75	70,076			44,725		79,208			(8,628)		3,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024		520,834	556.67	53,958			34,566		63,350			(6,643)		2,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2021	04/06/2023		546,694	571.59	40,291			277		9,631			(4,974)		350		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2021	04/06/2023		404,177	570.73	30,111			207		7,644			(3,717)		259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2021	04/06/2023		1,581,415	573.72	115,443			797		22,970			(14,272)		1,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023		625,288	602.62	41,871			11,787		18,209			(5,608)		2,250		0001
Purchased Call/AI Powered US Equity Index/AIP100I$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/01/2024		6,588,496	2358.69		143,401		134,300		133,787			(9,951)		31,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024		4,503,952	556.24	460,304			295,504		534,074			(56,672)		25,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2023		3,544,495	623.53	263,710			52,887		39,892			(32,512)		11,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/08/2023		3,241,891	624.09	209,355			46,532		40,981			(26,102)		10,766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2021	09/15/2023		2,045,986	617.43	146,493			33,744		34,196			(18,086)		6,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024		184,504	559.19	19,207			12,268		21,717			(2,362)		1,042		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024		551,834	555.06	57,004			36,797		68,643			(7,038)		3,128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025		341,325	582.16		42,905		40,668		37,973			(2,455)		2,350		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025		835,657	572.26		107,298		102,588		104,148			(5,123)		5,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/06/2023		2,876,769	621.66	213,456			64,301		60,123			(26,281)		11,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023		2,441,515	614.51	185,067			59,313		65,844			(22,785)		9,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/29/2021	11/29/2023		146,872	609.11	11,148			3,706		4,687			(1,374)		599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024		2,847,096	566.57	290,404			189,480		298,336			(35,803)		16,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2021	09/29/2023		3,241,138	599.29	236,333			58,997		98,867			(29,255)		11,443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024		695,708	569.25	70,267			46,037		73,175			(8,675)		3,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024		4,266,040	568.25	421,911			277,604		439,116			(51,874)		24,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2021	08/31/2023		339,512	624.56	25,667			5,359		3,902			(3,164)		1,099		0001
Purchased Call/AI Powered US Equity Index/AIP100GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2023	02/03/2025		2,671,411	2377.72		88,204		81,801		72,272			(6,691)		18,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/11/2023		538,330	613.38	32,750			7,527		9,850			(4,142)		1,804		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024		573,788	546.64	61,969			37,661		76,847			(7,651)		3,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024		1,521,843	548.85	163,142			99,810		194,009			(20,004)		8,421		0001
Purchased Call/AI Powered US Equity Index/AIP100D$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2022	11/29/2024		4,063,261	2390.28	120,466			101,269		95,254			(14,930)		26,243		0001
Purchased Call/S&P 500 INDEX/SPXG13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023		4,844,000	4121.43	56,190			10,216		45,106			(13,855)		10,377		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029		16,520,000	3895.08		4,344,760		4,802,086		4,802,086	457,326				198,598		0001
Purchased Call/S&P 500 INDEX/SPXA05HSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/09/2023	02/06/2024		1,463,544	4111		50,815		44,144		50,552			(7,019)		6,766		0001
Purchased Call/S&P 500 INDEX/SPXC177S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2023		2,926,000	3844.82	104,166			77,192		130,558			(25,475)		12,583		0001
Purchased Call/S&P 500 INDEX/SPXD00V$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/23/2022	05/23/2023		2,473,000	3973.75	46,740			6,695		58,178			(11,525)		4,712		0001
Purchased Call/S&P 500 INDEX/SPXD00V$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/25/2022	05/22/2023		2,442,251	3901	104,761			14,841		128,635			(26,046)		4,609		0001
Purchased Call/S&P 500 INDEX/SPX821LS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024		3,959,000	3992.01		264,461		292,860		292,860	28,399				19,189		0001
Purchased Call/S&P 500 INDEX/SPXI13C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/06/2023		6,450,000	4200		6,075		6,075		10,068					4,135		0001
Purchased Call/S&P 500 INDEX/SPXG13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/10/2028		1,182,000	6200	66,090			56,241		50,088			(2,847)		13,040		0001
Purchased Call/S&P 500 INDEX/SPX161RSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/19/2023		1,839,000	243.14	68,963			9,170		81,671			(17,004)		3,369		0001
Purchased Call/S&P 500 INDEX/SPXF13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2021	12/01/2023		1,437,642	5103	101,155			34,472		2,571			(12,680)		5,889		0001
Purchased Call/S&P 500 INDEX/SPXH130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023		3,682,000	4145.19	53,757			18,666		46,309			(13,292)		10,817		0001
Purchased Call/S&P 500 INDEX/SPXI137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024		3,170,000	3861.59		40,893		38,848		45,639			(2,359)		15,365		0001
Purchased Call/S&P 500 INDEX/SPXE002S1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/27/2022	06/27/2023		1,831,000	100	42,296			10,137					(10,429)		4,495		0001
Purchased Call/S&P 500 INDEX/SPXH132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023		1,959,000	100	29,385			10,928					(7,206)		5,979		0001
Purchased Call/S&P 500 INDEX/SPXG13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/05/2026		1,576,000	6200	40,896			32,070		19,312			(2,551)		13,871		0001
Purchased Call/S&P 500 INDEX/SPXD00W$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/27/2022	05/30/2023		1,658,000	4158.24	48,082			7,815		30,944			(11,759)		3,361		0001
Purchased Call/S&P 500 INDEX/SPX8214SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2022	09/22/2023		656,000	11311.2	13,776			6,658		23,702			(3,406)		2,271		0001
Purchased Call/S&P 500 INDEX/SPX821D$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		2,315,000	100	22,456			16,576		26,193			(5,552)		9,881		0001
Purchased Call/S&P 500 INDEX/SPXG139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2023		4,467,000	4545.86	54,497			300		4			(13,364)		2,025		0001
Purchased Call/S&P 500 INDEX/SPXI13B$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/22/2024		1,765,982	4126		39,641		39,310		43,047			(439)		8,733		0001
Purchased Call/S&P 500 INDEX/SPXI137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024		2,390,000	3861.59		63,813		60,622		72,151			(3,682)		11,584		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE13A\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2021	05/23/2023		2,504,000	4128.43	260,416			18,601		63,381			(32,018)		4,771		0001
Purchased Call/S&P 500 INDEX/SRM0170\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026		1,460,000	100	302,950			523,038		523,038	18,731				13,622		0001
Purchased Call/S&P 500 INDEX/SPXH132\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2022	08/11/2023		1,935,000	4207.27	28,058			10,259		20,831			(6,918)		5,840		0001
Purchased Call/S&P 500 INDEX/SPXH133\$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023		3,806,000	4297.14	61,657			23,100		34,255			(15,203)		11,659		0001
Purchased Call/S&P 500 INDEX/SPXG13N\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023		2,545,000	100	61,589			11,198					(15,186)		5,452		0001
Purchased Call/S&P 500 INDEX/SPXI130\$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024		2,651,000	4136.48		68,926		58,779		62,637			(10,604)		12,176		0001
Purchased Call/S&P 500 INDEX/SPXH131\$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2022	08/08/2023		5,486,000	4140.06	64,735			23,005		57,233			(15,962)		16,370		0001
Purchased Call/S&P 500 INDEX/SPXE00R\$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/01/2022	11/01/2023		4,634,000	3856.1	102,875			60,648		132,895			(25,366)		17,783		0001
Purchased Call/S&P 500 INDEX/SPXA054\$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	06/14/2024		1,531,845	3630	263,594			160,639		317,953			(32,767)		8,419		0001
Purchased Call/S&P 500 INDEX/SPXG133\$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	03/04/2024		1,876,714	4346	227,102			106,023		102,221			(28,153)		9,043		0001
Purchased Call/S&P 500 INDEX/SPXH13Z\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024		5,388,000	4070.56		67,889		56,574		65,926			(11,750)		24,464		0001
Purchased Call/S&P 500 INDEX/SPXE00S\$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/02/2022	11/02/2023		1,820,000	3759.69	49,686			29,428		67,791			(12,251)		7,000		0001
Purchased Call/S&P 500 INDEX/SPXH13E\$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023		3,495,000	3612.39	55,920			29,578		78,947			(13,788)		12,707		0001
Purchased Call/S&P 500 INDEX/SPXH13F\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		3,486,000	3583.07	57,519			31,156		83,566			(14,222)		12,773		0001
Purchased Call/S&P 500 INDEX/SPXA053\$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024		1,445,000	4115.77	178,313			144,718		144,718	25,032				7,878		0001
Purchased Call/S&P 500 INDEX/SPXH13F\$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023		2,302,000	3583.07	30,847			16,826		44,288			(7,565)		8,499		0001
Purchased Call/S&P 500 INDEX/SPXH13E\$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023		7,951,000	3639.66	90,641			47,467		125,630			(22,411)		28,607		0001
Purchased Call/S&P 500 INDEX/SPXH13E\$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023		6,230,000	3612.39	70,399			37,236		99,349			(17,359)		22,651		0001
Purchased Call/S&P 500 INDEX/SPXE13U\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/28/2023		1,970,000	4443.53	211,775			43,404		27,876			(26,074)		6,314		0001
Purchased Call/S&P 500 INDEX/SPXI131\$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024		4,749,000	4164		116,351		100,004		103,421			(16,576)		21,989		0001
Purchased Call/S&P 500 INDEX/SPXI130\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024		2,616,000	4136.48		52,843		45,064		48,231			(8,130)		12,015		0001
Purchased Call/S&P 500 INDEX/SPXI130\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024		3,630,000	4179.76		46,101		39,205		40,532			(7,199)		16,673		0001
Purchased Call/S&P 500 INDEX/SPXH134\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023		4,093,000	4283.74	49,116			18,912		30,177			(12,111)		12,674		0001
Purchased Call/S&P 500 INDEX/SPXH134\$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023		1,751,000	4283.74	48,678			18,743		30,856			(12,003)		5,422		0001
Purchased Call/S&P 500 INDEX/SPXH131\$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023		2,572,000	4122.47	51,697			18,514		45,685			(12,747)		7,704		0001
Purchased Call/S&P 500 INDEX/SPXH134\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	08/04/2023		1,514,293	4137	186,364			67,134		68,899			(47,786)		4,449		0001
Purchased Call/S&P 500 INDEX/SPXF006\$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/17/2023	02/16/2024		1,977,000	100		52,786		47,199		32,893			(6,091)		9,284		0001
Purchased Call/S&P 500 INDEX/SPXG13Y\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023		3,088,000	100	48,482			16,161					(11,889)		8,926		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2022	09/18/2024		1,787,204	.4849	89,095			65,597		61,592			(10,984)		10,839		0001
Purchased Call/S&P 500 INDEX/SPXG13ISF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023		2,733,000	4023.89	30,610			3,486		33			(7,568)		4,635		0001
Purchased Call/S&P 500 INDEX/SPXA05NS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024		2,173,000	100		23,686		23,620		27,704			(130)		10,835		0001
Purchased Call/S&P 500 INDEX/SPXF005SR	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	02/10/2023	02/08/2029		686,007	100		191,949		179,621		179,621	(12,328)				8,307		0001
Purchased Call/S&P 500 INDEX/SPXG13A$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024		2,389,710	.4492	324,243			165,476		98,831			(40,030)		12,046		0001
Purchased Call/S&P 500 INDEX/SPX715E$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/24/2021	05/21/2025		1,669,569	.5726	51,508			27,629		17,856			(3,180)		12,219		0001
Purchased Call/S&P 500 INDEX/SPXA05D$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/10/2024		3,421,000	3934.38	145,393			123,624		166,046			(17,876)		22,293		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024		2,400,000	4060.43		40,800		33,906		40,216			(7,154)		10,897		0001
Purchased Call/S&P 500 INDEX/SPXD00V$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/25/2022	05/25/2023		1,845,000	4177.67	33,948			5,050					(8,371)		3,581		0001
Purchased Call/S&P 500 INDEX/SPXF006SM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/17/2023	02/16/2024		2,938,000	100		63,461		56,744		46,930			(7,322)		13,798		0001
Purchased Call/S&P 500 INDEX/SPXG13Z$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/30/2024		1,358,000	4130.29	53,641			35,810		52,880			(6,595)		7,843		0001
Purchased Call/S&P 500 INDEX/SPXB005$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/03/2021	05/03/2023		3,291,000	4192.66	146,450			6,437		36,957			(18,055)		4,948		0001
Purchased Call/S&P 500 INDEX/SPXH13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024		4,722,000	4019.81		58,553		47,907		59,881			(10,748)		21,333		0001
Purchased Call/S&P 500 INDEX/SPXG13E$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	03/11/2026		4,250,000	.5800	227,150			172,692		74,588			(14,438)		36,485		0001
Purchased Call/S&P 500 INDEX/SPXF006SP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/17/2023	02/20/2024		2,080,000	100		44,928		40,225		37,709			(5,128)		9,829		0001
Purchased Call/S&P 500 INDEX/SPXH130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023		3,163,000	100	49,975			17,353					(12,357)		9,292		0001
Purchased Call/S&P 500 INDEX/SPXH131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2022	08/08/2023		2,339,000	100	41,166			14,629					(10,151)		6,980		0001
Purchased Call/S&P 500 INDEX/SPXH13T$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2023	01/03/2025		1,656,000	3824.14		72,036		63,538		85,295			(8,573)		10,998		0001
Purchased Call/S&P 500 INDEX/SPXH131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2022	08/02/2024		2,173,051	.4147	81,555			55,236		81,139			(10,138)		12,589		0001
Purchased Call/S&P 500 INDEX/SPXI132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2025		2,488,000	4041.37		380,166		356,178		362,661			(25,414)		17,030		0001
Purchased Call/S&P 500 INDEX/SPXH135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2022	08/23/2023		8,763,000	4128.73	104,280			41,367		94,356			(25,713)		27,616		0001
Purchased Call/S&P 500 INDEX/SPXH135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2022	08/25/2023		2,338,000	4199.12	44,890			18,155		34,163			(11,069)		7,419		0001
Purchased Call/S&P 500 INDEX/SPXI135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024		5,130,000	3970.15		64,125		58,840		66,870			(5,431)		24,573		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	01/29/2025		2,231,000	4019.68		323,272		296,665		331,212			(27,785)		15,113		0001
Purchased Call/S&P 500 INDEX/SPXH13X$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		10,581,000	3972.61		251,828		205,347		269,562			(48,033)		47,723		0001
Purchased Call/S&P 500 INDEX/SPXH131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023		1,535,000	4122.47	17,653			6,322		382			(4,353)		4,598		0001
Purchased Call/S&P 500 INDEX/SPXH13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024		1,301,000	3895.08		14,962		11,595		18,978			(3,453)		5,697		0001
Purchased Call/S&P 500 INDEX/SPXI13A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2024		1,541,332	.3983		17,701		17,456		19,492			(389)		7,611		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	08/16/2024		1,619,687	.5309	67,379			46,747		10,828			(8,318)		9,516		0001
Purchased Call/S&P 500 INDEX/SPX821LSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/13/2023	09/20/2023		1,950,000	.3950		110,765		100,802		177,039			(10,439)		6,712		0001
Purchased Call/S&P 500 INDEX/SPXA051SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/21/2023	02/16/2024		3,634,469	.4079		110,466		99,049		118,816			(11,660)		17,068		0001
Purchased Call/S&P 500 INDEX/SPXD00US$M	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	05/20/2022	05/22/2028		462,000	100	106,214			132,672		132,672	22,409				5,241		0001
Purchased Call/S&P 500 INDEX/SPXD00V$4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/23/2022	05/23/2023		2,344,000	100	52,740			7,555					(13,004)		4,466		0001
Purchased Call/S&P 500 INDEX/SPXF006$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/17/2023	02/16/2024		3,997,000	4079.09		153,485		137,239		156,112			(17,710)		18,771		0001
Purchased Call/S&P 500 INDEX/SPXI137$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2025		2,509,000	3805.6		395,669		385,900		492,278			(11,336)		17,521		0001
Purchased Call/S&P 500 INDEX/SPXC177$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/09/2023	01/03/2025		2,605,233	.3800		447,373		397,871		492,700			(49,982)		17,303		0001
Purchased Call/S&P 500 INDEX/SPX821MSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/16/2023	03/14/2025		1,441,891	.3913		217,260		213,664		252,042			(4,470)		10,083		0001
Purchased Call/S&P 500 INDEX/SPXC175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	11/29/2023		1,809,302	.3959	71,402			48,131		75,604			(17,703)		7,381		0001
Purchased Call/S&P 500 INDEX/SPXD00US7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/20/2022	05/19/2023		2,059,000	3901.36	43,239			5,765		27,428			(10,691)		3,772		0001
Purchased Call/S&P 500 INDEX/SPXA054$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2022	06/20/2023		3,654,554	.3673	180,125			40,364		247,332			(44,906)		8,608		0001
Purchased Call/S&P 500 INDEX/SPXA054$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2023		7,730,000	100	71,889			16,239					(17,726)		18,431		0001
Purchased Call/S&P 500 INDEX/SPXA055$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/01/2022	07/24/2023		3,375,309	.3962	166,413			53,440		170,086			(41,953)		9,473		0001
Purchased Call/S&P 500 INDEX/SPXA055$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028		26,401,000	4140.06	6,523,687			6,154,414		6,154,414	505,474				305,661		0001
Purchased Call/S&P 500 INDEX/SPXA05HSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024		1,895,000	4090.46		69,926		61,064		69,785			(9,336)		8,844		0001
Purchased Call/S&P 500 INDEX/SPX8214SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2022	09/22/2023		1,531,000	3693.23	31,845			15,392		55,770			(7,874)		5,301		0001
Purchased Call/S&P 500 INDEX/SPXC175$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		2,796,000	3963.51	235,144			255,009		255,009	60,550				11,616		0001
Purchased Call/S&P 500 INDEX/SPXA053$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2022	06/15/2023		8,185,000	100	77,758			16,066					(19,173)		18,674		0001
Purchased Call/S&P 500 INDEX/SPXC174$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2023		2,138,000	3957.63	39,767			26,511		45,734			(9,806)		8,722		0001
Purchased Call/S&P 500 INDEX/SPXA053$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023		3,912,000	3764.79	72,763			16,236		108,221			(17,942)		9,271		0001
Purchased Call/S&P 500 INDEX/SPXC172$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2023		3,136,000	3992.93	45,786			28,506		52,838			(11,228)		12,366		0001
Purchased Call/S&P 500 INDEX/SPXC171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/01/2023		2,082,294	.3856	59,324			35,462		85,676			(14,749)		7,991		0001
Purchased Call/S&P 500 INDEX/SPXE000$R	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/22/2022	06/22/2023		3,057,000	100	39,435			8,908					(9,724)		7,289		0001
Purchased Call/S&P 500 INDEX/SPXC174$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/28/2023		2,013,682	.3964	120,630			80,531		132,206			(29,908)		8,198		0001
Purchased Call/S&P 500 INDEX/SPXA054$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/28/2022	06/22/2023		2,212,788	.3763	91,510			21,019		128,345			(22,941)		5,276		0001
Purchased Call/S&P 500 INDEX/SPXH13V$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024		3,048,000	3969.61		53,035		41,639		58,187			(11,479)		13,490		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028		2,690,000	100	672,500			473,919		473,919	3,067				30,017		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/06/2023		6,639,939	3771	397,493			241,138		541,068			(98,552)		25,775		0001
Purchased Call/S&P 500 INDEX/SPXC171$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/03/2023		3,660,372	3720	219,658			132,162		297,247			(54,762)		14,112		0001
Purchased Call/S&P 500 INDEX/SPXH13V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/09/2024		2,164,002	3892		73,164		57,356		81,278			(15,923)		9,544		0001
Purchased Call/S&P 500 INDEX/SPXH134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023		2,825,000	4283.74	41,245			15,881		24,720			(10,170)		8,748		0001
Purchased Call/S&P 500 INDEX/SPXG13A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023		2,135,000	4582.64	53,802			445					(13,266)		1,117		0001
Purchased Call/S&P 500 INDEX/SPXH13A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023		1,041,000	105	16,031			7,437		16,072			(3,964)		3,531		0001
Purchased Call/S&P 500 INDEX/SPXH13A$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/18/2023		2,052,000	3873.33	39,809			18,643		49,221			(9,762)		7,023		0001
Purchased Call/S&P 500 INDEX/SPXD00V$E	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/24/2022	05/24/2023		2,215,000	100	26,359			3,848					(6,499)		4,260		0001
Purchased Call/S&P 500 INDEX/SPXC175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023		3,663,000	3933.92	93,773			64,582		109,831			(23,122)		15,188		0001
Purchased Call/S&P 500 INDEX/SPXH13W$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/12/2024		1,477,756	3983		51,246		40,940		53,732			(10,392)		6,552		0001
Purchased Call/S&P 500 INDEX/SPX8215$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		5,647,000	3744.52	124,799			65,173		172,963			(30,772)		20,318		0001
Purchased Call/S&P 500 INDEX/SPXC175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023		2,000,000	4076.57	55,600			37,580		57,620			(13,710)		8,193		0001
Purchased Call/S&P 500 INDEX/SPXC174$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/22/2023		2,700,786	3989	152,325			99,990		162,494			(37,871)		10,858		0001
Purchased Call/S&P 500 INDEX/SPXC171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/10/2023		13,443,000	3956.37	299,779			185,696		357,328			(73,918)		52,655		0001
Purchased Call/S&P 500 INDEX/SPX8216$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2022	10/03/2023		1,710,470	3678	71,285			37,572		107,857			(18,072)		6,105		0001
Purchased Call/S&P 500 INDEX/SPXD00U$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/22/2023		2,883,000	3901.36	157,700			180,690		180,690	60,966				5,441		0001
Purchased Call/S&P 500 INDEX/SPXE00S$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2023		4,031,000	3828.11	88,682			53,991		117,112			(21,867)		15,719		0001
Purchased Call/S&P 500 INDEX/SPXG130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2023		1,861,856	4165	62,652			11,693		40,844			(15,533)		4,018		0001
Purchased Call/S&P 500 INDEX/SPXG135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023		3,505,000	3749.63	71,502			14,379		104,323			(17,631)		7,891		0001
Purchased Call/S&P 500 INDEX/SPXG130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023		3,826,000	3674.84	74,224			15,713		112,178			(18,352)		8,786		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024		4,269,000	4060.43		53,363		44,346		52,629			(9,357)		19,384		0001
Purchased Call/S&P 500 INDEX/SPXH13G$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023		2,384,000	3677.95	41,958			23,002		58,506			(10,346)		8,824		0001
Purchased Call/S&P 500 INDEX/SPXH13B$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2022	09/21/2023		1,712,000	3789.93	19,174			9,138		29,105			(4,728)		5,910		0001
Purchased Call/S&P 500 INDEX/SPXH13C$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023		1,260,000	3655.04	13,860			6,796		23,429			(3,418)		4,412		0001
Purchased Call/S&P 500 INDEX/SPXE13Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/19/2023		1,636,000	4397.53	182,741			42,924		35,285			(22,468)		5,615		0001
Purchased Call/S&P 500 INDEX/SPXE002$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/30/2022	06/28/2024		2,019,053	3753	308,391			193,383		360,324			(38,073)		11,271		0001
Purchased Call/S&P 500 INDEX/SPXG139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2024		1,376,000	4545.86	61,920			31,257		28,302			(7,603)		6,918		0001
Purchased Call/S&P 500 INDEX/SPXD00R$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2022	05/05/2023		1,775,714	3646	36,837			3,508		68,138			(9,235)		2,749		0001
Purchased Call/S&P 500 INDEX/SPXG13A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/05/2024		1,259,000	4525.12	50,360			25,560		25,270			(6,200)		6,347		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1406\$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2022	10/17/2023		2,435,000	100	31,899			17,487		35,499			(7,865)		9,012		0001
Purchased Call/S&P 500 INDEX/SPX161R\$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2023		2,454,000	100	39,019			4,730					(9,569)		4,308		0001
Purchased Call/S&P 500 INDEX/SPXE00S\$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/08/2022	11/08/2023		2,968,000	3828.11	76,574			46,620		101,624			(18,881)		11,573		0001
Purchased Call/S&P 500 INDEX/SPXD00T\$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/17/2022	05/17/2023		1,755,000	4088.85	51,597			6,538		41,588			(12,723)		3,149		0001
Purchased Call/S&P 500 INDEX/SPXC174\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/22/2023		2,001,548	4027	85,921			56,401		92,251			(21,362)		8,047		0001
Purchased Call/S&P 500 INDEX/SPXA055\$1	FixedAnnuityHedge		Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/21/2022	07/14/2023		2,366,800	3799	118,507			34,816		145,411			(29,792)		6,347		0001
Purchased Call/S&P 500 INDEX/SPXA056\$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/29/2022	08/15/2023		2,348,476	4293	85,928			33,485		51,623			(22,033)		7,194		0001
Purchased Call/S&P 500 INDEX/SPXC173\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2023		4,790,000	3965.34	109,212			70,100		126,178			(26,782)		19,176		0001
Purchased Call/S&P 500 INDEX/SPX8215\$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	09/22/2023		2,247,278	3758	86,895			43,699		124,378			(22,281)		7,780		0001
Purchased Call/S&P 500 INDEX/SPX8216\$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2022	09/29/2023		2,406,351	3640	93,750			48,344		144,183			(23,902)		8,496		0001
Purchased Call/S&P 500 INDEX/SPX161T\$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/17/2022	06/16/2023		2,411,000	100	36,406			7,707					(9,002)		5,537		0001
Purchased Call/S&P 500 INDEX/SPX161T\$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/01/2022	07/03/2023		1,856,000	100	29,510			7,581					(7,237)		4,709		0001
Purchased Call/S&P 500 INDEX/SPXE13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2021	06/16/2023		1,074,000	4221.86	46,289			4,852		20,698			(5,715)		2,466		0001
Purchased Call/S&P 500 INDEX/SPXH13B\$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		5,619,000	3757.99	64,057			30,875		84,963			(15,795)		19,454		0001
Purchased Call/S&P 500 INDEX/SPXH13C\$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023		1,937,000	3693.23	64,890			31,363		91,482			(16,044)		6,706		0001
Purchased Call/S&P 500 INDEX/SPXH13D\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2022	09/08/2023		2,246,410	3997	72,537			33,641		117,312			(18,814)		7,460		0001
Purchased Call/S&P 500 INDEX/SPXE00T\$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/09/2022	11/09/2023		3,211,000	3748.57	49,449			30,494		67,202			(12,193)		12,549		0001
Purchased Call/S&P 500 INDEX/SPX8216\$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	10/18/2023		5,036,000	3719.98	56,403			31,076		78,868			(13,908)		18,686		0001
Purchased Call/S&P 500 INDEX/SPXC171\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/07/2023		1,692,584	3804	99,391			61,249		122,610			(24,710)		6,585		0001
Purchased Call/S&P 500 INDEX/SPX8217\$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2022	10/11/2023		1,503,724	3589	52,161			28,600		75,698			(13,187)		5,481		0001
Purchased Call/S&P 500 INDEX/SPXH13W\$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024		2,456,000	3990.97		52,804		42,330		55,898			(10,561)		10,984		0001
Purchased Call/S&P 500 INDEX/SPXG130\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023		3,601,000	3674.84	92,186			19,516		139,940			(22,793)		8,270		0001
Purchased Call/S&P 500 INDEX/SPXH13Z\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024		2,755,000	4060.43		74,385		61,816		73,377			(13,043)		12,509		0001
Purchased Call/S&P 500 INDEX/SPXF001\$C	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/03/2023	01/03/2024		1,482,000	100		33,641		25,671		41,641			(8,019)		6,467		0001
Purchased Call/S&P 500 INDEX/SPXD00U\$2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/19/2022	05/19/2023		2,033,000	100	29,072			3,866					(7,168)		3,724		0001
Purchased Call/S&P 500 INDEX/SPXH13F\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2022	10/02/2024		1,222,284	3584	46,277			35,548		58,971			(5,785)		7,509		0001
Purchased Call/S&P 500 INDEX/SPXH13X\$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/16/2024		1,379,686	3999		55,355		44,841		62,750			(10,857)		6,160		0001
Purchased Call/S&P 500 INDEX/SPX8217\$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023		4,244,000	3695.16	92,095			50,995		132,102			(22,708)		15,786		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821LSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024		4,613,000	3919.29		108,867		104,081		124,817			(5,057)		22,554		0001
Purchased Call/S&P 500 INDEX/SPX8217SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/19/2022	10/16/2023		2,502,062	3585	105,538			58,046		150,888			(26,239)		9,237		0001
Purchased Call/S&P 500 INDEX/SPX8217SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023		1,335,000	100	32,040			17,978		46,985			(7,922)		4,978		0001
Purchased Call/S&P 500 INDEX/SPXH13XST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		2,735,000	3972.61		35,008		28,546		37,497			(6,677)		12,336		0001
Purchased Call/S&P 500 INDEX/SPXG130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023		2,827,000	3900.86	73,219			14,523		91,862			(17,956)		6,321		0001
Purchased Call/S&P 500 INDEX/SPXG13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/16/2023		4,931,000	3666.77	55,720			11,763		84,286			(13,739)		11,324		0001
Purchased Call/S&P 500 INDEX/SPXG130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023		15,689,000	3674.84	177,286			37,531		266,993			(43,834)		36,030		0001
Purchased Call/S&P 500 INDEX/SPXH13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		3,278,000	3972.61		68,838		56,132		73,567			(13,130)		14,785		0001
Purchased Call/S&P 500 INDEX/SPXG13RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023		1,401,000	105	21,015			4,845		244			(5,196)		3,360		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028		2,831,000	100	803,438			840,685		840,685	28,879				33,035		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/20/2021	08/20/2027		3,109,000	100	651,336			461,742		461,742	2,823				32,577		0001
Purchased Call/S&P 500 INDEX/SPXG130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023		1,991,000	3900.86	52,762			10,113		65,925			(13,045)		4,360		0001
Purchased Call/S&P 500 INDEX/SPXF000$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/28/2022	12/28/2023		2,632,000	3783.22	47,376			35,369		60,768			(11,682)		11,360		0001
Purchased Call/S&P 500 INDEX/SPX161TSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2022	07/07/2023		2,083,000	100	23,330			6,286					(5,768)		5,397		0001
Purchased Call/S&P 500 INDEX/SPXC176$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/15/2023		2,407,570	3877	105,961			76,150		138,936			(26,417)		10,140		0001
Purchased Call/S&P 500 INDEX/SPX821LS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024		4,063,000	3992.01		312,038		349,468		349,468	37,430				19,693		0001
Purchased Call/S&P 500 INDEX/SPX821KSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024		2,673,000	3970.04		105,316		95,955		117,079			(10,127)		12,689		0001
Purchased Call/S&P 500 INDEX/SPXD00VSF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/24/2022	05/24/2023		2,115,000	100	46,107			6,732					(11,369)		4,068		0001
Purchased Call/S&P 500 INDEX/SPXA05MSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024		3,754,000	100	38,666			38,240		50,986			(738)		18,641		0001
Purchased Call/S&P 500 INDEX/SPXH136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/29/2022	08/27/2024		1,519,367	4638	119,261			84,320		72,922			(14,724)		9,024		0001
Purchased Call/S&P 500 INDEX/SPXD00VSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/24/2022	05/24/2023		2,021,000	3941.48	50,525			7,377		65,096			(12,458)		3,887		0001
Purchased Call/S&P 500 INDEX/SPX821MS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	03/12/2024		1,513,743	3862		51,532		49,391		60,280			(2,271)		7,380		0001
Purchased Call/S&P 500 INDEX/SPX821MSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/24/2023	03/24/2025		1,961,000	3909.44		294,738		293,117		340,542			(2,822)		13,809		0001
Purchased Call/S&P 500 INDEX/SPXF004$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/25/2023	01/25/2024		1,211,000	4016.22	14,532			11,970		15,824			(2,588)		5,489		0001
Purchased Call/S&P 500 INDEX/SPXG131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	04/24/2024		1,079,192	4283	31,067			17,045		34,958			(3,921)		5,578		0001
Purchased Call/S&P 500 INDEX/SPXH132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023		2,080,000	100	35,984			12,986					(8,873)		6,254		0001
Purchased Call/S&P 500 INDEX/SPXH134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		9,954,000	4228.48	119,448			46,120		86,215			(29,534)		30,824		0001
Purchased Call/S&P 500 INDEX/SPXG130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/05/2023		1,590,000	252.11	34,821			3,289		14,775			(8,610)		2,462		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE002SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/21/2024		1,984,911	3770	307,515			190,651		346,802			(38,280)		10,995		0001
Purchased Call/S&P 500 INDEX/SPXH138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		1,630,000	100	33,089			14,706					(8,181)		5,413		0001
Purchased Call/S&P 500 INDEX/SPX821MS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	03/14/2024		1,665,698	3919		56,674		54,332		67,091			(2,484)		8,144		0001
Purchased Call/S&P 500 INDEX/SPXH13WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024		1,681,000	3928.86		19,836		15,956		23,174			(3,913)		7,531		0001
Purchased Call/S&P 500 INDEX/SPXH13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		2,004,000	3972.61		33,868		27,617		36,311			(6,460)		9,039		0001
Purchased Call/S&P 500 INDEX/SPXH13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024		5,915,000	3895.08		134,862		104,769		158,168			(30,868)		26,042		0001
Purchased Call/S&P 500 INDEX/SPXF008SO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024		5,072,000	3982.24		63,400		57,986		67,769			(5,558)		24,223		0001
Purchased Call/S&P 500 INDEX/SPXD00VSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2022	05/24/2023		1,961,000	3941.48	64,321			9,391		79,803			(15,860)		3,771		0001
Purchased Call/S&P 500 INDEX/SPXH13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024		1,163,000	100		28,377		21,992		38,081			(6,549)		5,093		0001
Purchased Call/S&P 500 INDEX/SPXA05JSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024		3,977,000	3981.35		49,315		45,763		53,066			(3,918)		19,079		0001
Purchased Call/S&P 500 INDEX/SPX821MSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/23/2023	03/19/2024		1,601,906	3917		76,164		75,100		84,404			(1,683)		7,888		0001
Purchased Call/S&P 500 INDEX/SPX90575Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027		13,272,000	3876.5	2,678,290			3,260,159		3,260,159	329,498				131,073		0001
Purchased Call/S&P 500 INDEX/SPXH135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2022	08/23/2023		2,719,000	4128.73	68,247			27,073		58,502			(16,828)		8,569		0001
Purchased Call/S&P 500 INDEX/SPXH13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/04/2024		1,021,037	3853		11,639		8,988		16,313			(2,718)		4,463		0001
Purchased Call/S&P 500 INDEX/SPXG13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023		4,287,000	4158.24	87,455			13,398		64,494			(21,623)		8,396		0001
Purchased Call/S&P 500 INDEX/SPXF002SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2023	01/12/2024		6,371,000	3983.17		148,444		117,931		168,841			(31,722)		28,247		0001
Purchased Call/S&P 500 INDEX/SPXG13LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023		12,431,000	4132.15	144,200			23,835		107,842			(35,556)		25,409		0001
Purchased Call/S&P 500 INDEX/SPXF009SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024		13,760,000	4045.64		332,992		309,868		346,710			(25,615)		66,010		0001
Purchased Call/S&P 500 INDEX/SPXF008S7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	02/22/2023	02/22/2029		465,000	100		112,019		113,686		113,686	1,668				5,649		0001
Purchased Call/S&P 500 INDEX/SPXH13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024		2,027,000	3990.97		32,432		25,999		34,410			(6,486)		9,065		0001
Purchased Call/S&P 500 INDEX/SPXH13WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/16/2024		4,362,000	3999.09		102,507		81,893		109,009			(21,448)		19,474		0001
Purchased Call/S&P 500 INDEX/SPXH13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024		6,471,000	3808.1		75,064		58,013		92,156			(17,481)		28,338		0001
Purchased Call/S&P 500 INDEX/SPXH136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/29/2022	08/29/2023		3,196,000	4030.61	90,127			37,243		91,382			(22,223)		10,278		0001
Purchased Call/S&P 500 INDEX/SPX8216SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2022	10/11/2024		1,522,007	3574	257,924			198,049		362,618			(31,799)		9,426		0001
Purchased Call/S&P 500 INDEX/SPX8216SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2022	10/10/2024		1,340,435	3623	56,447			43,325		77,936			(6,969)		8,294		0001
Purchased Call/S&P 500 INDEX/SPXI134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025		1,683,000	3991.05		189,169		200,255		200,255	11,086				11,595		0001
Purchased Call/S&P 500 INDEX/SPXF009SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024		3,360,000	4045.64		97,440		90,673		101,514			(7,495)		16,119		0001
Purchased Call/S&P 500 INDEX/SPXH13USR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024		2,731,000	3895.08		46,700		36,279		54,501			(10,689)		12,024		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024		1,631,000	100		41,591		40,330		45,082			(1,587)		8,020		0001
Purchased Call/S&P 500 INDEX/SPX8217SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/22/2024		1,963,000	3752.75	69,883			54,716		89,041			(8,592)		12,276		0001
Purchased Call/S&P 500 INDEX/SPXG13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023		2,099,000	3911.74	60,661			13,986		74,235			(14,999)		5,035		0001
Purchased Call/S&P 500 INDEX/SPXH136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2022	08/18/2023		1,704,929	4284	58,980			23,423		41,998			(15,080)		5,280		0001
Purchased Call/S&P 500 INDEX/SPX8218S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023		4,614,000	3871.98	114,427			67,143		147,036			(28,215)		17,665		0001
Purchased Call/S&P 500 INDEX/SPX8215M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028		2,344,986	3758	587,596			735,990		735,990	66,775				27,460		0001
Purchased Call/S&P 500 INDEX/SPXA056SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023		2,870,000	3924.26	72,037			30,701		89,466			(17,811)		9,321		0001
Purchased Call/S&P 500 INDEX/SPXE00YSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/21/2022	12/21/2023		2,311,000	3878.44	43,447			31,598		53,569			(10,713)		9,846		0001
Purchased Call/S&P 500 INDEX/SPXD00US8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/20/2022	05/19/2023		3,851,000	3901.36	77,020			10,269		106,489			(19,043)		7,055		0001
Purchased Call/S&P 500 INDEX/SPXE004S8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/08/2022	06/27/2023		2,531,171	3900	81,131			20,167		105,250			(20,627)		6,214		0001
Purchased Call/S&P 500 INDEX/SPXF003ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/23/2023	01/22/2024		2,361,578	3982	245,461			215,665		253,327	2,236		(32,339)		10,651		0001
Purchased Call/S&P 500 INDEX/SPXG13PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/14/2024		1,319,000	3695.88	210,117			126,819		253,873			(25,869)		7,249		0001
Purchased Call/S&P 500 INDEX/SPXI130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024		1,846,000	100		46,519		39,671		42,645			(7,157)		8,479		0001
Purchased Call/S&P 500 INDEX/SPXF00ASG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/06/2023	03/06/2024		2,913,000	4048.42		88,555		82,716		92,119			(6,049)		14,078		0001
Purchased Call/S&P 500 INDEX/SPXG13LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023		2,661,000	4132.15	34,859			5,762		25,378			(8,595)		5,439		0001
Purchased Call/S&P 500 INDEX/SPXI131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		3,071,000	4111.08		39,002		33,415		36,452			(5,663)		14,196		0001
Purchased Call/S&P 500 INDEX/SPXH138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		1,925,000	4067.36	33,110			14,716		33,413			(8,187)		6,392		0001
Purchased Call/S&P 500 INDEX/SPXI131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		31,291,000	4117.86		8,054,303		7,813,895		7,813,895	(240,409)				378,923		0001
Purchased Call/S&P 500 INDEX/SPXH13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024		3,061,000	4019.81		57,853		47,334		59,235			(10,620)		13,829		0001
Purchased Call/S&P 500 INDEX/SPX8218S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023		3,349,000	3830.6	83,390			47,783		111,558			(20,562)		12,671		0001
Purchased Call/S&P 500 INDEX/SPX8218S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023		2,182,000	3871.98	58,478			34,313		75,371			(14,419)		8,354		0001
Purchased Call/S&P 500 INDEX/SPXA05MSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024		3,028,000	3970.99		85,390		84,441		93,399			(1,642)		14,973		0001
Purchased Call/S&P 500 INDEX/SPXH132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2022	08/11/2023		2,145,000	100	35,822			13,098					(8,833)		6,474		0001
Purchased Call/S&P 500 INDEX/SPXH133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023		2,770,000	100	45,705			17,124					(11,270)		8,485		0001
Purchased Call/S&P 500 INDEX/SPXD00TSJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	05/17/2022	05/17/2023		2,174,000	100	25,871			3,278					(6,379)		3,901		0001
Purchased Call/S&P 500 INDEX/SPXC174S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/22/2023		1,756,280	4001	57,711			37,883		62,532			(14,348)		7,061		0001
Purchased Call/S&P 500 INDEX/SPXC172SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2023		4,957,000	3957.25	112,524			70,366		131,579			(27,746)		19,589		0001
Purchased Call/S&P 500 INDEX/SPXH137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2022	08/25/2023		2,078,959	4217	67,531			27,931		62,577			(16,977)		6,597		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2023		3,064,000	4006.18	53,314			23,629		58,176			(13,146)		10,175		0001
Purchased Call/S&P 500 INDEX/SPXH13YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/17/2025		1,007,413	3920		41,277		37,509		42,270			(3,815)		6,763		0001
Purchased Call/S&P 500 INDEX/SPXE00596	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2022	07/14/2023		5,048,000	3790.38	58,557			16,870		81,369			(14,439)		13,537		0001
Purchased Call/S&P 500 INDEX/SPXH13HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		2,139,000	3752.75	56,256			31,566		76,368			(13,909)		7,976		0001
Purchased Call/S&P 500 INDEX/SPXH13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023		4,231,000	3719.89	103,660			62,023		140,809			(25,560)		16,312		0001
Purchased Call/S&P 500 INDEX/SPXH13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2022	11/16/2023		6,699,000	3958.79	79,048			49,868		88,611			(19,491)		26,589		0001
Purchased Call/S&P 500 INDEX/SPXE0059L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/15/2024		1,507,000	3754.61	243,833			157,971		267,773			(30,020)		8,569		0001
Purchased Call/S&P 500 INDEX/SPXA05LS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/17/2023	03/15/2024		3,666,676	3892		120,237		116,563		137,192			(4,624)		17,953		0001
Purchased Call/S&P 500 INDEX/SPXA05NS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/28/2023	03/25/2024		1,790,916	3971		59,748		59,417		66,007			(494)		8,893		0001
Purchased Call/S&P 500 INDEX/SPXA058SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/23/2022	09/22/2023		12,822,000	3693.23	280,802			135,721		405,496			(69,429)		44,391		0001
Purchased Call/S&P 500 INDEX/SPXH131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	10/25/2023		2,728,391	3859	105,456			61,319		131,084			(26,511)		10,298		0001
Purchased Call/S&P 500 INDEX/SPXH13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2022	11/07/2023		2,437,373	3802	73,734			45,312		97,738			(18,281)		9,483		0001
Purchased Call/S&P 500 INDEX/SPXH13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2022	09/20/2024		1,947,830	4469	123,498			91,897		144,227			(15,331)		11,835		0001
Purchased Call/S&P 500 INDEX/SPXE0059G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/14/2023		2,954,000	3863.16	79,167			22,871		105,779			(19,574)		7,922		0001
Purchased Call/S&P 500 INDEX/SPXG13JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/17/2023		6,805,000	4088.85	79,619			10,089		65,837			(19,632)		12,210		0001
Purchased Call/S&P 500 INDEX/SPXH13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2023		5,926,000	3991.73	69,927			43,921		76,545			(17,242)		23,469		0001
Purchased Call/S&P 500 INDEX/SPXH13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		4,891,000	3752.75	358,999			523,992		523,992	127,752				18,238		0001
Purchased Call/S&P 500 INDEX/SPXH13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023		3,590,000	3677.95	87,237			47,824		122,612			(21,510)		13,287		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00028P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/08/2024		247,530	2892.35		5,347		4,154		4,698			(1,224)		1,090		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00028E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2022	11/08/2029		2,193,194	2825.1	105,480			99,624		140,491			(3,713)		28,201		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00028F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/08/2027		353,799	2825.1	14,930			13,768		19,899			(736)		3,799		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00028X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2030		1,126,881	2879.32		64,458		64,256		64,449			(227)		14,887		0001
Purchased Call/S&P 500 INDEX/SPXE00787	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2022	07/17/2023		1,910,617	3860	79,928			24,023		100,010			(19,982)		5,196		0001
Purchased Call/S&P 500 INDEX/SPXA054S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/21/2022	06/21/2024		1,429,000	3715.09	221,209			135,639		266,841			(27,235)		7,916		0001
Purchased Call/S&P 500 INDEX/SPXB21MSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		4,295,000	3936.97		52,829		51,667		58,555			(1,299)		21,238		0001
Purchased Call/S&P 500 INDEX/SPXA05LSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/21/2023	03/19/2024		3,258,644	3917		109,608		106,883		117,527			(3,011)		16,046		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE006SG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2022	07/11/2023		2,705,810	.3854	127,497			36,274		160,459			(32,142)		7,152		0001
Purchased Call/S&P 500 INDEX/SPX905HS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/06/2021	06/30/2023		1,833,387	.5027	56,019			6,983		197			(6,964)		4,577		0001
Purchased Call/S&P 500 INDEX/SPX9059S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027		13,098,000	3940.59	2,657,584			3,069,881		3,069,881	304,922				130,621		0001
Purchased Call/S&P 500 INDEX/SPXA059S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023		12,064,000	3585.62	264,202			132,835		396,464			(65,325)		42,594		0001
Purchased Call/S&P 500 INDEX/SPXA057SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028		26,334,000	4006.18	6,883,708			6,851,646		6,851,646	574,926				307,290		0001
Purchased Call/S&P 500 INDEX/SPXA058S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/23/2022	09/25/2023		6,563,000	3693.23	162,106			79,043		232,593			(39,754)		22,916		0001
Purchased Call/S&P 500 INDEX/SPXC172SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/09/2023		2,770,989	.3750	190,078			117,541		221,465			(47,127)		10,830		0001
Purchased Call/S&P 500 INDEX/SPX8216S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/13/2022	10/13/2023		1,949,000	3669.91	27,676			14,950		39,625			(6,824)		7,141		0001
Purchased Call/S&P 500 INDEX/SPXH135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2022	08/24/2023		3,859,000	4140.77	88,757			35,454		75,243			(21,885)		12,203		0001
Purchased Call/S&P 500 INDEX/SPXG130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023		4,889,000	3764.79	55,246			12,328		78,621			(13,622)		11,586		0001
Purchased Call/S&P 500 INDEX/SPXG13RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023		8,821,000	3911.74	100,559			23,185		126,654			(24,864)		21,158		0001
Purchased Call/S&P 500 INDEX/SPXE00SSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2023		4,489,000	3828.11	104,594			63,678		138,226			(25,790)		17,504		0001
Purchased Call/S&P 500 INDEX/SPXH136S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/29/2022	08/29/2023		4,128,000	4030.61	94,531			39,062		97,245			(23,309)		13,276		0001
Purchased Call/S&P 500 INDEX/SPXG13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023		1,913,000	4121.43	9,565			1,739		8,229			(2,358)		4,098		0001
Purchased Call/S&P 500 INDEX/SPXA059S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023		2,318,000	251.57	49,142			24,707		79,945			(12,150)		8,184		0001
Purchased Call/S&P 500 INDEX/SPXH138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2022	08/23/2023		2,881,854	.4129	114,612			47,425		114,928			(29,472)		9,082		0001
Purchased Call/AI Powered US Equity Index/AIP000JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2021	04/06/2023		555,701	2519.05	20,694			143					(2,565)		356		0001
Purchased Call/S&P 500 INDEX/SPX8218S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2022	10/24/2023		1,913,859	.3797	106,515			61,635		136,711			(26,778)		7,206		0001
Purchased Call/S&P 500 INDEX/SPX905HSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023		1,371,000	4332.56	142,036			20,375		20,003			(17,535)		3,677		0001
Purchased Call/S&P 500 INDEX/SPXH13WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/14/2025		1,448,000	3999.09	52,128			46,894		54,586			(5,483)		9,699		0001
Purchased Call/S&P 500 INDEX/SPXH137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023		1,661,000	105	24,749			10,548		15,394			(6,119)		5,395		0001
Purchased Call/S&P 500 INDEX/SPXH138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2022	08/22/2023		1,750,370	.4138	70,603			29,096		69,297			(18,207)		5,497		0001
Purchased Call/S&P 500 INDEX/SPXH139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2022	09/11/2023		1,484,586	.4067	49,994			22,573		55,761			(12,395)		4,976		0001
Purchased Call/S&P 500 INDEX/SPX905ISE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/23/2021	07/25/2023		2,530,000	4411.79	100,947			15,946		24,010			(12,412)		7,131		0001
Purchased Call/S&P 500 INDEX/SPX905ESN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/07/2021	06/02/2023		1,616,458	.5116	33,303			2,856		27			(4,134)		3,358		0001
Purchased Call/S&P 500 INDEX/SPXA059SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/03/2022	09/18/2023		4,411,723	.3873	167,034			81,597		262,451			(42,952)		15,098		0001
Purchased Call/S&P 500 INDEX/SPXB00WSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/03/2021	09/01/2023		3,329,000	4490.08	356,869			75,520		38,362			(44,118)		10,812		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB00W8T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/03/2021	09/05/2023		1,589,000	4521.37	164,462			35,516		15,846			(20,221)		5,227		0001
Purchased Call/S&P 500 INDEX/SPXB170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2021	09/15/2023		1,733,343	4425	193,533			45,014		31,708			(24,125)		5,880		0001
Purchased Call/S&P 500 INDEX/SPXI13A5D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024		2,216,000	3970.99		33,905		33,528		35,758			(652)		10,958		0001
Purchased Call/S&P 500 INDEX/SPXA059SA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/03/2022	10/03/2023		4,264,000	3678.43	106,600			54,328		154,383			(26,285)		15,219		0001
Purchased Call/S&P 500 INDEX/SPXB00XSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2021	09/08/2023		1,518,000	5183	57,077			12,596		589			(7,047)		5,041		0001
Purchased Call/S&P 500 INDEX/SPXB171SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2021	04/12/2023		1,601,865	4206	145,945			2,211		4,354			(18,043)		1,452		0001
Purchased Call/S&P 500 INDEX/SPX9051S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2021	07/14/2023		1,488,636	5072	46,638			6,690		181			(5,758)		3,992		0001
Purchased Call/S&P 500 INDEX/SPXA059SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/02/2023		1,809,968	3598	81,214			42,094		119,811			(20,304)		6,443		0001
Purchased Call/S&P 500 INDEX/SPXA05JSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	02/28/2025		1,732,100	4999		67,565		65,322		66,918			(2,330)		11,993		0001
Purchased Call/S&P 500 INDEX/SPXF0098F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2024		3,674,000	4045.64		63,193		58,841		65,956			(4,821)		17,704		0001
Purchased Call/S&P 500 INDEX/SPXG13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023		1,793,000	105	27,074			4,663					(6,694)		3,725		0001
Purchased Call/S&P 500 INDEX/SPXB00US0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2021	08/25/2023		2,071,000	4914.77	108,935			21,937		2,173			(13,449)		6,571		0001
Purchased Call/S&P 500 INDEX/SPXB17A5F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/20/2020	11/20/2026		7,935,000	3557.54	1,453,692			2,491,852		2,491,852	276,289				75,735		0001
Purchased Call/S&P 500 INDEX/SPXB00QSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2021	07/28/2023		1,550,000	5044.89	55,335			8,969		414			(6,822)		4,425		0001
Purchased Call/S&P 500 INDEX/SPXI13A53	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/21/2024		2,349,685	4003		76,762		75,696		81,702			(1,687)		11,603		0001
Purchased Call/S&P 500 INDEX/SPXE00T5A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/10/2022	11/10/2023		4,870,000	3956.37	56,005			34,692		67,289			(13,809)		19,076		0001
Purchased Call/S&P 500 INDEX/SPX821MS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2023	03/14/2024		2,010,596	3919		67,013		64,779		74,886			(2,762)		9,830		0001
Purchased Call/S&P 500 INDEX/SPXA05IST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024		1,778,000	3991.05		81,966		88,912		88,912	6,946				8,427		0001
Purchased Call/S&P 500 INDEX/SPXA054SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2024		2,750,000	3851.9	422,675			262,070		426,611			(51,897)		15,318		0001
Purchased Call/S&P 500 INDEX/SPXA056S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/17/2022	08/17/2023		1,431,000	248.47	63,823			24,263		52,321			(15,737)		4,415		0001
Purchased Call/S&P 500 INDEX/SPXG13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/23/2023		8,006,000	3973.75	92,870			13,304		106,707			(22,899)		15,254		0001
Purchased Call/S&P 500 INDEX/SPXH13B5C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		3,758,000	3855.93	68,396			32,408		86,158			(16,865)		12,936		0001
Purchased Call/S&P 500 INDEX/SPXH13B5E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	08/31/2023		1,853,699	3952	74,064			32,822		98,900			(19,321)		6,001		0001
Purchased Call/S&P 500 INDEX/SPXH13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/10/2025		1,537,584	4549		117,492		105,775		117,311			(11,847)		10,267		0001
Purchased Call/S&P 500 INDEX/SPXH13VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/08/2025		1,560,852	4349		150,530		133,989		162,383			(16,703)		10,407		0001
Purchased Call/S&P 500 INDEX/SPXG13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023		1,671,000	256.75	24,731			4,259		9,982			(6,115)		3,471		0001
Purchased Call/S&P 500 INDEX/SPXG13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023		2,540,000	262.49	20,066			3,456		1,196			(4,961)		5,276		0001
Purchased Call/S&P 500 INDEX/SPXF006SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024		3,598,000	4079.09		92,109		82,359		93,871			(10,628)		16,897		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/30/2023		1,934,000	4158.24	11,604			1,886		8,057			(2,838)		3,921		0001
Purchased Call/S&P 500 INDEX/SPXH13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		2,659,000	3855.93	65,943			31,246		82,928			(16,260)		9,153		0001
Purchased Call/S&P 500 INDEX/SPXG130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023		1,520,000	105	22,800			4,370		846			(5,637)		3,328		0001
Purchased Call/S&P 500 INDEX/SPXF13IWSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2022	01/31/2024		2,708,971	.4446	354,649			149,610		100,327			(43,904)		12,402		0001
Purchased Call/S&P 500 INDEX/SPXH1399S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2022	09/12/2023		4,279,000	4110.41	50,064			22,619		48,096			(12,345)		14,385		0001
Purchased Call/S&P 500 INDEX/SPXG13MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	06/02/2023		5,634,000	4176.82	65,354			11,224		40,085			(16,115)		11,703		0001
Purchased Call/S&P 500 INDEX/SPXH13BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		3,186,000	3757.99	46,834			22,574		62,281			(11,548)		11,030		0001
Purchased Call/S&P 500 INDEX/SPXH13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/25/2023		1,534,000	105	23,777			11,594		38,858			(5,831)		5,356		0001
Purchased Call/S&P 500 INDEX/SPXH135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2022	08/27/2024		1,066,000	4057.66	39,016			27,547		40,670			(4,797)		6,331		0001
Purchased Call/S&P 500 INDEX/SPXG13NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023		4,219,000	4160.68	54,847			10,123		36,856			(13,524)		9,105		0001
Purchased Call/S&P 500 INDEX/SPXG130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023		1,084,000	3764.79	11,816			2,637		21,153			(2,913)		2,569		0001
Purchased Call/S&P 500 INDEX/SPXA052S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/28/2022	04/28/2023		10,560,000	4287.5	243,936			18,245		26,215			(60,149)		14,624		0001
Purchased Call/S&P 500 INDEX/SPXA052S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/05/2022	05/02/2023		1,905,570	.4143	49,993			4,329		25,373			(12,429)		2,821		0001
Purchased Call/S&P 500 INDEX/SPXA058SM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023		3,493,000	3693.23	91,866			44,402		132,988			(22,714)		12,093		0001
Purchased Call/S&P 500 INDEX/SPX905WS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028		25,252,000	4521.54	5,472,108			4,047,680		4,047,680	305,079				278,432		0001
Purchased Call/S&P 500 INDEX/SPX821NS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/30/2023	03/28/2024		1,928,000	4050.83		22,943		22,943		24,085			(63)		9,614		0001
Purchased Call/S&P 500 INDEX/SPXG130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023		16,405,000	3900.86	360,910			69,174		458,925			(89,236)		35,921		0001
Purchased Call/S&P 500 INDEX/SPXG13RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2023		8,573,000	3911.74	97,732			23,154		123,023			(23,967)		20,927		0001
Purchased Call/S&P 500 INDEX/SPX1500S0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/31/2022	08/31/2023		1,658,000	244.4	76,102			31,866		88,757			(18,765)		5,367		0001
Purchased Call/S&P 500 INDEX/SPXG13PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023		5,691,000	3749.63	64,308			12,933		93,481			(15,857)		12,812		0001
Purchased Call/S&P 500 INDEX/SPXG130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023		1,868,000	3674.84	23,724			5,228		36,714			(5,802)		4,400		0001
Purchased Call/S&P 500 INDEX/SPXG13TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	06/30/2023		2,283,000	3825.33	54,792			13,736		73,604			(13,547)		5,700		0001
Purchased Call/S&P 500 INDEX/SPXG13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023		3,691,000	3899.38	47,983			12,929		59,677			(11,864)		9,563		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21G119DL770X0HC3ZE78	07/01/2021	06/28/2023		1,930,654	265.69	79,673			9,693		152,198			(9,882)		4,767		0001
Purchased Call/S&P 500 INDEX/SPXA05AS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/10/2022	09/27/2023		2,281,501	.3668	98,500			50,376		153,289			(25,185)		8,011		0001
Purchased Call/S&P 500 INDEX/SPX821MSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/24/2023	03/22/2024		1,048,000	3970.99		23,580		23,318		27,275			(453)		5,182		0001
Purchased Call/S&P 500 INDEX/SPXG13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/02/2023		2,038,704	.4127	111,565			29,020		60,130	1,421		(21,799)		4,235		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/16/2023		6,528,000	3666.77	142,963			30,181		218,598			(35,251)		14,992		0001
Purchased Call/Citi Grandmaster Index/CGM040C$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2023	01/24/2025		2,677,051	324.64		62,787		57,606		58,263			(5,372)		18,067		0001
Purchased Call/S&P 500 INDEX/SPXG13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/12/2023		2,001,141	3901	76,919			15,869		102,406			(19,611)		4,475		0001
Purchased Call/S&P 500 INDEX/SPXG13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2022	07/07/2023		2,378,000	3902.62	37,335			10,032		46,398			(9,206)		6,161		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/21/2021	05/22/2023		177,246	268.3	7,285			511		12,172			(897)		335		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/03/2021	05/31/2023		1,089,334	269.68	44,654			3,684		68,945			(5,489)		2,227		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/30/2022	09/27/2024		2,333,362	290.75	91,139			68,974		60,384			(11,342)		14,269		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/23/2021	07/14/2023		2,424,854	266.12	100,458			14,423		186,942			(12,415)		6,503		0001
Purchased Call/Citi Grandmaster Index/CGM040DS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/16/2023	02/13/2025		7,912,192	323.23		185,278		174,435		189,521			(11,175)		54,196		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/19/2022	10/17/2024		2,785,285	295.24	102,688			80,284		57,075			(12,750)		17,342		0001
Purchased Call/Citi Grandmaster Index/CGM040DSQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/15/2023	03/07/2025		2,387,645	321.81		56,529		55,015		62,754			(1,664)		16,615		0001
Purchased Call/S&P 500 INDEX/SPXG13USK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023		7,093,000	3899.38	82,279			22,170		102,415			(20,344)		18,377		0001
Purchased Call/S&P 500 INDEX/SPXG13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023		11,835,000	3899.38	265,104			71,431		328,328			(65,548)		30,662		0001
Purchased Call/S&P 500 INDEX/SPXG13TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	06/30/2023		2,131,000	3825.33	33,670			8,441		45,290			(8,325)		5,320		0001
Purchased Call/S&P 500 INDEX/SPXG13TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	06/30/2023		12,130,000	3825.33	269,286			67,509		361,701			(66,582)		30,283		0001
Purchased Call/S&P 500 INDEX/SPXG13TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023		6,865,000	3845.08	74,829			19,789		98,551			(18,451)		17,695		0001
Purchased Call/S&P 500 INDEX/SPXH13A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/18/2023		1,345,000	100	32,818			15,369		44,455			(8,048)		4,603		0001
Purchased Call/S&P 500 INDEX/SPXG130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/09/2023		2,676,000	4017.82	70,379			13,452		78,426			(17,354)		5,859		0001
Purchased Call/S&P 500 INDEX/SPXG13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/23/2023		1,514,239	259	17,239			2,518		2,408			(4,298)		2,885		0001
Purchased Call/S&P 500 INDEX/SPXG13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023		2,953,000	4160.68	75,006			13,844		54,539			(18,495)		6,373		0001
Purchased Call/S&P 500 INDEX/SPXG130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/06/2023		4,314,191	4121	147,323			27,236		122,782			(36,729)		9,242		0001
Purchased Call/S&P 500 INDEX/SPXF13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024		2,247,000	4500.53	275,482			117,685		73,897			(33,871)		10,387		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13B$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/05/2023		3,276,757	3924	105,795			48,284		154,489			(27,361)		10,779		0001
Purchased Call/S&P 500 INDEX/SPXH13CA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/25/2023		4,295,000	3693.23	48,534			23,665		66,841			(11,902)		14,997		0001
Purchased Call/S&P 500 INDEX/SPXB00A$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/25/2021	05/25/2023		2,441,000	4667.25	112,286			8,329		630			(13,843)		4,738		0001
Purchased Call/S&P 500 INDEX/SPXC171$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2024		1,534,000	3759.98	268,297			215,668		294,941			(33,032)		9,727		0001
Purchased Call/S&P 500 INDEX/SPXB17P$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/02/2023		1,725,000	4258.14	204,068			51,648		66,935			(25,125)		6,140		0001
Purchased Call/S&P 500 INDEX/SPXB17Q$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/11/2023		1,642,868	4381	172,553			45,871		44,167			(21,332)		5,989		0001
Purchased Call/S&P 500 INDEX/SPXI13C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024		1,466,000	100		37,090		37,090		37,395					7,310		0001
Purchased Call/S&P 500 INDEX/SPX905K$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027		3,886,461	4442	776,956			618,815		618,815	50,498				40,723		0001
Purchased Call/S&P 500 INDEX/SPXG13P$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023		5,214,000	3749.63	114,187			22,963		167,135			(28,156)		11,738		0001
Purchased Call/S&P 500 INDEX/SPXG13P$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023		2,054,000	3749.63	49,501			9,955		72,047			(12,206)		4,624		0001
Purchased Call/S&P 500 INDEX/SPXB00A$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/21/2021	05/22/2023		1,568,000	4155.86	158,054			32,978		32,978	(590)				2,959		0001
Purchased Call/S&P 500 INDEX/SPXF001$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/30/2022	01/02/2024		1,925,000	3839.5	53,323			40,543		66,984			(13,041)		8,385		0001
Purchased Call/S&P 500 INDEX/SPX900A$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2020	02/21/2025		8,250,000	3600	940,425			391,797		2,217,196			(50,895)		56,839		0001
Purchased Call/S&P 500 INDEX/SPXF005$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/02/2024		1,903,614	4249		37,650		32,286		42,213			(5,438)		8,743		0001
Purchased Call/S&P 500 INDEX/SPXA059$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028		21,051,000	3639.66	5,936,382			7,227,464		7,227,464	630,153				247,367		0001
Purchased Call/S&P 500 INDEX/SPX905J$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/17/2021	08/15/2023		1,122,439	4472	42,539			7,969		9,761			(5,259)		3,438		0001
Purchased Call/S&P 500 INDEX/SPXF007$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/21/2023	02/21/2024		2,654,000	3997.34		40,872		36,706		43,641			(4,255)		12,560		0001
Purchased Call/S&P 500 INDEX/SPXI13B$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024		2,827,000	4027.81		35,055		34,958		37,087			(192)		14,096		0001
Purchased Call/S&P 500 INDEX/SPXH13D$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/29/2023		1,208,000	100	30,442			15,263		45,613			(7,506)		4,265		0001
Purchased Call/S&P 500 INDEX/SRM040O$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027		2,041,000	100	437,386			301,145		301,145	7,966				20,674		0001
Purchased Call/S&P 500 INDEX/SPXG13R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023		7,567,000	3764.79	165,717			36,978		237,479			(40,862)		17,933		0001
Purchased Call/S&P 500 INDEX/SPXG131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	02/22/2024		1,566,849	4324	182,890			82,263		87,670			(22,579)		7,427		0001
Purchased Call/S&P 500 INDEX/SRM017O$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2019	11/07/2025		1,724,000	100	308,596			563,113		563,113	38,588				13,921		0001
Purchased Call/S&P 500 INDEX/SPXG13N$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2024		1,672,000	4125.73	243,945			144,895		170,059			(30,034)		9,116		0001
Purchased Call/S&P 500 INDEX/SPXH139$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2022	09/13/2024		1,445,805	3907	231,276			168,692		225,180			(28,513)		8,727		0001
Purchased Call/S&P 500 INDEX/SRM013O$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028		1,541,000	100	333,472			252,418		252,418	(421)				16,991		0001
Purchased Call/S&P 500 INDEX/SPXG130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024		2,385,035	4130	323,986			193,498		242,401			(39,998)		13,004		0001
Purchased Call/S&P 500 INDEX/SPXH130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/27/2024		1,593,332	3732	230,397			173,195		317,282			(28,444)		9,744		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/28/2026		2,758,000	.6400	58,352			45,697		25,332			(3,657)		24,199		0001
Purchased Call/S&P 500 INDEX/SPXG13QS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023		1,504,000	105	22,861			4,840		40,952			(5,652)		3,454		0001
Purchased Call/S&P 500 INDEX/SPXI13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024		1,517,000	100		38,380		38,380		38,743					7,606		0001
Purchased Call/S&P 500 INDEX/SPXG13QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023		2,364,000	3674.84	48,935			10,785		76,404			(11,968)		5,568		0001
Purchased Call/S&P 500 INDEX/SPXI13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/06/2023		6,450,000	.4400		6,375		6,375		7,379					4,135		0001
Purchased Call/S&P 500 INDEX/SRM0170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2020	04/08/2026		2,025,000	100	424,845			1,181,420		1,181,420	73,342				17,609		0001
Purchased Call/S&P 500 INDEX/SPXF00ASH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/06/2023	03/06/2024		1,537,000	4048.42		59,021		55,129		61,582			(4,031)		7,428		0001
Purchased Call/S&P 500 INDEX/SPXF008S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/22/2023	12/05/2023		1,002,500	.4250		51,115		44,636		55,264			(6,613)		4,140		0001
Purchased Call/S&P 500 INDEX/SPXH137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2022	08/18/2023		2,376,099	.4281	73,243			29,424		57,734			(18,780)		7,358		0001
Purchased Call/S&P 500 INDEX/SPXH137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023		4,171,000	3908.19	93,430			40,667		112,186			(23,038)		13,765		0001
Purchased Call/S&P 500 INDEX/SPX8217SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023		2,450,000	3830.6	35,525			20,356		47,035			(8,760)		9,270		0001
Purchased Call/S&P 500 INDEX/SPXA05KSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/07/2023	03/06/2024		2,922,959	.4048		140,869		131,944		154,996			(9,263)		14,126		0001
Purchased Call/S&P 500 INDEX/SPXE00VSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/02/2022	12/01/2023		4,132,000	4071.7	81,400			55,171		85,944			(20,126)		16,926		0001
Purchased Call/S&P 500 INDEX/SPXG13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023		2,558,000	4158.24	65,485			10,032		44,550			(16,191)		5,010		0001
Purchased Call/S&P 500 INDEX/SPXH135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2022	08/09/2024		1,016,489	.4132	41,682			28,915		41,002			(5,232)		5,931		0001
Purchased Call/S&P 500 INDEX/SPXH13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023		1,958,000	100	47,971			30,648		55,957			(11,861)		7,788		0001
Purchased Call/S&P 500 INDEX/SPXH13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2022	11/22/2023		8,284,000	4027.26	98,580			64,530		104,030			(24,374)		33,306		0001
Purchased Call/S&P 500 INDEX/SPXH13ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/09/2023		3,107,000	3639.66	35,420			18,688		49,052			(8,686)		11,267		0001
Purchased Call/S&P 500 INDEX/SPXG13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023		2,767,000	4158.24	35,694			5,468		22,722			(8,826)		5,419		0001
Purchased Call/S&P 500 INDEX/SPXH13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023		16,387,000	4026.12	380,178			250,284		397,655			(94,000)		66,162		0001
Purchased Call/S&P 500 INDEX/SPXH13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2022	12/01/2023		1,896,924	.4071	56,451			38,368		58,912			(14,074)		7,771		0001
Purchased Call/S&P 500 INDEX/SPXH13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/17/2025		1,418,963	3922		225,578		205,270		238,763			(20,564)		9,526		0001
Purchased Call/S&P 500 INDEX/SPXH135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2022	08/15/2023		2,007,419	.4299	69,915			27,167		43,162			(17,775)		6,149		0001
Purchased Call/S&P 500 INDEX/SPXH136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2022	08/30/2023		2,223,000	3986.16	30,455			12,669		33,727			(7,509)		7,173		0001
Purchased Call/S&P 500 INDEX/SRM0400SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027		2,651,000	100	556,180			390,017		390,017	.813				27,403		0001
Purchased Call/S&P 500 INDEX/SPXG13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023		2,103,000	3911.74	49,631			11,443		61,552			(12,271)		5,044		0001
Purchased Call/S&P 500 INDEX/SPXH13FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		2,691,000	3583.07	51,667			27,986		75,002			(12,775)		9,860		0001
Purchased Call/S&P 500 INDEX/SPXF009S7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2023	03/05/2024		2,356,000	100		51,832		48,272		56,985			(3,944)		11,369		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		1,417,000	3757.99	16,012			7,718		25,259			(3,948)		4,906		0001
Purchased Call/S&P 500 INDEX/SPXH13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023		2,011,000	3693.23	22,121			10,692		36,794			(5,469)		6,962		0001
Purchased Call/S&P 500 INDEX/SPXI13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024		2,190,000	4136.48		48,618		41,460		44,417			(7,480)		10,059		0001
Purchased Call/S&P 500 INDEX/SPXH138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		16,849,000	4067.36	380,787			169,239		378,668			(94,151)		55,951		0001
Purchased Call/S&P 500 INDEX/SPXE00Y5Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/22/2022	12/22/2023		3,054,000	3822.39	58,637			43,163		74,773			(14,458)		13,036		0001
Purchased Call/S&P 500 INDEX/SPXD00IWSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/01/2022	05/31/2024		1,651,149	5385	35,366			20,695		5,957			(4,360)		8,929		0001
Purchased Call/S&P 500 INDEX/SPX905HS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/02/2021	07/03/2023		2,629,000	4352.34	108,052			13,841		26,668			(13,303)		6,671		0001
Purchased Call/S&P 500 INDEX/SPX905MSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2021	09/28/2023		2,042,000	4765.26	128,850			31,859		8,067			(15,886)		7,190		0001
Purchased Call/S&P 500 INDEX/SPXE00V5T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/05/2022	12/05/2023		5,551,000	3998.84	128,783			87,984		144,620			(31,755)		22,924		0001
Purchased Call/S&P 500 INDEX/SPXF009SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/03/2023	03/01/2024		1,438,306	3951		52,067		48,451		54,376			(4,005)		6,900		0001
Purchased Call/S&P 500 INDEX/SPX905NSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/10/2023		1,984,000	5097.47	76,582			20,225		2,077			(9,416)		7,213		0001
Purchased Call/S&P 500 INDEX/SPXA059S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023		1,763,606	251	39,042			19,630		63,618			(9,653)		6,227		0001
Purchased Call/S&P 500 INDEX/SPXA059SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023		16,813,000	3639.66	371,567			194,581		539,323			(91,871)		60,492		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2022	04/21/2023		157,875	3033.14	3,507			195					(874)		189		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00026S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2022	09/08/2023		235,066	2898.09	4,522			2,023		3,156			(1,127)		781		0001
Purchased Call/S&P 500 INDEX/SPXH13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2022	10/12/2023		1,387,000	3577.03	15,118			8,080		26,121			(3,728)		5,069		0001
Purchased Call/S&P 500 INDEX/SPXE00V5S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/05/2022	12/05/2023		1,833,000	3998.84	35,927			24,545		40,355			(8,859)		7,570		0001
Purchased Call/S&P 500 INDEX/SPXF009SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/03/2023	03/04/2024		3,829,000	4045.64		47,863		44,566		49,597			(3,652)		18,451		0001
Purchased Call/S&P 500 INDEX/SPX905LSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2023		2,680,000	4942.89	140,700			32,083		3,429			(17,347)		9,064		0001
Purchased Call/S&P 500 INDEX/SPX905NSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2021	09/28/2023		1,572,283	5441	33,852			8,510		363			(4,226)		5,536		0001
Purchased Call/S&P 500 INDEX/SPX9050SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/23/2023		2,091,000	4501.72	235,865			66,509		36,051			(29,039)		7,854		0001
Purchased Call/S&P 500 INDEX/SPXA05AS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2022	10/10/2023		2,199,946	3612	75,912			40,263		114,175			(18,769)		7,999		0001
Purchased Call/S&P 500 INDEX/SPX905JS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/10/2021	08/10/2023		1,521,000	4436.75	59,927			10,784		15,556			(7,388)		4,573		0001
Purchased Call/S&P 500 INDEX/SPXF009SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/03/2023	03/04/2024		2,472,000	4045.64		66,991		62,377		69,635			(5,111)		11,912		0001
Purchased Call/S&P 500 INDEX/SPXF009SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/03/2023	03/05/2024		8,391,000	4045.64		203,062		189,116		211,523			(15,450)		40,493		0001
Purchased Call/S&P 500 INDEX/SPXF009SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/03/2023	03/05/2024		2,011,000	4045.64		56,107		52,253		58,435			(4,269)		9,705		0001
Purchased Call/S&P 500 INDEX/SPXF008S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/22/2023	01/30/2025		2,005,000	3300		77,085		73,154		69,564			(4,028)		13,592		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2022	10/18/2024		1,038,538	.3696	41,169			32,319		48,791			(5,125)		6,472		0001
Purchased Call/S&P 500 INDEX/SPXG13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023		3,861,000	4160.68	86,873			16,034		65,629			(21,421)		8,333		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2022	09/22/2023		491,379	2861.33	10,417			5,021		9,911			(2,569)		1,701		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2026		238,025	3298.5	12,734			8,769		1,543			(628)		2,209		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/21/2027		89,524	2983.14	4,279			3,548		2,803			(211)		911		0001
Purchased Call/AI Powered US Equity Index/AIP000K$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2021	05/05/2023		899,995	2540.42	29,674			1,395					(3,684)		1,393		0001
Purchased Call/S&P 500 INDEX/SPXI13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024		1,653,000	100	42,317			41,851		43,128			(807)		8,208		0001
Purchased Call/S&P 500 INDEX/SPXH138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		4,347,000	4067.36	117,804			52,357		115,305			(29,127)		14,435		0001
Purchased Call/S&P 500 INDEX/SPX8218SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/03/2022	11/03/2023		1,094,000	3719.89	22,536			13,484		38,579			(5,557)		4,218		0001
Purchased Call/S&P 500 INDEX/SPXH138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		1,941,000	4067.36	41,343			18,375		41,206			(10,222)		6,446		0001
Purchased Call/S&P 500 INDEX/SPXH138$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/11/2023		4,139,000	4067.36	48,426			21,745		49,227			(11,876)		13,872		0001
Purchased Call/S&P 500 INDEX/SPXD00US8	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/20/2022	05/19/2023		2,055,000	100	46,854			6,247					(11,585)		3,765		0001
Purchased Call/S&P 500 INDEX/SPXI133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024		6,011,000	4090.41		147,871		131,851		140,254			(17,420)		28,229		0001
Purchased Call/S&P 500 INDEX/SPXB17QS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/13/2023		1,522,000	4322.34	172,595			46,231		51,398			(21,279)		5,577		0001
Purchased Call/S&P 500 INDEX/SPXD00ZS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/14/2022	06/14/2023		5,888,000	3735.48	66,534			13,563		100,543			(16,406)		13,345		0001
Purchased Call/S&P 500 INDEX/SPXE006$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/19/2022	07/10/2023		3,454,851	3899	163,183			46,097		200,500			(41,254)		9,087		0001
Purchased Call/S&P 500 INDEX/SPXH139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2022	09/12/2023		2,346,000	4110.41	43,636			19,714		41,199			(10,759)		7,887		0001
Purchased Call/S&P 500 INDEX/SPXE138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/16/2023		2,489,000	4143.38	255,869			15,816		53,444			(31,459)		4,418		0001
Purchased Call/S&P 500 INDEX/SPXE13CSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2021	06/01/2023		1,508,000	4815.96	49,161			4,119		118			(6,061)		3,108		0001
Purchased Call/S&P 500 INDEX/SPXG13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/13/2024		1,559,611	4778	48,116			29,216		43,792			(5,948)		8,562		0001
Purchased Call/S&P 500 INDEX/SPXI130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024		22,036,000	4136.48		539,882		460,399		492,578			(83,059)		101,212		0001
Purchased Call/S&P 500 INDEX/SPXH139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2022	09/14/2023		9,157,000	3946.01	106,221			48,575		123,153			(26,192)		30,970		0001
Purchased Call/S&P 500 INDEX/SPXF130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/25/2023		2,248,000	4350.78	270,434			65,842		59,956			(33,296)		7,849		0001
Purchased Call/S&P 500 INDEX/SPXF134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2021	10/12/2023		1,969,000	4820.52	110,461			29,436		5,647			(13,618)		7,196		0001
Purchased Call/S&P 500 INDEX/SPXF13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/08/2023		3,017,000	4652.65	364,454			126,351		40,422			(45,056)		12,534		0001
Purchased Call/S&P 500 INDEX/SPXF13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2021	12/26/2023		1,735,000	4711.14	203,863			75,225		17,082			(25,031)		7,461		0001
Purchased Call/S&P 500 INDEX/SPX8215S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023		1,341,000	3647.29	14,885			7,340		25,289			(3,670)		4,709		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8216S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023		3,203,000	3639.66	35,874			18,786		60,207			(8,870)		11,524		0001
Purchased Call/S&P 500 INDEX/SPXF006ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024		28,667,000	4079.09		693,741		620,309		706,531			(80,047)		134,627		0001
Purchased Call/S&P 500 INDEX/SPXH1398F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023		3,824,000	3932.69	86,422			39,283		100,509			(21,310)		12,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/10/2025		1,483,927	586.75	175,400			164,302		148,807			(11,757)		10,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2024		221,400	558.12	23,690			14,721		26,033			(2,917)		1,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2022	06/28/2024		172,745	553.74	18,397			11,473		21,476			(2,268)		964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2021	09/27/2023		2,965,673	610.22	208,834			51,389		66,742			(25,767)		10,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024		2,366,569	565.81	239,733			157,624		250,231			(29,516)		13,555		0001
Purchased Call/AI Powered US Equity Index/AIP100C$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/07/2024		4,667,327	2354.39	144,297			116,735		134,501			(17,836)		29,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/25/2022	07/25/2024		2,038,805	567.91	203,269			134,118		211,281			(25,026)		11,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/13/2023		3,573,065	597.49	269,409			72,163		121,985			(33,215)		13,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/31/2023		3,695,415	609.36	262,374			43,669		54,285			(32,303)		10,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/05/2022	07/05/2024		636,533	555.6	64,672			40,897		77,882			(7,962)		3,581		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024		603,706	559.46	62,182			39,539		70,520			(7,677)		3,396		0001
Purchased Call/S&P 500 INDEX/SPXH139$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2022	09/14/2023		2,481,000	3946.01	38,456			17,586		44,511			(9,482)		8,391		0001
Purchased Call/S&P 500 INDEX/SPXF006$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024		5,613,000	4079.09	84,756			75,785		86,753			(9,780)		26,360		0001
Purchased Call/S&P 500 INDEX/SPXH13A$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2022	09/06/2023		2,040,899	3917	89,904			40,355		110,874			(22,728)		6,735		0001
Purchased Call/S&P 500 INDEX/SPXA05M$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024		6,100,000	100	62,830			62,140		83,259			(1,195)		30,332		0001
Purchased Call/S&P 500 INDEX/SPXF000$J	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/29/2022	12/29/2023		1,813,000	100	25,563			19,314		39,584			(6,303)		7,840		0001
Purchased Call/S&P 500 INDEX/SPXA05J$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2024		1,469,000	100	44,364			40,697		48,961			(3,768)		7,026		0001
Purchased Call/S&P 500 INDEX/SPXE00X$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/16/2022	12/15/2023		2,055,000	100	28,154			20,177		44,142			(6,961)		8,655		0001
Purchased Call/S&P 500 INDEX/SPXF000$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/28/2022	12/28/2023		8,043,000	100	76,409			57,043		86,819			(18,840)		34,716		0001
Purchased Call/S&P 500 INDEX/SPXF000$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/29/2022	12/29/2023		1,603,000	100	32,541			24,586		52,958			(8,024)		6,932		0001
Purchased Call/S&P 500 INDEX/SPXF006$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024		4,654,000	4079.09	57,710			51,601		59,196			(6,659)		21,856		0001
Purchased Call/S&P 500 INDEX/SPXF004$V	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/30/2023	01/30/2024		1,755,000	100	40,541			33,951		50,653			(6,664)		8,021		0001
Purchased Call/S&P 500 INDEX/SPXF005$2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/31/2023	01/31/2024		1,740,000	100	33,408			28,070		28,226			(5,400)		7,966		0001
Purchased Call/S&P 500 INDEX/SPXF005$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/07/2023	02/07/2024		1,585,000	100	38,199			32,832		28,548			(5,442)		7,339		0001
Purchased Call/S&P 500 INDEX/SPXF13G$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/30/2023		1,447,000	5466.24	47,172			15,746		808			(5,816)		5,915		0001
Purchased Call/S&P 500 INDEX/SPXG13K$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023		3,951,000	3941.48	45,041			6,576		55,454			(11,106)		7,598		0001
Purchased Call/S&P 500 INDEX/SPXF006$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024		2,139,000	4079.09	26,524			23,747		27,201			(3,027)		10,107		0001
Purchased Call/S&P 500 INDEX/SPXH13A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/18/2023		2,559,000	3873.33	35,058			16,418		43,340			(8,597)		8,758		0001
Purchased Call/S&P 500 INDEX/SPXI13B$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024		2,048,000	3971.27	29,082			28,922		30,453			(238)		10,212		0001
Purchased Call/S&P 500 INDEX/SPXH136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/29/2022	08/23/2024		1,565,044	4125	215,207			151,806		174,509			(26,715)		9,259		0001
Purchased Call/S&P 500 INDEX/SPXH136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2022	08/30/2024		1,437,930	4073	56,420			40,067		61,109			(6,956)		8,565		0001
Purchased Call/S&P 500 INDEX/SPXF13Y$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/02/2024		1,971,027	4510	81,736			34,803		41,697			(10,175)		9,053		0001
Purchased Call/S&P 500 INDEX/SPXA05B$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/02/2022	10/27/2023		2,623,230	3807	142,058			83,166		193,278			(35,613)		9,949		0001
Purchased Call/S&P 500 INDEX/SPXF13H$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	12/01/2023		2,651,000	4463.85	327,399			109,732		70,649			(40,364)		10,860		0001
Purchased Call/S&P 500 INDEX/SPXH13F$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		2,699,000	3583.07	29,689			16,082		50,757			(7,341)		9,889		0001
Purchased Call/S&P 500 INDEX/SPXH13J$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023		2,207,000	100	34,871			20,653		4,709			(8,598)		8,489		0001
Purchased Call/S&P 500 INDEX/SPXF005$Q	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	02/08/2023	02/08/2029		349,000	100	79,537			73,641		73,641	(5,897)				4,226		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023		1,046,000	3612.39	11,611			6,141		19,519			(2,863)		3,803		0001
Purchased Call/S&P 500 INDEX/SPXH13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		9,832,000	3583.07	110,118			59,647		158,191			(27,227)		36,024		0001
Purchased Call/S&P 500 INDEX/SPXF00489	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/26/2023	01/26/2024		2,638,000	100		57,772		48,010		52,684			(10,130)		11,978		0001
Purchased Call/S&P 500 INDEX/SPXH13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023		1,839,000	100	25,010			14,520		9,405			(6,184)		6,975		0001
Purchased Call/S&P 500 INDEX/SPXE13YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/15/2023		1,918,000	4432.99	79,789			18,404		28,908			(9,864)		6,506		0001
Purchased Call/S&P 500 INDEX/SPXG13NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023		5,621,000	4160.68	65,204			12,035		44,743			(16,078)		12,131		0001
Purchased Call/S&P 500 INDEX/SPXF00484	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2023	01/25/2024		2,325,000	4217.03		39,525		32,556		38,265			(7,039)		10,539		0001
Purchased Call/S&P 500 INDEX/SPXH13HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2023		2,842,000	100	36,378			20,744		23,842			(8,970)		10,727		0001
Purchased Call/S&P 500 INDEX/SPXH13QS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023		2,597,000	4019.65	40,773			28,754		42,999			(10,054)		10,896		0001
Purchased Call/S&P 500 INDEX/SPXF00986	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2023	03/04/2024		1,363,000	100		32,848		30,586		45,084			(2,506)		6,568		0001
Purchased Call/S&P 500 INDEX/SPXE00IWSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	12/08/2022	12/08/2028		400,000	100	113,600			120,976		120,976	19,446				4,773		0001
Purchased Call/S&P 500 INDEX/SPXE00IWSM	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/09/2022	12/11/2023		3,760,000	100	54,896			38,412		47,795			(13,462)		15,714		0001
Purchased Call/S&P 500 INDEX/SPXH13IS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023		2,814,000	100	46,150			26,792		46,635			(11,411)		10,672		0001
Purchased Call/S&P 500 INDEX/SPXH13QSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023		3,317,000	3895.75	55,062			39,352		64,070			(13,577)		13,971		0001
Purchased Call/S&P 500 INDEX/SPXH13QSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	12/14/2023		1,629,700	3994	52,612			37,559		61,619			(13,008)		6,851		0001
Purchased Call/S&P 500 INDEX/SPXF00BS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2023	02/23/2024		2,234,000	100		46,467		42,220		51,987			(4,583)		10,605		0001
Purchased Call/S&P 500 INDEX/SPXF006SG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2023	02/16/2024		1,882,000	100		53,072		47,323		36,612			(6,252)		8,838		0001
Purchased Call/S&P 500 INDEX/SPXE009SM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/05/2022	08/05/2024		2,199,000	4027.47	360,416			243,913		271,383			(44,374)		12,778		0001
Purchased Call/S&P 500 INDEX/SPXH139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/11/2023		2,586,000	100	40,083			17,999					(9,830)		8,667		0001
Purchased Call/S&P 500 INDEX/SPXH1396S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2022	09/12/2023		1,247,000	4110.41	13,966			6,310		2,624			(3,444)		4,192		0001
Purchased Call/S&P 500 INDEX/SPXH139SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023		1,787,000	3901.35	20,193			9,341		25,461			(4,979)		6,062		0001
Purchased Call/S&P 500 INDEX/SPXH13BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023		2,631,000	100	41,570			19,697		1,103			(10,250)		9,057		0001
Purchased Call/S&P 500 INDEX/SPXH13DSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2022	10/04/2023		1,492,000	100	30,437			15,596		9,631			(7,505)		5,340		0001
Purchased Call/S&P 500 INDEX/SPXG13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023		4,985,000	3900.11	56,829			13,620		72,317			(14,013)		12,239		0001
Purchased Call/S&P 500 INDEX/SPXG13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/23/2023		1,396,000	100	33,644			7,735		52,835			(8,296)		3,348		0001
Purchased Call/S&P 500 INDEX/SPXH13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023		8,944,000	3677.95	194,085			106,399		272,629			(47,857)		33,103		0001
Purchased Call/S&P 500 INDEX/SPXG13SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023		3,527,000	3785.38	40,561			10,140		55,515			(10,001)		8,805		0001
Purchased Call/S&P 500 INDEX/SPXG13IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/09/2024		2,252,688	4059	258,464			144,225		249,864			(31,953)		11,865		0001
Purchased Call/S&P 500 INDEX/SPXH13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023		2,190,000	3844.82	52,779			39,112		63,863			(12,908)		9,418		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/02/2024		2,286,000	4022.84	377,647			317,390		323,858			(46,496)		14,800		0001
Purchased Call/S&P 500 INDEX/SPXE00CSP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/22/2022	08/22/2023		3,566,000	100	55,986			22,055					(13,805)		11,199		0001
Purchased Call/S&P 500 INDEX/SPXE00XS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/09/2022	12/11/2023		2,188,000	3934.38	35,227			24,649		41,476			(8,639)		9,144		0001
Purchased Call/S&P 500 INDEX/SPXE004SJ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/11/2022	07/11/2023		2,465,000	100	32,045			8,916					(7,902)		6,515		0001
Purchased Call/S&P 500 INDEX/SPXH133$$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2022	12/22/2023		2,225,000	3822.39	31,818			23,421		39,276			(7,845)		9,497		0001
Purchased Call/S&P 500 INDEX/SPXE00BSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/15/2022	08/14/2024		1,561,118	5306	67,106			46,182		11,523			(8,273)		9,154		0001
Purchased Call/S&P 500 INDEX/SPXE00A$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/08/2022	08/08/2023		1,806,000	4140.06	151,885			80,410		80,410	14,691				5,389		0001
Purchased Call/S&P 500 INDEX/SPXE00A$I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/10/2022	08/10/2023		8,555,000	100	88,117			31,800					(21,727)		25,723		0001
Purchased Call/S&P 500 INDEX/SPXG13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/09/2023		2,290,157	4018	72,721			14,055		91,996			(18,231)		5,015		0001
Purchased Call/S&P 500 INDEX/SPXG130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/06/2023		1,598,499	4120	26,826			4,959		28,781			(6,688)		3,424		0001
Purchased Call/S&P 500 INDEX/SPXG13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023		1,804,000	100	36,080			9,722					(8,921)		4,674		0001
Purchased Call/S&P 500 INDEX/SPXE00DS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	08/22/2022	08/22/2028		233,000	100	61,489			55,632		55,632	10,295				2,707		0001
Purchased Call/S&P 500 INDEX/SPXE00D$3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/23/2022	08/23/2023		7,102,000	100	70,310			27,891					(17,337)		22,381		0001
Purchased Call/S&P 500 INDEX/SPXH13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/03/2023		2,178,000	100	31,581			18,949		12,371			(7,808)		8,397		0001
Purchased Call/S&P 500 INDEX/SPXG13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/23/2024		2,099,363	5073	60,289			34,616		17,793			(7,433)		11,247		0001
Purchased Call/S&P 500 INDEX/SPXG13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/24/2024		2,278,025	3914	332,138			191,162		320,869			(40,948)		12,218		0001
Purchased Call/S&P 500 INDEX/SPXH13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/01/2024		1,543,952	3870	54,416			43,593		69,972			(6,727)		9,740		0001
Purchased Call/S&P 500 INDEX/SPXH13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2022	09/12/2023		3,149,126	4100	83,981			39,691		126,853			(21,657)		10,587		0001
Purchased Call/S&P 500 INDEX/SPXG13QSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023		1,995,000	3674.84	48,479			10,684		76,031			(11,856)		4,699		0001
Purchased Call/S&P 500 INDEX/SPX905MSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2021	09/27/2023		1,920,735	4446	184,438			45,412		35,016			(22,770)		6,744		0001
Purchased Call/S&P 500 INDEX/SPXG13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023		1,857,000	3941.48	19,684			2,874		10,256			(4,854)		3,571		0001
Purchased Call/S&P 500 INDEX/SPXG13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023		2,026,000	100	47,408			7,836					(11,690)		4,141		0001
Purchased Call/S&P 500 INDEX/SPXH13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2023		2,307,000	100	42,910			26,715		20,601			(10,523)		9,097		0001
Purchased Call/S&P 500 INDEX/SPXF000S6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/28/2022	12/28/2023		1,611,000	100	26,582			19,845		36,147			(6,554)		6,953		0001
Purchased Call/S&P 500 INDEX/SPXA054$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/29/2022	06/29/2023		5,162,000	100	49,039			12,023					(12,092)		12,816		0001
Purchased Call/S&P 500 INDEX/SPXG13NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023		1,689,000	4160.68	53,204			9,820		35,506			(13,119)		3,645		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028		35,525,000	4115.77	8,867,040			8,345,782		8,345,782	885,244				404,834		0001
Purchased Call/S&P 500 INDEX/SPXH13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/27/2024		1,552,633	4284	120,416			90,520		160,941			(14,866)		9,495		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2023		4,329,000	3899.89	96,537			45,476		116,903			(23,804)		14,859		0001
Purchased Call/S&P 500 INDEX/SPXI13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024		2,289,000	3971.27		27,468		27,317		29,849			(225)		11,414		0001
Purchased Call/S&P 500 INDEX/SPXH13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		2,112,000	100		52,378		42,710		55,424			(9,990)		9,526		0001
Purchased Call/S&P 500 INDEX/SPXG13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/22/2023		1,960,000	3759.89	20,580			4,649		36,180			(5,075)		4,673		0001
Purchased Call/S&P 500 INDEX/SPXG13T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023		2,642,000	3831.39	43,065			11,270		57,669			(10,619)		6,775		0001
Purchased Call/S&P 500 INDEX/SPXG13TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023		2,066,000	3845.08	30,370			8,032		40,188			(7,489)		5,325		0001
Purchased Call/S&P 500 INDEX/SPXI132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024		1,883,000	4147.6		42,556		37,515		38,381			(5,130)		8,829		0001
Purchased Call/S&P 500 INDEX/SPXI130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2023	01/26/2024		1,723,100	4172		38,099		32,288		40,702			(6,066)		7,824		0001
Purchased Call/S&P 500 INDEX/SPXG13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/14/2024		1,484,304	4390	122,952			75,452		107,452			(15,348)		8,158		0001
Purchased Call/S&P 500 INDEX/SPXI134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024		13,788,000	4012.32		332,291		301,915		341,532			(32,774)		65,452		0001
Purchased Call/S&P 500 INDEX/SPXH13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		10,246,000	3583.07	222,338			120,433		325,239			(54,974)		37,541		0001
Purchased Call/S&P 500 INDEX/SPXH13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		2,630,000	3583.07	61,805			33,478		90,567			(15,281)		9,636		0001
Purchased Call/S&P 500 INDEX/SPXF00985	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2023	03/01/2024		1,634,000	100		37,745		35,124		50,479			(2,903)		7,839		0001
Purchased Call/S&P 500 INDEX/SPXF00A5F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/06/2023	03/06/2024		1,683,000	100		36,858		34,428		49,176			(2,518)		8,134		0001
Purchased Call/S&P 500 INDEX/SPXH13ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/18/2023		5,271,000	3873.33	117,543			55,048		145,393			(28,825)		18,039		0001
Purchased Call/S&P 500 INDEX/SPXH13IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024		2,834,000	100		60,648		48,315		40,529			(12,829)		12,565		0001
Purchased Call/S&P 500 INDEX/SPXH13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		1,738,000	100		27,287		22,208		23,128			(5,247)		7,799		0001
Purchased Call/S&P 500 INDEX/SPXH13XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		2,027,000	100		74,188		60,495		77,533			(14,150)		9,142		0001
Purchased Call/S&P 500 INDEX/SPXH137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023		1,458,000	3924.26	16,475			7,022		20,514			(4,074)		4,735		0001
Purchased Call/S&P 500 INDEX/SPXG130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023		9,859,000	3900.86	112,393			21,542		144,658			(27,789)		21,588		0001
Purchased Call/S&P 500 INDEX/SPXE00D8R	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	08/25/2023		2,526,000	100	43,195			17,518					(10,680)		8,015		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/08/2023		187,514	2985.47	4,107			769		259			(1,013)		408		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2029		397,329	3129.58	22,785			19,343		10,595			(802)		4,843		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/08/2029		786,709	2986.7	42,788			37,335		32,028			(1,505)		9,723		0001
Purchased Call/S&P 500 INDEX/SPXG13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/09/2027		394,000	5200	35,583			29,153		29,538			(1,859)		3,873		0001
Purchased Call/AI Powered US Equity Index/AIP000Z5H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/04/2024		1,617,397	2429.14	51,048			23,791		17,107			(6,317)		7,794		0001
Purchased Call/S&P 500 INDEX/SPXH13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2022	05/15/2026		3,880,000	5600	146,700			135,415		140,510			(10,648)		34,300		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13USC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	12/27/2024		1,324,883	3818		64,271		56,931		76,322			(7,567)		8,751		0001
Purchased Call/S&P 500 INDEX/SPXF13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027		50,069,000	4701.7	10,053,855			6,591,534		6,591,534	640,243				537,569		0001
Purchased Call/S&P 500 INDEX/SPXA05BSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/02/2022	11/01/2023		2,665,671	3869	113,940			67,357		154,519			(28,172)		10,229		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/21/2029		1,976,825	2859.25	97,655			92,797		116,630			(3,439)		25,487		0001
Purchased Call/AI Powered US Equity Index/AIP000LSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/01/2023		1,687,516	2540.17	60,661			5,094		14			(7,494)		3,478		0001
Purchased Call/AI Powered US Equity Index/AIP1001S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	04/05/2023		5,047,742	2445.56	124,185			1,372					(30,684)		2,954		0001
Purchased Call/S&P 500 INDEX/SPXH13TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	12/29/2023		1,662,146	3804		39,666		30,222		50,078			(9,502)		7,187		0001
Purchased Call/S&P 500 INDEX/SPXI133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024		1,473,000	4079.09		16,203		14,488		15,234			(1,870)		6,918		0001
Purchased Call/S&P 500 INDEX/SPXH13BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		1,395,000	3757.99	154,566			171,402		186,827	33,803		(5,234)		4,830		0001
Purchased Call/S&P 500 INDEX/SPXG136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/21/2024		2,105,392	4442	283,770			138,567		94,162			(35,033)		10,396		0001
Purchased Call/S&P 500 INDEX/SRM0500S3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2020	07/22/2026		1,672,000	100	334,567			600,111		600,111	32,776				15,215		0001
Purchased Call/S&P 500 INDEX/SPXE00CS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/22/2022	08/22/2023		6,601,000	100	67,330			26,524					(16,602)		20,731		0001
Purchased Call/S&P 500 INDEX/SPXH13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2022	08/30/2024		1,546,947	3923	247,046			177,147		234,059			(30,753)		9,214		0001
Purchased Call/S&P 500 INDEX/SPXE003ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/07/2022	07/07/2023		6,468,000	3902.62	144,883			38,930		190,537			(35,725)		16,757		0001
Purchased Call/S&P 500 INDEX/SPXH13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2022	10/05/2023		1,507,000	3783.28	16,878			8,695		25,823			(4,162)		5,408		0001
Purchased Call/AI Powered US Equity Index/AIP0000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2021	07/21/2023		1,235,149	2547.75	44,433			6,825		145			(5,505)		3,421		0001
Purchased Call/S&P 500 INDEX/SPXG13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/23/2023		1,030,000	3795.73	9,785			2,250		16,791			(2,413)		2,471		0001
Purchased Call/S&P 500 INDEX/SPXH13IISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025		1,439,925	3989		71,178		64,237		76,352			(7,020)		9,667		0001
Purchased Call/S&P 500 INDEX/SPXH13BST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	08/31/2023		2,181,812	3960	77,404			34,706		114,301			(20,310)		7,063		0001
Purchased Call/S&P 500 INDEX/SPXF005ST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/09/2023	02/09/2024		2,962,000	100		70,496		61,318		57,360			(9,657)		13,758		0001
Purchased Call/S&P 500 INDEX/SPXF006SL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/17/2023	02/16/2024		1,860,000	100		39,990		35,757		29,802			(4,614)		8,735		0001
Purchased Call/AI Powered US Equity Index/AIP1001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	04/06/2023		4,384,994	2443.64	106,572			1,489					(26,549)		2,811		0001
Purchased Call/S&P 500 INDEX/SPXH13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023		2,412,000	3752.75	27,014			15,256		36,071			(6,625)		9,060		0001
Purchased Call/AI Powered US Equity Index/AIP000V8Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2021	12/19/2023		1,312,629	2517.46	47,159			17,077		3,243			(5,850)		5,571		0001
Purchased Call/AI Powered US Equity Index/AIP1001SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/12/2024		1,914,573	2444.42	62,099			32,304		19,723			(7,684)		9,742		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE002SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/29/2022	06/27/2024		1,622,764	3846	229,072			142,737		256,707			(28,281)		9,049		0001
Purchased Call/AI Powered US Equity Index/AIP000W8U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	01/10/2024		1,782,925	2500.21	64,322			25,133		6,546			(7,943)		7,877		0001
Purchased Call/AI Powered US Equity Index/AIP000XS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/18/2024		1,581,835	2457.18	49,872			20,084		10,361			(6,167)		7,086		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028		1,553,000	100	422,727			394,777		394,777	19,096				17,552		0001
Purchased Call/S&P 500 INDEX/SPXF009$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2024		12,032,000	4045.64	291,174			271,121		303,235			(22,215)		57,978		0001
Purchased Call/S&P 500 INDEX/SPXF00D$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	07/21/2023		3,980,000	4250	59,390			58,339		106,734			(1,549)		11,023		0001
Purchased Call/AI Powered US Equity Index/AIP000QS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2021	09/08/2023		803,151	2571.25	27,864			6,161		201			(3,450)		2,667		0001
Purchased Call/AI Powered US Equity Index/AIP000QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2021	08/22/2023		1,334,193	2555.24	51,281			10,180		332			(6,384)		4,190		0001
Purchased Call/AI Powered US Equity Index/AIP000YSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2022	02/23/2024		1,660,165	2415.26	62,343			28,207		19,624			(7,705)		7,881		0001
Purchased Call/S&P 500 INDEX/SPXH13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024		2,158,000	3895.08	32,154			24,920		37,393			(7,420)		9,450		0001
Purchased Call/S&P 500 INDEX/SPXH13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/04/2024		1,764,660	3853	55,633			43,081		65,103			(12,874)		7,714		0001
Purchased Call/AI Powered US Equity Index/AIP000YSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/21/2024		774,827	2432.28	24,692			11,085		7,645			(3,052)		3,667		0001
Purchased Call/S&P 500 INDEX/SPXE00DS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/24/2022	08/24/2023		8,124,000	4140.77	96,676			38,617		93,761			(23,838)		25,690		0001
Purchased Call/S&P 500 INDEX/SPXH13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024		6,446,000	3969.61	77,352			60,731		84,452			(16,742)		28,530		0001
Purchased Call/S&P 500 INDEX/SPXG13QS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023		2,394,000	3674.84	55,780			11,809		84,546			(13,792)		5,498		0001
Purchased Call/S&P 500 INDEX/SPXH13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		22,592,000	3752.75	490,246			275,083		664,260			(121,215)		84,242		0001
Purchased Call/S&P 500 INDEX/SPXG13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/29/2026		1,970,000	6000	61,870			48,461		31,541			(3,875)		17,293		0001
Purchased Call/S&P 500 INDEX/SPXB17VSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023		2,856,000	4392.59	71,114			2,561		348			(17,535)		2,797		0001
Purchased Call/AI Powered US Equity Index/AIP1001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	04/03/2024		946,531	2452.28	30,683			15,537		8,767			(3,789)		4,759		0001
Purchased Call/AI Powered US Equity Index/AIP1001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2022	04/06/2023		2,658,521	2442.07	65,878			917					(16,352)		1,704		0001
Purchased Call/S&P 500 INDEX/SPXG13QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023		3,232,000	3674.84	55,914			12,323		84,094			(13,675)		7,613		0001
Purchased Call/S&P 500 INDEX/SPXG13QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023		5,829,000	3674.84	128,238			28,262		193,843			(31,363)		13,730		0001
Purchased Call/S&P 500 INDEX/SRM0401S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028		2,408,000	100	647,030			583,634		583,634	13,928				27,441		0001
Purchased Call/S&P 500 INDEX/SPXH13TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2022	12/29/2023		2,407,000	3849.28	36,105			27,279		43,550			(8,903)		10,408		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05A$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/25/2022	10/25/2024		1,362,000	3859.11	57,068			44,856		70,383			(7,026)		8,540		0001
Purchased Call/S&P 500 INDEX/SPXF006$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	02/17/2023	02/20/2024		5,443,000	4079.09		131,721		117,932		134,142			(15,033)		25,720		0001
Purchased Call/S&P 500 INDEX/SPX905W$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/11/2022	02/13/2024		2,211,000	4361.2	295,832			129,223		105,232			(36,373)		10,335		0001
Purchased Call/S&P 500 INDEX/SPXF001$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/04/2023	01/04/2024		1,994,000	100		39,282		30,084		47,032			(9,255)		8,717		0001
Purchased Call/S&P 500 INDEX/SPXH13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		1,785,000	100	33,380			18,081		24,710			(8,253)		6,540		0001
Purchased Call/S&P 500 INDEX/SPXH139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023		3,588,000	3932.69	68,531			31,150		79,917			(16,898)		12,098		0001
Purchased Call/S&P 500 INDEX/SPXH139$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2022	09/12/2023		2,152,000	100	31,850			14,389					(7,853)		7,234		0001
Purchased Call/S&P 500 INDEX/SPXH139$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023		2,532,000	100	43,297			19,681					(10,676)		8,538		0001
Purchased Call/S&P 500 INDEX/SPXH13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2022	09/28/2023		1,898,000	100	30,178			14,964		19,496			(7,441)		6,683		0001
Purchased Call/S&P 500 INDEX/SPXH13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023		2,848,000	3693.23	49,270			23,814		68,140			(12,182)		9,860		0001
Purchased Call/S&P 500 INDEX/SPXH13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2022	10/10/2023		1,056,000	105	20,592			10,952		28,320			(5,105)		3,839		0001
Purchased Call/S&P 500 INDEX/SPXH13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023		3,002,000	3752.75	56,738			32,042		76,474			(13,914)		11,276		0001
Purchased Call/S&P 500 INDEX/SPXH13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023		7,898,000	3752.75	171,387			96,789		232,089			(42,029)		29,667		0001
Purchased Call/S&P 500 INDEX/SPXH13ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023		2,162,000	100	34,592			18,065		48,455			(8,530)		7,779		0001
Purchased Call/S&P 500 INDEX/SPXI134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2023	03/20/2024		4,010,000	.3200		85,290		77,417		77,682			(8,050)		19,773		0001
Purchased Call/S&P 500 INDEX/SPXH13A$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/17/2024		1,703,000	3873.33	68,631			50,436		80,982			(8,438)		10,319		0001
Purchased Call/S&P 500 INDEX/SPXH13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023		5,517,000	3588.84	61,790			32,853		90,977			(15,236)		20,111		0001
Purchased Call/S&P 500 INDEX/SPXI135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024		2,252,000	3981.35		38,284		35,527		39,732			(3,042)		10,803		0001
Purchased Call/S&P 500 INDEX/SPXH13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2023		2,102,000	3859.11	40,358			23,014		51,190			(9,951)		7,934		0001
Purchased Call/S&P 500 INDEX/SPXI136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024		6,249,000	3986.37		77,488		72,591		80,641			(5,081)		30,245		0001
Purchased Call/S&P 500 INDEX/SPXI136$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024		1,150,000	105		17,365		16,315		19,180			(1,091)		5,574		0001
Purchased Call/S&P 500 INDEX/SPXG13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2022	07/05/2024		1,743,746	.4921	65,611			41,720		36,659			(8,100)		9,809		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029		1,588,000	100	441,623			423,605		423,605	(18,018)				19,154		0001
Purchased Call/S&P 500 INDEX/SPXI136$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024		2,473,792	.4280		54,303		50,673		52,832			(3,761)		11,867		0001
Purchased Call/S&P 500 INDEX/SPXH13JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023		1,497,000	3759.69	16,617			9,842		25,887			(4,097)		5,758		0001
Purchased Call/S&P 500 INDEX/SPXH131SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023		2,044,000	3856.1	58,458			34,463		73,060			(14,414)		7,844		0001
Purchased Call/S&P 500 INDEX/SPXI137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024		2,877,000	3861.59		36,250		34,453		40,434			(2,074)		14,006		0001
Purchased Call/S&P 500 INDEX/SPXE005$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/15/2022	07/17/2024		1,341,000	3863.16	59,004			38,284		72,144			(7,245)		7,641		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE006SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/20/2022	07/20/2023		2,198,000	3959.9	56,928			17,251		69,059			(14,037)		6,061		0001
Purchased Call/S&P 500 INDEX/SPXH13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023		7,503,000	3693.23	84,784			40,979		116,872			(20,963)		25,976		0001
Purchased Call/S&P 500 INDEX/SPXH13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2022	09/27/2023		1,741,720	3667	74,062			37,031		110,243			(18,413)		6,116		0001
Purchased Call/S&P 500 INDEX/SPXH139SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023		4,955,000	3901.35	111,488			51,575		133,704			(27,490)		16,808		0001
Purchased Call/S&P 500 INDEX/SPXE001S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/24/2022	06/23/2023		3,462,000	3911.74	88,973			20,513		117,933			(21,999)		8,304		0001
Purchased Call/S&P 500 INDEX/SPXG13S84	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023		3,858,000	3900.11	75,231			18,031		94,943			(18,550)		9,472		0001
Purchased Call/S&P 500 INDEX/SPXH13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/17/2024		1,703,187	3989		55,809		45,238		63,008			(10,916)		7,617		0001
Purchased Call/S&P 500 INDEX/SPXG13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023		3,402,000	3831.39	68,040			17,807		91,208			(16,777)		8,724		0001
Purchased Call/S&P 500 INDEX/SPXG130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024		1,668,031	4129	64,967			38,801		66,409			(8,021)		9,094		0001
Purchased Call/S&P 500 INDEX/SPXI137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024		3,042,000	3861.59		56,885		54,041		64,092			(3,282)		14,744		0001
Purchased Call/S&P 500 INDEX/SPXI137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024		16,520,000	3861.59		393,176		373,517		445,426			(22,683)		80,072		0001
Purchased Call/S&P 500 INDEX/SPXH13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024		1,838,000	3898.85		48,707		39,532		54,829			(9,475)		8,248		0001
Purchased Call/S&P 500 INDEX/SPXE13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2023		1,492,000	5044.88	49,087			7,515		215			(6,060)		4,132		0001
Purchased Call/S&P 500 INDEX/SPXE13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/26/2023		1,491,000	5101.12	49,949			7,959		192			(6,158)		4,221		0001
Purchased Call/S&P 500 INDEX/SPXH13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2022	09/14/2023		3,108,152	3944	96,790			46,571		167,657			(24,960)		10,512		0001
Purchased Call/S&P 500 INDEX/SPXI135SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024		1,439,874	3967		18,861		17,552		19,444			(1,451)		6,907		0001
Purchased Call/S&P 500 INDEX/SPXH13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023		7,839,000	3759.69	89,365			52,929		116,412			(22,035)		30,152		0001
Purchased Call/S&P 500 INDEX/SPXH131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023		2,386,000	3871.98	46,527			27,301		57,581			(11,472)		9,135		0001
Purchased Call/S&P 500 INDEX/SPXH13GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2023		1,527,000	3719.98	17,102			9,423		27,559			(4,217)		5,666		0001
Purchased Call/S&P 500 INDEX/SPXH13GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	10/18/2023		2,387,000	100	30,554			16,834		23,382			(7,534)		8,857		0001
Purchased Call/S&P 500 INDEX/SPXH13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2022	10/24/2023		1,607,000	100	29,730			16,871		25,739			(7,331)		6,051		0001
Purchased Call/S&P 500 INDEX/SPXH131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	10/31/2023		2,412,244	3872	93,213			54,846		115,829			(23,047)		9,235		0001
Purchased Call/S&P 500 INDEX/SPXI137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024		2,012,000	3861.59		34,808		33,086		39,036			(1,986)		9,809		0001
Purchased Call/S&P 500 INDEX/SPXF00ASW	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/08/2023	03/08/2029		249,000	100	74,127			75,194		75,194	1,067				3,035		0001
Purchased Call/S&P 500 INDEX/SPXG13S55	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023		2,976,000	3900.11	69,638			16,690		87,402			(17,171)		7,306		0001
Purchased Call/S&P 500 INDEX/SPXF00CS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/16/2023	04/06/2023		6,135,000	4300		33,270		9,785		64,810			(23,764)		3,933		0001
Purchased Call/S&P 500 INDEX/SPXH13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023		2,608,000	3752.75	36,251			20,472		48,547			(8,890)		9,796		0001
Purchased Call/S&P 500 INDEX/SPXG136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/15/2024		1,441,925	4437	61,773			29,901		35,696			(7,690)		7,060		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9050SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/24/2021	11/24/2023		1,897,000	4701.46	81,002			26,479		13,780			(9,987)		7,659		0001
Purchased Call/S&P 500 INDEX/SPXH13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/12/2022	12/12/2023		4,686,000	3990.56	107,778			75,712		117,280			(26,575)		19,622		0001
Purchased Call/S&P 500 INDEX/SPXH13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/15/2022	11/15/2023		2,926,000	3991.73	43,597			27,383		47,775			(10,750)		11,588		0001
Purchased Call/S&P 500 INDEX/SPXH13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/16/2022	11/14/2023		1,772,848	3957	56,878			35,765		63,511			(14,102)		7,006		0001
Purchased Call/S&P 500 INDEX/SPXH13BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/08/2022	09/06/2024		1,351,000	4006.18	203,596			183,949		183,949	28,617				8,101		0001
Purchased Call/S&P 500 INDEX/SPXH13XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/20/2023	01/19/2024		5,731,000	3972.61		69,918		56,906		74,932			(13,446)		25,717		0001
Purchased Call/S&P 500 INDEX/SPXH13I9O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/28/2022	10/27/2023		2,159,000	3901.06	23,749			13,788		31,636			(5,872)		8,188		0001
Purchased Call/S&P 500 INDEX/SPXI135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/03/2023	03/04/2024		2,107,000	4045.64		24,020		22,366		24,124			(1,833)		10,153		0001
Purchased Call/S&P 500 INDEX/SPXH13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/14/2022	11/14/2023		3,882,000	3957.25	45,808			28,646		51,436			(11,295)		15,341		0001
Purchased Call/S&P 500 INDEX/SPXH13ISM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/31/2022	10/25/2024		1,793,010	3791	80,571			63,855		93,693			(10,002)		11,242		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/26/2023	01/26/2024		7,310,000	4060.43		176,902		147,010		174,562			(31,018)		33,191		0001
Purchased Call/S&P 500 INDEX/SPXH13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/16/2022	11/16/2023		3,158,000	3958.79	50,528			31,876		56,823			(12,459)		12,534		0001
Purchased Call/S&P 500 INDEX/SPXI138SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/16/2023	03/15/2024		5,022,000	3960.28		62,775		60,688		65,633			(2,580)		24,589		0001
Purchased Call/S&P 500 INDEX/SPXH13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/17/2022	11/17/2023		4,725,000	3946.56	55,283			35,222		63,003			(13,631)		18,795		0001
Purchased Call/S&P 500 INDEX/SPXG13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/05/2022	07/05/2023		5,258,000	3831.39	116,202			30,411		155,615			(28,652)		13,483		0001
Purchased Call/S&P 500 INDEX/SPXG13TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/01/2022	06/30/2023		10,277,000	3825.33	118,186			29,629		157,670			(29,222)		25,657		0001
Purchased Call/S&P 500 INDEX/SPXG13TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/06/2022	07/05/2024		1,716,226	3823	248,595			157,421		286,445			(30,649)		9,654		0001
Purchased Call/S&P 500 INDEX/SPXH13XSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/20/2023	01/19/2024		2,138,000	3972.61		32,498		26,449		34,725			(6,250)		9,594		0001
Purchased Call/S&P 500 INDEX/SPXG13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/12/2022	07/12/2023		2,733,000	3818.8	53,294			14,975		70,723			(13,141)		7,259		0001
Purchased Call/S&P 500 INDEX/SPXE00E5Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/30/2022	08/30/2023		2,501,000	3986.16	42,767			17,790		49,909			(10,545)		8,070		0001
Purchased Call/S&P 500 INDEX/SPXG13TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/01/2022	06/30/2023		3,314,000	3825.33	44,408			11,133		59,470			(10,980)		8,274		0001
Purchased Call/S&P 500 INDEX/SPXG13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/08/2022	07/10/2024		1,023,000	3899.38	44,091			28,185		51,270			(5,414)		5,786		0001
Purchased Call/S&P 500 INDEX/SPXG13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/13/2022	07/13/2023		2,689,000	3801.78	38,722			10,987		51,608			(9,548)		7,177		0001
Purchased Call/S&P 500 INDEX/SPXE00YSO	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/20/2022	12/20/2023		1,828,000	100	26,872			19,469		42,327			(6,626)		7,773		0001
Purchased Call/S&P 500 INDEX/SPXF006S9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/13/2023	02/13/2024		2,276,000	100		49,389		43,267		20,898			(6,224)		10,639		0001
Purchased Call/S&P 500 INDEX/SPXE00TS3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/09/2022	11/09/2023		2,040,000	100	27,540			16,983		34,247			(6,791)		7,973		0001
Purchased Call/S&P 500 INDEX/SPXH13RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/20/2022	12/20/2023		6,791,000	3821.62	79,455			57,566		96,371			(19,592)		28,877		0001
Purchased Call/S&P 500 INDEX/SPXH13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/29/2022	09/21/2023		1,900,000	4100	103,675			68,719		127,581			(35,078)		6,559		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/21/2024		1,498,213	3750	221,812			136,759		272,636			(27,384)		8,299		0001
Purchased Call/S&P 500 INDEX/SPXE00YSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2022	12/21/2023		1,878,000	3878.44	28,921			21,034		35,182			(7,131)		8,001		0001
Purchased Call/S&P 500 INDEX/SPXE00GS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/06/2022	08/22/2023		1,537,263	4144	105,305			67,570		73,007	9,678		(4,951)		4,828		0001
Purchased Call/S&P 500 INDEX/SPXG130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023		1,380,745	250	28,296			5,990		32,644			(6,996)		3,171		0001
Purchased Call/S&P 500 INDEX/SPXE00XSN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/12/2022	12/12/2023		2,546,000	100	38,445			27,007		27,016			(9,479)		10,661		0001
Purchased Call/S&P 500 INDEX/SRM0500SH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/21/2022	01/21/2028		2,104,000	100	478,660			378,385		378,385	303				23,081		0001
Purchased Call/S&P 500 INDEX/SPXH13W84	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024		1,152,000	100		23,616		18,814		11,178			(4,996)		5,108		0001
Purchased Call/S&P 500 INDEX/SPXE00HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2022	09/08/2023		1,885,320	3551	40,579			18,136		65,991			(10,145)		6,261		0001
Purchased Call/S&P 500 INDEX/SPXH13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2023		6,040,000	3859.11	67,648			38,576		85,578			(16,680)		22,798		0001
Purchased Call/S&P 500 INDEX/SPXG13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2023		1,585,000	4121.43	17,911			3,256		4			(4,416)		3,395		0001
Purchased Call/S&P 500 INDEX/SPXG130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024		2,674,000	4347.97	386,660			204,797		161,595			(47,736)		13,731		0001
Purchased Call/S&P 500 INDEX/SPXG13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2022	07/07/2023		2,079,000	3902.62	23,285			6,257		31,849			(5,741)		5,386		0001
Purchased Call/S&P 500 INDEX/SPXG13SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023		2,223,000	105	33,567			8,624		26,040			(8,232)		5,641		0001
Purchased Call/S&P 500 INDEX/SPXG13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2023		6,824,000	3825.33	77,794			19,986		104,568			(19,077)		17,315		0001
Purchased Call/S&P 500 INDEX/SPXH13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2022	10/23/2024		1,584,617	4656	114,716			89,976		92,493			(14,143)		9,918		0001
Purchased Call/S&P 500 INDEX/SPXG13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/05/2023		2,213,000	100	38,285			6,855					(9,389)		4,705		0001
Purchased Call/S&P 500 INDEX/SPXC170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024		1,158,000	3770.55	42,267			33,918		53,253			(5,190)		7,336		0001
Purchased Call/S&P 500 INDEX/SPXE006SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2022	05/26/2023		3,860,000	4100	250,340			44,559		128,378			(72,446)		7,560		0001
Purchased Call/S&P 500 INDEX/SPXG13TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/03/2024		1,109,000	3825.33	48,242			30,416		59,412			(5,923)		6,225		0001
Purchased Call/S&P 500 INDEX/SPXB17W8K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2023		1,988,000	4108.54	38,766			6,942		35,862			(9,507)		4,227		0001
Purchased Call/S&P 500 INDEX/SPXB17XS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024		1,559,000	3920.43	237,124			156,020		225,266			(29,155)		8,939		0001
Purchased Call/S&P 500 INDEX/SPXG13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023		2,514,000	3998.95	34,945			10,745		38,614			(8,616)		6,963		0001
Purchased Call/S&P 500 INDEX/SPXE00WSN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/09/2022	12/11/2023		2,811,000	100	55,939			39,142		41,937			(13,718)		11,748		0001
Purchased Call/S&P 500 INDEX/SPXB17WSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/01/2023		1,591,277	4101	55,232			9,385		43,157			(13,694)		3,279		0001
Purchased Call/S&P 500 INDEX/SPXF008SZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/01/2023	03/01/2024		1,509,000	100		47,383		43,608		58,093			(3,884)		7,239		0001
Purchased Call/S&P 500 INDEX/SPXB17YS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/16/2024		2,070,649	4266	264,501			184,272		179,295			(32,880)		12,166		0001
Purchased Call/S&P 500 INDEX/SPX905YSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/09/2022	03/07/2024		1,786,617	4887	115,718			54,278		18,798			(14,286)		8,647		0001
Purchased Call/S&P 500 INDEX/SPX917DSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/15/2019	01/12/2024		1,205,533	2919	136,478			21,435		597,990			(6,738)		5,345		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX917DSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2019	12/15/2023		2,112,000	.2875	259,232			37,532		1,058,659			(13,063)		8,895		0001
Purchased Call/S&P 500 INDEX/SPXE00555	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/14/2022	07/14/2023		2,423,000	100	34,164			9,842					(8,424)		6,498		0001
Purchased Call/S&P 500 INDEX/SPXE00667	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/18/2022	07/18/2023		2,015,000	100	39,293			11,690					(9,689)		5,506		0001
Purchased Call/S&P 500 INDEX/SPXB17XSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2023		5,313,000	4140.06	143,451			50,978		132,092			(35,371)		15,854		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/08/2028		839,318	3256.74	53,045			40,609		13,700			(1,866)		9,717		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/07/2026		233,813	3256.74	12,532			8,415		1,788			(617)		2,142		0001
Purchased Call/AI Powered US Equity Index/AIP000LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2021	05/12/2023		652,336	2496.45	24,392			1,378		8			(3,011)		1,106		0001
Purchased Call/AI Powered US Equity Index/AIP000NS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2021	06/23/2023		795,749	2569.34	28,045			3,219		10			(3,480)		1,909		0001
Purchased Call/AI Powered US Equity Index/AIP000NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2021	07/11/2023		1,327,541	2567.53	44,189			6,148		48			(5,463)		3,509		0001
Purchased Call/AI Powered US Equity Index/AIP000QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2021	07/25/2023		811,735	2548.54	28,946			4,589		104			(3,581)		2,288		0001
Purchased Call/S&P 500 INDEX/SPXB17XSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2022	07/28/2023		3,726,273	4072	189,002			63,539		166,724			(48,188)		10,638		0001
Purchased Call/S&P 500 INDEX/SPXB17YS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/11/2023		2,263,511	4207	92,439			34,763		67,289			(23,568)		6,832		0001
Purchased Call/S&P 500 INDEX/SPXB17YSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/10/2023		2,354,349	3628	84,487			45,694		119,121			(21,299)		8,560		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/20/2029		2,187,800	3033.14	118,798			102,964		77,971			(4,185)		26,929		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/08/2030		887,680	2892.35		51,098		49,506		48,566			(1,643)		11,558		0001
Purchased Call/AI Powered US Equity Index/AIP000LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2021	05/30/2023		138,456	2539.54	4,987			406		1			(617)		281		0001
Purchased Call/AI Powered US Equity Index/AIP000NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2021	06/29/2023		950,456	2566.72	33,865			4,155		20			(4,185)		2,360		0001
Purchased Call/AI Powered US Equity Index/AIP100BSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2022	09/04/2024		1,724,470	2356.2	54,980			39,719		46,105			(6,811)		10,321		0001
Purchased Call/S&P 500 INDEX/SPXB17XS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024		2,337,000	3885.57	366,909			241,241		351,190			(45,173)		13,386		0001
Purchased Call/S&P 500 INDEX/SPXF00CSU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2023	03/21/2024		2,165,000	100		38,321		37,373		51,360			(1,047)		10,691		0001
Purchased Call/S&P 500 INDEX/SPXE0055A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/15/2022	07/14/2023		3,087,000	100	40,440			11,683					(9,999)		8,279		0001
Purchased Call/S&P 500 INDEX/SPXD001S3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/05/2022	04/05/2023		2,007,000	100	50,576			557					(12,471)		1,174		0001
Purchased Call/AI Powered US Equity Index/AIP000PSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2021	08/15/2023		574,647	2558.65	19,329			3,626		109			(2,392)		1,760		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13C$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/13/2023		7,034,000	4446.59	85,815			2,837		74			(21,160)		6,637		0001
Purchased Call/AI Powered US Equity Index/AIP000P$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2021	08/16/2023		1,846,707	2558.36	63,727			12,028		366			(7,876)		5,678		0001
Purchased Call/AI Powered US Equity Index/AIP1008$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2022	09/06/2024		1,929,838	2353.59	61,751			44,859		52,638			(7,676)		11,572		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2021	04/08/2026		120,004	3184.76	6,396			3,872		1,130			(315)		1,044		0001
Purchased Call/AI Powered US Equity Index/AIP1009$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2022	09/20/2024		3,972,470	2349.26	122,469			90,986		113,070			(15,172)		24,137		0001
Purchased Call/S&P 500 INDEX/SPX917D$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2019	09/22/2023		2,640,000	.3100	227,900			23,354		1,079,131			(12,051)		9,140		0001
Purchased Call/S&P 500 INDEX/SPXG13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023		8,144,000	4462.21	192,198			9,531		250			(47,391)		9,290		0001
Purchased Call/AI Powered US Equity Index/AIP1009$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2022	09/10/2024		543,530	2377.65	17,773			12,891		12,649			(2,185)		3,272		0001
Purchased Call/AI Powered US Equity Index/AIP1009$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2022	09/20/2023		8,798,215	2349.26	197,753			95,230		131,694			(49,515)		30,286		0001
Purchased Call/S&P 500 INDEX/SPXG13A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023		1,665,000	4582.64	35,465			293					(8,745)		871		0001
Purchased Call/AI Powered US Equity Index/AIP1008$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2022	09/06/2023		5,497,828	2353.59	132,654			58,540		74,065			(33,114)		18,143		0001
Purchased Call/S&P 500 INDEX/SPX9179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2018	11/06/2023		1,205,328	.3165	153,339			18,421		451,711			(7,562)		4,679		0001
Purchased Call/S&P 500 INDEX/SPX905IWSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024		1,553,468	.5077	79,389			35,199		6,924			(9,801)		7,295		0001
Purchased Call/S&P 500 INDEX/SPX917L$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2019	04/12/2024		1,409,791	.3705	85,326			17,665		322,080			(4,212)		7,173		0001
Purchased Call/S&P 500 INDEX/SPXA00GSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/19/2021	10/06/2025		3,790,000	.4750	261,350			139,721		310,170			(13,667)		30,085		0001
Purchased Call/S&P 500 INDEX/SPXG130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023		1,038,000	3900.86	11,522			2,285		17,536			(2,826)		2,321		0001
Purchased Call/S&P 500 INDEX/SPXG13D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023		3,023,000	4462.21	79,807			3,957		97			(19,678)		3,449		0001
Purchased Call/AI Powered US Equity Index/AIP000M$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/06/2023		748,736	2541.19	27,973			2,543		9			(3,458)		1,604		0001
Purchased Call/AI Powered US Equity Index/AIP000M$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2021	06/16/2023		765,285	2543.06	26,940			2,857		19			(3,364)		1,757		0001
Purchased Call/AI Powered US Equity Index/AIP0000$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2021	08/30/2023		1,667,131	2581.29	60,323			12,555		266			(7,456)		5,379		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/22/2022	04/21/2028		2,271,000	100	613,170			492,923		492,923	8,509				25,550		0001
Purchased Call/S&P 500 INDEX/SPXG13A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024		1,680,000	5566.99	64,008			32,399		2,362			(7,881)		8,457		0001
Purchased Call/S&P 500 INDEX/SPXG13B$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/09/2024		2,483,000	4450.58	350,848			180,243		114,680			(43,137)		12,584		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023		1,864,000	3957.25	33,366			20,865		37,673			(8,227)		7,366		0001
Purchased Call/AI Powered US Equity Index/AIP1008SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2022	08/29/2024		2,723,933	2370.98	83,768			60,225		65,557			(10,457)		16,209		0001
Purchased Call/AI Powered US Equity Index/AIP1009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2022	09/09/2024		2,007,492	2377.65	51,279			37,587		46,632			(6,389)		12,072		0001
Purchased Call/AI Powered US Equity Index/AIP1009S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2022	09/13/2024		4,736,742	2361	131,702			97,361		123,922			(16,417)		28,593		0001
Purchased Call/AI Powered US Equity Index/AIP1009SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2022	09/14/2023		5,523,605	2367.23	117,408			54,371		64,249			(29,280)		18,681		0001
Purchased Call/S&P 500 INDEX/SPXH13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/21/2023		2,065,311	3790	82,987			39,991		122,278			(20,575)		7,130		0001
Purchased Call/S&P 500 INDEX/SPXI135S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2023	02/27/2024		2,271,518	3978	73,185			67,306		78,229			(6,048)		10,848		0001
Purchased Call/S&P 500 INDEX/SPXH13PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2022	11/29/2024		1,818,134	4077	242,669			204,353		241,359			(30,166)		11,742		0001
Purchased Call/AI Powered US Equity Index/AIP000T5D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2021	11/01/2023		2,576,048	2601.51	94,684			27,941		918			(11,708)		9,885		0001
Purchased Call/AI Powered US Equity Index/AIP100A$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2022	09/27/2024		3,694,798	2314.71	121,337			91,859		131,436			(15,106)		22,595		0001
Purchased Call/S&P 500 INDEX/SPXG13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/09/2023		8,234,000	3991.24	95,514			9,999		105,855			(23,551)		13,458		0001
Purchased Call/S&P 500 INDEX/SPXB17VSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/14/2023		3,149,000	4392.59	68,018			2,449		368			(16,772)		3,084		0001
Purchased Call/S&P 500 INDEX/SPXG139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/01/2024		1,579,000	4463.13	227,376			114,470		68,369			(27,994)		7,917		0001
Purchased Call/S&P 500 INDEX/SPXG13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2023		1,936,000	100	43,366			11,947					(10,635)		5,092		0001
Purchased Call/S&P 500 INDEX/SPXE00X5T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/16/2022	12/15/2023		2,038,000	100	36,684			26,290		43,244			(9,070)		8,584		0001
Purchased Call/S&P 500 INDEX/SPXG13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/20/2023		2,484,421	4460	71,185			3,767		82			(17,649)		2,908		0001
Purchased Call/S&P 500 INDEX/SPXG13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/27/2023		7,913,000	4183.96	181,999			13,036		69,737			(44,876)		10,761		0001
Purchased Call/S&P 500 INDEX/SPX905ZSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/22/2022	03/22/2024		2,222,000	4482.28	298,859			145,945		86,313			(36,795)		10,988		0001
Purchased Call/S&P 500 INDEX/SPXG13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2022	04/28/2023		2,642,000	4287.5	71,862			5,375		2,526			(17,719)		3,659		0001
Purchased Call/S&P 500 INDEX/SPXG13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/04/2023		2,584,402	4300	69,464			6,385		3,924			(17,222)		3,944		0001
Purchased Call/S&P 500 INDEX/SPXE009S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/03/2022	08/01/2023		2,710,059	4119	135,726			45,869		106,262			(33,651)		7,866		0001
Purchased Call/S&P 500 INDEX/SPXB17Z5G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/26/2023		7,990,000	3830.6	90,287			51,735		118,580			(22,263)		30,230		0001
Purchased Call/S&P 500 INDEX/SPXG13WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023		2,064,000	100	50,155			15,422		28,690			(12,367)		5,717		0001
Purchased Call/S&P 500 INDEX/SPXE001ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/19/2022	09/19/2023		2,272,000	3899.89	57,936			27,292		73,308			(14,286)		7,798		0001
Purchased Call/S&P 500 INDEX/SPXF00ES0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/28/2023	03/28/2024		2,275,000	3971.27		58,013		57,694		63,101			(476)		11,344		0001

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Purchased Call/S&P 500 INDEX/SPXH13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024		2,149,000	100		45,774		36,365		27,942			(9,782)		9,528		0001
Purchased Call/S&P 500 INDEX/SPXF00ES1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	03/28/2024		2,488,000	3971.27		76,630		76,209		83,607			(628)		12,406		0001
Purchased Call/S&P 500 INDEX/SPXF00D8Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	09/08/2023		3,980,000	4200		117,640		116,188		179,582			(2,152)		13,217		0001
Purchased Call/S&P 500 INDEX/SPXH130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2022	08/04/2023		2,239,000	4151.94	32,018			11,086		27,256			(7,895)		6,578		0001
Purchased Call/S&P 500 INDEX/SPXG13ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023		4,985,000	4118.63	112,661			37,864		98,303			(27,779)		14,469		0001
Purchased Call/S&P 500 INDEX/SPXH130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023		2,459,000	4145.19	56,065			19,770		46,102			(13,749)		7,309		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	01/29/2024		3,289,000	4070.56		43,415		36,239		42,196			(7,453)		15,008		0001
Purchased Call/S&P 500 INDEX/SPXG13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2024		1,545,000	5004.07	51,294			32,789		26,393			(6,298)		8,738		0001
Purchased Call/S&P 500 INDEX/SPXI132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2024		2,797,000	4090.46		34,963		30,532		33,749			(4,668)		13,054		0001
Purchased Call/S&P 500 INDEX/SPXI132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2024		1,866,000	4090.46		37,693		32,917		36,374			(5,033)		8,709		0001
Purchased Call/S&P 500 INDEX/SPXF13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2021	11/30/2023		1,438,104	4584	167,737			56,066		24,338			(20,708)		5,879		0001
Purchased Call/S&P 500 INDEX/SPXF130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	01/04/2024		2,254,124	4780	239,607			92,004		17,438			(29,622)		9,854		0001
Purchased Call/S&P 500 INDEX/SPXF13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/30/2024		3,772,000	4399.5	485,834			202,876		160,329			(59,734)		17,240		0001
Purchased Call/AI Powered US Equity Index/AIP100ASJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2022	10/06/2023		5,702,307	2326.31	136,878			71,830		116,489			(33,959)		20,517		0001
Purchased Call/S&P 500 INDEX/SPXH132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023		1,406,000	100	24,324			8,919					(6,014)		4,244		0001
Purchased Call/S&P 500 INDEX/SPXG13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/25/2022	07/22/2024		1,766,544	3943	70,668			46,528		79,170			(8,736)		10,118		0001
Purchased Call/S&P 500 INDEX/SPXG13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2024		1,314,000	3966.84	56,502			37,280		63,313			(6,956)		7,550		0001
Purchased Call/S&P 500 INDEX/SPXG13USG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023		2,017,000	100	26,826			7,228					(6,633)		5,226		0001
Purchased Call/S&P 500 INDEX/SPXH13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028		31,776,000	3828.11	9,113,357			9,603,311		9,603,311	956,343				376,438		0001
Purchased Call/S&P 500 INDEX/SPXH13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2022	11/15/2023		2,638,534	3992	79,003			50,174		89,429			(19,587)		10,450		0001
Purchased Call/S&P 500 INDEX/SPXH13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023		2,070,000	4026.12	38,916			25,620		40,780			(9,622)		8,358		0001
Purchased Call/S&P 500 INDEX/SPXH132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023		2,155,000	4210.24	34,696			12,521		25,427			(8,555)		6,480		0001
Purchased Call/S&P 500 INDEX/SPXH133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023		1,308,000	105	19,097			7,155		2			(4,709)		4,007		0001
Purchased Call/S&P 500 INDEX/SPXH13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		2,194,000	100		48,049		39,106		45,395			(9,240)		9,845		0001
Purchased Call/S&P 500 INDEX/SPXI131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		1,963,000	4111.08		32,193		27,582		29,982			(4,675)		9,074		0001
Purchased Call/S&P 500 INDEX/SPXG13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023		3,059,000	4130.29	81,981			26,872		66,957			(20,270)		8,733		0001
Purchased Call/S&P 500 INDEX/SPXG13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/11/2024		1,568,806	5216	82,169			42,497		5,837			(10,144)		7,972		0001
Purchased Call/S&P 500 INDEX/SPXH13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023		1,955,000	100	24,438			13,801		9,344			(5,993)		7,344		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/13/2023		9,719,000	4446.59	229,368			7,582		143			(56,557)		9,171		0001
Purchased Call/AI Powered US Equity Index/AIP100A8L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2022	10/10/2024		3,380,622	2322.42	113,390			87,709		115,845			(14,101)		20,918		0001
Purchased Call/AI Powered US Equity Index/AIP000T$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2021	10/24/2023		1,110,666	2585.59	39,953			11,348		475			(4,942)		4,182		0001
Purchased Call/AI Powered US Equity Index/AIP100A$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2022	10/03/2024		2,861,861	2326.92	94,567			72,413		94,878			(11,781)		17,597		0001
Purchased Call/S&P 500 INDEX/SPXF134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/10/2023		2,178,000	4391.34	89,080			23,526		45,146			(10,952)		7,919		0001
Purchased Call/S&P 500 INDEX/SPXH130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023		8,289,000	4091.19	96,981			32,861		93,956			(23,913)		24,157		0001
Purchased Call/S&P 500 INDEX/SPXH131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023		2,383,000	4122.47	38,843			13,911		34,892			(9,578)		7,138		0001
Purchased Call/S&P 500 INDEX/SPXF13JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2021	12/12/2023		1,634,462	.5321	82,215			28,837		1,609			(10,150)		6,844		0001
Purchased Call/AI Powered US Equity Index/AIP100B$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2022	10/25/2023		7,768,005	2350.89	190,649			109,664		126,994			(47,379)		29,320		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028		26,927,000	4397.94	5,751,607			4,789,748		4,789,748	495,776				295,391		0001
Purchased Call/S&P 500 INDEX/SPXH134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		2,233,000	4228.48	33,272			12,847		23,498			(8,227)		6,915		0001
Purchased Call/S&P 500 INDEX/SPXH13GST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023		1,807,000	100	29,816			16,838		17,488			(7,312)		6,788		0001
Purchased Call/S&P 500 INDEX/SPXH13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023		3,448,000	3759.69	53,444			31,654		69,960			(13,178)		13,262		0001
Purchased Call/AI Powered US Equity Index/AIP000T$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2021	10/27/2023		575,615	2592.16	21,629			6,259		231			(2,688)		2,183		0001
Purchased Call/AI Powered US Equity Index/AIP100A$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2022	10/11/2024		5,186,720	2331.36	165,056			128,055		168,469			(20,511)		32,123		0001
Purchased Call/S&P 500 INDEX/SPXH13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023		2,754,000	4026.12	41,585			27,377		43,729			(10,282)		11,119		0001
Purchased Call/S&P 500 INDEX/SPXG13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2022	07/13/2023		1,223,000	3801.78	13,820			3,921		23,240			(3,408)		3,264		0001
Purchased Call/S&P 500 INDEX/SPXG13Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023		2,994,000	100	49,102			16,094					(12,141)		8,548		0001
Purchased Call/S&P 500 INDEX/SPXH132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023		1,469,000	100	18,363			6,627					(4,528)		4,417		0001
Purchased Call/S&P 500 INDEX/SPXI132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024		2,177,000	4137.29		31,784		27,844		29,540			(4,006)		10,176		0001
Purchased Call/S&P 500 INDEX/SPXI132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024		6,778,000	4137.29		164,705		144,287		151,713			(20,757)		31,683		0001
Purchased Call/S&P 500 INDEX/SPXH13GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023		2,512,000	100	34,163			19,116		24,646			(8,424)		9,367		0001
Purchased Call/S&P 500 INDEX/SPXH13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2022	10/24/2023		1,511,000	100	18,434			10,461		11,351			(4,545)		5,689		0001
Purchased Call/S&P 500 INDEX/SPXI138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024		4,301,000	3960.28		71,397		69,023		75,303			(2,934)		21,058		0001
Purchased Call/S&P 500 INDEX/SPXH13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2022	12/07/2023		7,350,000	3933.92	86,730			59,731		98,553			(21,385)		30,475		0001
Purchased Call/S&P 500 INDEX/SPXH13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023		2,328,000	3957.25	35,153			21,983		39,756			(8,668)		9,200		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2022	11/17/2023		2,347,000	3946.56	35,909			22,878		41,095			(8,854)		9,336		0001
Purchased Call/S&P 500 INDEX/SPXE006SD	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/19/2022	07/19/2023		1,809,000	100	37,446			11,244					(9,233)		4,965		0001
Purchased Call/S&P 500 INDEX/SPXD00JSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/06/2023		1,979,000	100	51,058			711					(12,659)		1,269		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/17/2023		2,464,227	3678	139,554			78,450		183,550			(35,281)		9,121		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2022	10/16/2024		1,971,306	4486	143,388			111,086		155,580			(17,678)		12,263		0001
Purchased Call/S&P 500 INDEX/SPXC000SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2021	09/13/2023		1,654,730	4940	88,788			20,461		2,214			(11,098)		5,580		0001
Purchased Call/S&P 500 INDEX/SPXH133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023		3,035,000	4305.2	75,572			28,521		36,942			(18,634)		9,331		0001
Purchased Call/S&P 500 INDEX/SPXI132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024		2,209,000	4137.29		27,613		24,189		25,669			(3,480)		10,326		0001
Purchased Call/S&P 500 INDEX/SPXH13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023		2,303,000	4026.12	63,333			41,694		66,030			(15,659)		9,298		0001
Purchased Call/S&P 500 INDEX/SPXC00BS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2021	10/19/2023		1,549,332	5312	51,668			14,285		660			(6,379)		5,763		0001
Purchased Call/S&P 500 INDEX/SPXH130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/01/2023		7,406,000	4071.7	88,872			60,235		89,516			(21,974)		30,338		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/18/2024		1,787,000	4598.42	130,451			95,915		100,996			(16,017)		10,838		0001
Purchased Call/S&P 500 INDEX/SPXE007S3	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/22/2022	07/21/2023		2,182,000	100	28,802			8,881					(7,121)		6,043		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023		1,115,000	3901.06	23,081			13,400		31,538			(5,707)		4,229		0001
Purchased Call/S&P 500 INDEX/SPXH13PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023		1,490,000	105	22,797			15,638		26,809			(5,621)		6,166		0001
Purchased Call/S&P 500 INDEX/SPXH13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2022	12/01/2023		1,459,789	4033	42,618			29,047		47,589			(10,655)		5,980		0001
Purchased Call/S&P 500 INDEX/SPXH13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023		5,409,000	3719.89	61,122			36,571		81,650			(15,071)		20,853		0001
Purchased Call/S&P 500 INDEX/SPXG13VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023		2,326,000	3818.8	60,709			17,059		80,429			(14,969)		6,178		0001
Purchased Call/S&P 500 INDEX/SPXG13SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/23/2023		1,545,811	260	12,855			2,989		3,361			(3,223)		3,708		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/20/2023		2,119,304	3469	43,839			24,667		73,500			(10,929)		7,903		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023		1,434,000	3901.06	29,684			17,233		41,268			(7,339)		5,439		0001
Purchased Call/S&P 500 INDEX/SPXH130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023		7,081,000	4019.65	84,264			59,426		89,391			(20,777)		29,709		0001
Purchased Call/S&P 500 INDEX/SPXD00PS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2022	05/05/2023		3,568,000	4146.87	46,384			4,369		34,541			(11,437)		5,524		0001
Purchased Call/S&P 500 INDEX/SPXH13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2022	12/22/2023		4,221,000	3822.39	48,542			35,732		59,872			(11,969)		18,017		0001
Purchased Call/S&P 500 INDEX/SPXH13SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023		3,105,000	3844.82	84,456			62,586		102,655			(20,655)		13,353		0001
Purchased Call/S&P 500 INDEX/SPXD00MS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2022	04/20/2023		6,137,000	4459.45	74,871			3,919		367			(18,461)		7,183		0001
Purchased Call/S&P 500 INDEX/SPXD00PSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2022	05/05/2023		3,419,000	4146.87	62,568			5,893		42,391			(15,428)		5,294		0001
Purchased Call/S&P 500 INDEX/SPXD00RSI	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/11/2022	05/11/2023		2,688,000	100	38,976			4,295					(9,611)		4,504		0001
Purchased Call/S&P 500 INDEX/SPXH13T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2022	12/28/2023		1,306,000	105	23,377			17,647		30,867			(5,780)		5,637		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC0OPSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2021	12/13/2023		1,965,000	4626.02	236,979			83,333		29,067			(29,217)		8,244		0001
Purchased Call/S&P 500 INDEX/SPXH13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023		5,165,000	3817.66	116,729			84,251		144,228			(28,782)		21,922		0001
Purchased Call/S&P 500 INDEX/SPXE00CS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/19/2022	08/18/2023		15,731,000	4228.48	364,959			140,915		278,883			(90,237)		48,713		0001
Purchased Call/S&P 500 INDEX/SPXD0OPSZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/06/2022	05/05/2023		3,431,000	100	56,268			5,314					(13,913)		5,312		0001
Purchased Call/S&P 500 INDEX/SPXH13T$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023		5,732,000	3839.5	67,064			50,812		80,594			(16,582)		24,786		0001
Purchased Call/S&P 500 INDEX/SPXH130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023		7,199,000	3895.75	84,948			60,711		98,530			(20,946)		30,321		0001
Purchased Call/S&P 500 INDEX/SPXD0OKSF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023		2,410,000	100	40,970			1,475		(10,102)					2,360		0001
Purchased Call/S&P 500 INDEX/SPXD00N$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/25/2022	04/25/2023		1,844,000	100	48,866			3,231					(12,049)		2,413		0001
Purchased Call/S&P 500 INDEX/SPXD00O$Q	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/29/2022	04/28/2023		3,056,000	100	57,147			4,286					(14,130)		4,232		0001
Purchased Call/S&P 500 INDEX/SPXD00Q$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/06/2022	05/05/2023		1,910,000	100	34,571			3,265					(8,548)		2,957		0001
Purchased Call/S&P 500 INDEX/SPXC0OJS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2021	11/22/2023		1,697,000	5530.55	59,056			19,063		558			(7,281)		6,823		0001
Purchased Call/S&P 500 INDEX/SPXC000SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2021	12/01/2023		1,692,443	4574	222,999			75,888		29,577			(27,836)		6,933		0001
Purchased Call/S&P 500 INDEX/SPXC00RSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2021	12/20/2023		1,820,000	4528.28	226,590			81,859		41,289			(27,936)		7,739		0001
Purchased Call/S&P 500 INDEX/SPXG13BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/06/2023		2,766,643	4499	65,393			913		1			(16,348)		1,774		0001
Purchased Call/S&P 500 INDEX/SPXB17YSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/25/2024		1,645,000	3693.23	65,636			48,889		86,599			(8,059)		10,041		0001
Purchased Call/S&P 500 INDEX/SPXE00BSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2022	08/13/2024		1,555,240	5463	52,528			36,127		7,406			(6,485)		9,110		0001
Purchased Call/S&P 500 INDEX/SPXE00BS$	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/17/2022	08/17/2023		2,007,000	4487.74	34,721			13,200					(8,561)		6,193		0001
Purchased Call/S&P 500 INDEX/SPXC00C$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/03/2021	10/20/2023		1,486,293	5269	67,369			19,059		733			(8,468)		5,542		0001
Purchased Call/S&P 500 INDEX/SPXE00FSN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/02/2022	09/05/2023		3,388,000	100	51,836			22,420		522			(12,677)		11,145		0001
Purchased Call/S&P 500 INDEX/SPXE00GGK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/08/2022	09/08/2023		7,317,000	100	70,243			31,133					(17,320)		24,298		0001
Purchased Call/S&P 500 INDEX/SPXH13V$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024		2,662,000	100		44,455		34,658		37,833			(9,865)		11,741		0001
Purchased Call/S&P 500 INDEX/SPXE00HSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/14/2022	09/14/2023		6,700,000	100	62,980			28,801					(15,529)		22,660		0001
Purchased Call/S&P 500 INDEX/SPXE00JS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/21/2022	09/21/2023		1,724,000	100	28,618			13,639		39,045			(7,057)		5,952		0001
Purchased Call/S&P 500 INDEX/SPXE00FS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/31/2022	08/31/2023		2,869,000	3955	72,873			30,514		87,319			(17,969)		9,288		0001
Purchased Call/S&P 500 INDEX/SPXC00XS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2022	01/11/2024		1,529,858	6071	23,056			9,088		180			(2,850)		6,771		0001
Purchased Call/S&P 500 INDEX/SPXE00BSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/15/2022	08/14/2024		1,690,917	5200	82,876			57,034		18,655			(10,218)		9,915		0001
Purchased Call/S&P 500 INDEX/SPXE00BSU	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/17/2022	08/17/2023		2,868,000	100	48,182			18,317					(11,881)		8,849		0001
Purchased Call/S&P 500 INDEX/SPXE00GSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/08/2022	09/08/2023		5,423,000	4006.18	432,213			391,120		391,120	96,166				18,008		0001
Purchased Call/S&P 500 INDEX/SPXE00A$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2022	08/02/2024		2,057,533	5325	73,370			49,762		13,746			(9,133)		11,920		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023		1,283,000	3852.36	12,445			8,919		16,724			(3,077)		5,404		0001
Purchased Call/S&P 500 INDEX/SPXE00FS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2022	09/01/2023		1,781,000	3966.85	53,074			22,556		63,119			(13,087)		5,784		0001
Purchased Call/S&P 500 INDEX/SPXG133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023		1,950,000	100	33,540			8,039					(8,270)		4,787		0001
Purchased Call/S&P 500 INDEX/SPXH13W$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024		6,142,000	3999.09	74,318			59,206		78,939			(15,721)		27,232		0001
Purchased Call/AI Powered US Equity Index/AIP000Q$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2021	08/31/2023		1,857,232	2579.34	69,357			14,532		322			(8,569)		6,012		0001
Purchased Call/S&P 500 INDEX/SPXC000$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2021	09/22/2023		1,673,000	5154.14	61,734			14,816		985			(7,621)		5,792		0001
Purchased Call/S&P 500 INDEX/SPXD00J$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2022	04/10/2023		1,898,748	4489	56,822			1,417		9			(14,088)		1,571		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/20/2023		2,458,854	3714	109,104			61,390		149,079			(27,200)		9,169		0001
Purchased Call/S&P 500 INDEX/SPXE001$4	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/15/2022	09/15/2023		7,027,000	100	65,351			30,232					(16,114)		23,837		0001
Purchased Call/S&P 500 INDEX/SPXI133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024		810,000	12358.2		17,982		16,079		22,622			(2,075)		3,804		0001
Purchased Call/S&P 500 INDEX/SPXE00DSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2022	08/23/2023		1,552,402	4129	44,571			17,928		42,511			(11,081)		4,892		0001
Purchased Call/S&P 500 INDEX/SPXE00DSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2022	08/23/2023		3,550,708	4129	167,519			67,382		142,800			(41,648)		11,190		0001
Purchased Call/S&P 500 INDEX/SPXI132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024		7,060,000	4147.6		89,662		79,041		81,356			(10,809)		33,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	02/16/2024		4,234,776	587.55	365,424			162,705		263,986			(45,304)		19,888		0001
Purchased Call/S&P 500 INDEX/SRM0210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029		2,296,000	100	663,544			624,686		624,686	(38,858)				27,985		0001
Purchased Call/S&P 500 INDEX/SPXC170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023		18,965,000	3901.06	419,127			243,326		525,843			(103,630)		71,926		0001
Purchased Call/S&P 500 INDEX/SPXI133$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024		2,282,000	4090.41	63,211			56,364		59,979			(7,447)		10,717		0001
Purchased Call/S&P 500 INDEX/SRM0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028		2,179,000	100	660,891			753,756		753,756	32,349				25,516		0001
Purchased Call/S&P 500 INDEX/SPXI135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024		2,748,000	3970.15	68,150			62,518		71,590			(5,788)		13,144		0001
Purchased Call/S&P 500 INDEX/SPXI137$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024		2,302,000	3855.76	39,594			37,745		44,767			(1,947)		11,239		0001
Purchased Call/S&P 500 INDEX/SPXH135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2022	08/25/2023		4,856,000	4199.12	57,786			23,371		45,860			(14,249)		15,409		0001
Purchased Call/S&P 500 INDEX/SPXH135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2022	08/25/2023		3,181,000	4199.12	47,715			19,297		37,307			(11,765)		10,094		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028		1,704,000	100	533,522			609,260		609,260	23,093				20,093		0001
Purchased Call/AI Powered US Equity Index/AIP000Q$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	09/08/2023		546,585	2563.83	19,496			4,315		163			(2,420)		1,815		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024		302,225	546.21	28,046			13,580		18,981			(3,453)		1,486		0001
Purchased Call/AI Powered US Equity Index/AIP0000$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/06/2023		362,833	2588.52	12,001			2,612		56			(1,484)		1,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/13/2024		3,494,150	595.04	303,642			132,635		190,087			(37,333)		16,333		0001
Purchased Call/AI Powered US Equity Index/AIP1005$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2022	07/01/2024		1,659,238	2333.49	51,033			32,180		48,368			(6,300)		9,293		0001
Purchased Call/AI Powered US Equity Index/AIP1003$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/25/2023		6,227,875	2368.95	164,497			24,653		29,620			(40,798)		12,088		0001
Purchased Call/S&P 500 INDEX/SPXI133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024		1,132,000	100	28,866			25,844		28,187			(3,294)		5,349		0001
Purchased Call/S&P 500 INDEX/SPXI135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024		2,969,000	3970.15	46,020			42,227		48,101			(3,898)		14,222		0001
Purchased Call/S&P 500 INDEX/SPXI136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024		3,021,000	3918.32	54,982			52,088		59,986			(3,314)		14,643		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027		2,241,000	100	461,422			312,586		312,586	(2,992)				23,379		0001
Purchased Call/S&P 500 INDEX/SRM0400$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027		3,296,000	100	699,741			389,225		389,225	(959)				35,388		0001
Purchased Call/S&P 500 INDEX/SPXH13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/07/2025		1,802,000	3844.44	286,158			254,319		327,650			(32,838)		12,005		0001
Purchased Call/S&P 500 INDEX/SPXF00D$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/28/2023	08/07/2023		3,980,000	.4300	55,530			54,676		99,551			(1,262)		11,830		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024		5,313,000	4017.77	129,637			108,567		131,155			(21,310)		24,284		0001
Purchased Call/S&P 500 INDEX/SPXH130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023		3,447,000	4145.19	62,735			21,783		52,969			(15,512)		10,126		0001
Purchased Call/S&P 500 INDEX/SPXF13M$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/21/2023		2,796,000	5536.77	97,021			35,184		1,644			(11,962)		11,912		0001
Purchased Call/S&P 500 INDEX/SRM0500$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/21/2020	08/21/2026		1,245,000	100	262,073			415,308		415,308	22,642				11,469		0001
Purchased Call/S&P 500 INDEX/SPXH13WS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/16/2024		3,019,000	100	61,890			49,443		58,595			(12,950)		13,478		0001
Purchased Call/S&P 500 INDEX/SPXI138$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024		4,793,000	3891.93	58,954			56,524		64,787			(2,577)		23,467		0001
Purchased Call/S&P 500 INDEX/SPXI138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024		8,410,000	4027.81	202,681			202,123		215,649			(1,111)		41,935		0001
Purchased Call/S&P 500 INDEX/SPXH13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024		2,873,000	3983.17	47,117			37,432		50,797			(10,069)		12,738		0001
Purchased Call/S&P 500 INDEX/SPXH13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2022	12/08/2023		2,183,894	.3964	70,054			48,979		77,697			(17,465)		9,073		0001
Purchased Call/AI Powered US Equity Index/AIP1003$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/17/2024		2,259,847	2364.47	76,255			43,297		49,896			(9,419)		12,019		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/21/2024		973,845	589.5	83,264			37,286		59,551			(10,223)		4,609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/23/2024		238,051	577.56	21,068			9,531		17,762			(2,601)		1,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/26/2024		776,512	590.79	68,954			31,395		46,808			(8,490)		3,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2022	03/07/2024		554,042	578.76	48,368			22,625		41,556			(5,955)		2,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2022	03/21/2024		184,975	589.77	17,628			8,584		11,911			(2,170)		913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2024		701,435	592.5	66,777			32,610		43,311			(8,221)		3,469		0001
Purchased Call/S&P 500 INDEX/SPXH132$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023		3,667,000	4280.15	54,272			19,900		32,067			(13,419)		11,068		0001
Purchased Call/AI Powered US Equity Index/AIP000N$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2021	06/30/2023		1,164,832	2571.94	39,733			4,953		22			(4,939)		2,908		0001
Purchased Call/AI Powered US Equity Index/AIP100BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2022	10/26/2023		9,910,512	2351.23	240,069	3,701		141,644		161,934			(60,605)		37,497		0001
Purchased Call/AI Powered US Equity Index/AIP1003$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	05/13/2024		2,176,832	2377.56	72,455			40,730		42,985			(8,946)		11,522		0001
Purchased Call/AI Powered US Equity Index/AIP1006$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/15/2024		2,057,146	2334.77	71,906			46,767		60,226			(8,892)		11,697		0001
Purchased Call/S&P 500 INDEX/SPXE007$J	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/25/2022	07/25/2023		1,735,000	100	24,290			7,695					(5,989)		4,890		0001
Purchased Call/S&P 500 INDEX/SPXH13V$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024		6,445,000	3983.17		77,985		61,954		83,698			(16,665)		28,575		0001
Purchased Call/S&P 500 INDEX/SPXH13X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024		7,308,000	3898.85		173,200		140,575		194,901			(33,691)		32,794		0001
Purchased Call/S&P 500 INDEX/SPXG13L$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/24/2024		1,863,000	4096.28	273,302			158,387		194,441			(33,787)		9,992		0001
Purchased Call/S&P 500 INDEX/SPXG13L$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023		1,545,000	261.64	13,442			2,059		760			(3,323)		3,026		0001
Purchased Call/S&P 500 INDEX/SPXG13K$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023		1,957,000	3941.48	11,351			1,657		14,124			(2,799)		3,764		0001
Purchased Call/S&P 500 INDEX/SPXG137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/26/2024		1,516,232	5123	102,843			50,926		6,830			(12,697)		7,540		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00LSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	10/01/2024		2,284,000	3535.06	392,620			296,083		557,779			(48,273)		14,018		0001
Purchased Call/S&P 500 INDEX/SPXG13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023		2,140,000	4132.15	36,808			6,084		31,715			(9,076)		4,374		0001
Purchased Call/S&P 500 INDEX/SPXG13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/30/2023		1,528,916	4143	30,520			5,030		24,256			(7,588)		3,099		0001
Purchased Call/S&P 500 INDEX/SPXG130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023		2,552,000	3900.86	32,666			6,261		41,897			(8,077)		5,588		0001
Purchased Call/S&P 500 INDEX/SPXH13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024		3,856,000	3839.5	87,146			66,259		106,358			(21,313)		16,796		0001
Purchased Call/S&P 500 INDEX/SPXE00GS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/06/2022	09/05/2023		1,491,219	3924	49,826			21,609		62,151			(12,320)		4,906		0001
Purchased Call/S&P 500 INDEX/SPXG139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/02/2024		2,258,000	4510.86	311,152			156,858		87,310			(38,256)		11,336		0001
Purchased Call/S&P 500 INDEX/SPXI13ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024		2,747,000	3970.99		33,788		33,413		35,658			(650)		13,584		0001
Purchased Call/S&P 500 INDEX/SRM0400SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027		3,577,000	100	798,744			500,837		500,837	(10,048)				38,903		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026		11,886,000	3446.83	2,229,814			4,105,662		4,105,662	496,728				111,596		0001
Purchased Call/S&P 500 INDEX/SPXH13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024		9,177,000	3898.85		111,042		90,125		125,011			(21,600)		41,181		0001
Purchased Call/S&P 500 INDEX/SPXE00AS0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/08/2022	08/08/2023		4,656,000	100	47,491			16,877					(11,710)		13,893		0001
Purchased Call/S&P 500 INDEX/SPXE00CS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/19/2022	08/18/2023		2,231,000	4228.48	47,743			18,434		36,768			(11,805)		6,909		0001
Purchased Call/S&P 500 INDEX/SPXH13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/18/2023		3,014,000	3852.36	36,168			26,005		43,217			(8,870)		12,768		0001
Purchased Call/S&P 500 INDEX/SPXD000S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/28/2022	04/28/2023		1,444,000	4287.5	31,624			2,365					(7,798)		2,000		0001
Purchased Call/S&P 500 INDEX/SPXE00JS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/20/2022	09/15/2023		2,359,210	3912	94,357			44,016		125,602			(23,589)		8,003		0001
Purchased Call/S&P 500 INDEX/SPXE00MSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/05/2023		2,375,000	3783.28	45,838			23,613		61,904			(11,302)		8,522		0001
Purchased Call/S&P 500 INDEX/SPXG13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	06/02/2023		6,555,000	4176.82	147,488			25,330		100,619			(36,367)		13,617		0001
Purchased Call/S&P 500 INDEX/SPXG130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023		2,268,000	3900.86	36,288			6,955		46,527			(8,972)		4,966		0001
Purchased Call/S&P 500 INDEX/SPXE00KSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2022	09/12/2023		1,492,079	4110	32,285			15,215		54,043			(8,302)		5,016		0001
Purchased Call/S&P 500 INDEX/SPXE00KSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023		7,770,000	3719.04	171,717			85,149		241,662			(42,341)		27,358		0001
Purchased Call/S&P 500 INDEX/SPXE00MSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/05/2023		8,182,000	3783.28	92,457			47,629		125,253			(22,798)		29,360		0001
Purchased Call/S&P 500 INDEX/SPXE00LSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2023		2,064,000	3585.62	40,454			20,506		60,331			(9,921)		7,347		0001
Purchased Call/S&P 500 INDEX/SPXE00KSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023		2,645,000	3719.04	49,462			24,526		69,277			(12,196)		9,313		0001
Purchased Call/S&P 500 INDEX/SPXE00KSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023		5,729,000	3640.47	63,592			31,884		93,467			(15,680)		20,227		0001
Purchased Call/S&P 500 INDEX/SPXC00ESN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2021	11/09/2023		1,759,000	5491.11	59,806			18,263		533			(7,373)		6,875		0001
Purchased Call/S&P 500 INDEX/SPXF13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/05/2024		2,012,000	4475.78	253,311			108,014		70,060			(31,187)		9,286		0001
Purchased Call/S&P 500 INDEX/SPXF00BSY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/16/2023	03/15/2024		1,842,000	100		36,656		35,437		54,450			(1,506)		9,019		0001
Purchased Call/S&P 500 INDEX/SPXG13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/02/2023		1,727,000	4108.54	19,515			3,361		4			(4,825)		3,587		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	1,550,000	3972.61		43,400		35,323		46,400			(8,346)		6,956		0001
Purchased Call/S&P 500 INDEX/SPXG13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	07/28/2023	2,060,000	4400	159,175			41,739		29,219			(31,694)		5,881		0001
Purchased Call/S&P 500 INDEX/SPXG13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	02/24/2026	4,250,000	5200	392,550			297,429		215,263			(25,217)		36,230		0001
Purchased Call/S&P 500 INDEX/SPXE00JSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	09/22/2022	09/22/2028	674,138	100	188,921			245,318		245,318	36,316				7,894		0001
Purchased Call/S&P 500 INDEX/SPXH13YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/18/2024	2,765,917	3929		93,414		75,980		101,075			(18,014)		12,391		0001
Purchased Call/S&P 500 INDEX/SPXG13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	10/20/2023	2,060,000	4600	134,045			50,706		26,401			(22,508)		7,681		0001
Purchased Call/S&P 500 INDEX/SPXG13OST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023	2,765,000	3900.86	35,392			7,020		45,308			(8,679)		6,183		0001
Purchased Call/S&P 500 INDEX/SPXG13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/14/2026	4,250,000	5400	341,170			261,297		177,259			(21,176)		37,057		0001
Purchased Call/S&P 500 INDEX/SPXG13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/12/2023	2,477,046	3901	85,719			17,096		128,982			(21,253)		5,539		0001
Purchased Call/S&P 500 INDEX/SPXH13XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	3,424,000	3972.61		67,110		54,620		71,595			(12,906)		15,365		0001
Purchased Call/S&P 500 INDEX/SPXG13IWS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2022	07/14/2023	1,456,000	100	30,139			8,707					(7,452)		3,905		0001
Purchased Call/S&P 500 INDEX/SPXI134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2023	02/21/2024	1,455,000	105		21,534		19,555		24,321			(2,136)		6,886		0001
Purchased Call/S&P 500 INDEX/SPXG132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2022	02/28/2024	2,059,993	4319	250,187			114,597		117,652			(30,887)		9,853		0001
Purchased Call/S&P 500 INDEX/SPXG130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	7,291,000	3674.84	83,117			18,318		123,781			(20,328)		17,173		0001
Purchased Call/S&P 500 INDEX/SPXG130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	1,793,000	3674.84	51,638			11,380		81,463			(12,629)		4,223		0001
Purchased Call/S&P 500 INDEX/SPXI130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	2,866,000	4136.48		85,120		72,589		77,002			(13,095)		13,164		0001
Purchased Call/S&P 500 INDEX/SPXG13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/16/2023	2,858,000	3666.77	71,450			15,084		109,348			(17,618)		6,563		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/20/2023	2,297,000	3674.84	14,241			3,139		20,745			(3,483)		5,410		0001
Purchased Call/S&P 500 INDEX/SPXH13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	3,272,000	3972.61		125,318		102,187		134,141			(23,903)		14,758		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/24/2024	3,628,131	4018		127,531		105,861		126,431			(22,485)		16,419		0001
Purchased Call/S&P 500 INDEX/SPXI130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	1,166,000	100		29,383		25,057		26,949			(4,520)		5,355		0001
Purchased Call/S&P 500 INDEX/SPXG13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	07/15/2025	1,576,000	6000	31,324			22,831		10,923			(2,454)		11,933		0001
Purchased Call/S&P 500 INDEX/SPXG13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023	2,691,000	3845.08	34,445			9,109		45,528			(8,493)		6,936		0001
Purchased Call/S&P 500 INDEX/SPXH13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	2,388,000	3895.08		63,998		49,599		75,156			(14,769)		10,458		0001
Purchased Call/S&P 500 INDEX/SPXI134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	2,199,000	3970.04		62,012		56,500		65,861			(5,963)		10,439		0001
Purchased Call/S&P 500 INDEX/SRM0400S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	2,045,000	100	429,041			318,471		318,471	5,695				20,811		0001
Purchased Call/S&P 500 INDEX/SPXG13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2022	07/14/2023	2,152,000	3790.38	30,343			8,742		40,733			(7,482)		5,771		0001
Purchased Call/S&P 500 INDEX/SPXG13IWSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2023	9,054,000	3959.9	105,932			32,101		122,522			(26,120)		24,965		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13I/IST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023		5,100,000	3998.95	59,670			18,347		65,956			(14,713)		14,125		0001
Purchased Call/AI Powered US Equity Index/AIP100B8S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2022	11/01/2024		5,577,907	2347.13	180,952			144,852		167,345			(22,397)		35,187		0001
Purchased Call/S&P 500 INDEX/SPXG13I/ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023		9,471,000	3998.95	213,098			65,523		231,559			(52,545)		26,232		0001
Purchased Call/S&P 500 INDEX/SPXG13Y/SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2022	07/28/2023		1,903,000	4072.43	36,538			11,943		35,422			(9,009)		5,433		0001
Purchased Call/S&P 500 INDEX/SPXG13S/S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2023		1,915,000	3900.11	49,790			11,933		62,083			(12,277)		4,701		0001
Purchased Call/S&P 500 INDEX/SPXG13S/SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023		1,726,000	3785.38	43,840			10,960		61,068			(10,810)		4,309		0001
Purchased Call/S&P 500 INDEX/SPXG13V/SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2022	07/13/2023		2,304,000	3801.78	51,840			14,709		69,393			(12,782)		6,149		0001
Purchased Call/S&P 500 INDEX/SPXG13Z/SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023		2,363,000	4118.63	33,082			11,118		30,069			(8,157)		6,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2022	03/01/2024		924,311	583.14	75,054			34,490		64,158			(9,241)		4,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	03/26/2024		4,018,708	596.81	376,553			186,208		221,387			(46,297)		19,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S\X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/12/2024		149,209	589.67	14,593			7,588		10,076			(1,802)		759		0001
Purchased Call/S&P 500 INDEX/SPXG13X/SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023		3,601,000	3961.63	50,054			15,433		57,813			(12,376)		9,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2022	02/23/2024		780,281	578.51	69,757			31,429		57,328			(8,600)		3,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/23/2024		283,556	589.55	25,435			11,523		17,309			(3,144)		1,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/04/2024		3,141,816	587.65	268,625			124,890		193,294			(33,073)		15,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S\A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/07/2022	04/05/2024		374,197	598.22	35,624			18,180		21,755			(4,398)		1,886		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024		587,654	598.33	58,707			30,966		34,990			(7,238)		3,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/17/2024		2,835,544	592.22	271,295			141,996		176,958			(33,280)		14,523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024		990,976	559.88	107,521			76,886		121,857			(13,292)		5,903		0001
Purchased Call/Al Powered US Equity Index/AIP000R$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2021	09/22/2023		815,792	2555.87	31,172			7,489		384			(3,856)		2,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024		102,931	562.3	10,900			7,795		12,348			(1,348)		613		0001
Purchased Call/Al Powered US Equity Index/AIP000R$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2021	09/18/2023		784,275	2562.35	25,595			5,999		289			(3,166)		2,684		0001
Purchased Call/Al Powered US Equity Index/AIP000T$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2021	11/03/2023		760,594	2609.33	27,352			8,187		243			(3,397)		2,932		0001
Purchased Call/Al Powered US Equity Index/AIP100B$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2022	11/01/2024		4,638,034	2341.77	159,310			128,064		143,825			(19,791)		29,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024		380,650	575.89	41,795			30,386		39,043			(5,146)		2,296		0001
Purchased Call/Al Powered US Equity Index/AIP000U$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/20/2023		89,309	2588.66	2,967			952		53			(367)		358		0001
Purchased Call/Al Powered US Equity Index/AIP100C$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2022	11/15/2023		7,025,125	2385.61	163,759			103,204		82,499			(40,451)		27,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024		180,596	549.86	21,274			15,787		25,420			(2,626)		1,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024		1,332,383	543.59	160,019			119,411		195,995			(19,701)		8,140		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024		2,136,476	587.6	193,565			92,794		134,583			(23,864)		10,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024		464,118	595.05	45,159			22,424		27,814			(5,560)		2,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024		4,959,475	591.79	477,102			246,732		307,934			(58,740)		25,235		0001
Purchased Call/AI Powered US Equity Index/AIP100C$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2022	11/15/2024		4,161,213	2385.61	129,334			105,683		99,201			(15,957)		26,565		0001
Purchased Call/S&P 500 INDEX/SPXH130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023		3,075,000	4091.19	69,803			23,652		64,479			(17,212)		8,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024		1,044,733	585.19	91,832			41,249		68,699			(11,322)		4,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024		3,049,621	588.78	254,033			116,897		183,352			(31,319)		14,630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024		740,303	593.23	66,035			31,788		44,711			(8,152)		3,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024		3,979,870	595.51	375,302			194,353		232,584			(46,270)		20,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024		292,756	560.41	32,086			23,063		36,049			(3,950)		1,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024		594,329	562.63	66,684			48,840		71,994			(8,233)		3,588		0001
Purchased Call/AI Powered US Equity Index/AIP000T$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2021	11/09/2023		2,417,967	2610.72	80,298			24,608		820			(9,920)		9,450		0001
Purchased Call/AI Powered US Equity Index/AIP000Y$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/16/2024		1,775,728	2432.28	59,781			26,572		17,342			(7,421)		8,339		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1003SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/31/2024		4,398,604	2386.09	146,941			86,085		83,720			(18,124)		23,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	09/03/2024		305,242	558.53	33,699			24,150		38,195			(4,143)		1,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	09/05/2024		719,260	562.3	76,529			54,904		86,795			(9,384)		4,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717CSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/13/2024		507,900	562.6	57,850			42,195		61,283			(7,132)		3,066		0001
Purchased Call/AI Powered US Equity Index/AIP000USV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2021	11/28/2023		988,695	2546.41	31,255			10,377		1,305			(3,865)		4,025		0001
Purchased Call/AI Powered US Equity Index/AIP1003SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/26/2023		5,264,360	2380.02	130,466			20,091		19,151			(32,551)		10,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/23/2024		3,053,394	545.98	363,049			270,164		435,851			(44,698)		18,604		0001
Purchased Call/Citi Grandmaster Index/CGM040DSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/09/2023	03/07/2025		2,169,082	321.93		50,757		49,523		56,626			(1,425)		15,094		0001
Purchased Call/Citi Grandmaster Index/CGM040DSX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/14/2025		2,487,980	322.24		60,602		59,606		64,048			(1,240)		17,399		0001
Purchased Call/AI Powered US Equity Index/AIP100CSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2022	11/10/2023		9,969,067	2385.85	236,107			146,595		114,976			(58,645)		39,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/16/2024		509,377	561.33	57,101			41,942		62,844			(7,030)		3,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	09/30/2024		272,384	533.64	33,694			25,398		45,606			(4,148)		1,670		0001
Purchased Call/AI Powered US Equity Index/AIP100BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2022	10/30/2023		5,154,673	2361.75	112,386			66,241		75,456			(27,922)		19,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2022	03/21/2024		2,380,809	591.79	222,129			108,170		141,227			(27,348)		11,756		0001
Purchased Call/S&P 500 INDEX/SRM0401S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028		2,600,000	100	695,760			652,257		652,257	19,300				30,102		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/31/2024		1,505,000	4078.67	216,269			126,553		164,746			(26,663)		8,139		0001
Purchased Call/S&P 500 INDEX/SPXG130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024		1,687,893	5274	48,511			28,973		8,512			(5,989)		9,203		0001
Purchased Call/S&P 500 INDEX/SPXH131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2022	08/08/2023		2,137,000	4140.06	33,124			11,771		28,726			(8,167)		6,377		0001
Purchased Call/S&P 500 INDEX/SPXG130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024		1,703,000	4115.77	240,634			177,635		177,635	28,796				9,285		0001
Purchased Call/S&P 500 INDEX/SPXG13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2023		2,750,000	3921.05	47,300			15,115		56,722			(11,663)		7,785		0001
Purchased Call/S&P 500 INDEX/SPXH130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023		1,009,000	105	16,447			5,711		8			(4,066)		2,964		0001
Purchased Call/S&P 500 INDEX/SPXH130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023		1,851,000	4145.19	52,198			18,124		46,803			(12,906)		5,438		0001
Purchased Call/S&P 500 INDEX/SPXH130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023		3,421,000	4091.19	49,947			16,924		47,605			(12,316)		9,970		0001
Purchased Call/S&P 500 INDEX/SPXH130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023		4,816,000	4145.19	56,829			20,039		49,652			(13,936)		14,315		0001
Purchased Call/S&P 500 INDEX/SPXH132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023		2,283,000	4280.15	33,104			12,311		19,786			(8,118)		6,968		0001
Purchased Call/S&P 500 INDEX/SPXH131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023		6,440,000	4122.47	75,992			27,215		69,528			(18,738)		19,291		0001
Purchased Call/S&P 500 INDEX/SPXG13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/05/2023		1,220,000	4108.54	13,786			2,469		4			(3,381)		2,594		0001
Purchased Call/S&P 500 INDEX/SPXG13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2023		2,102,000	4115.77	23,542			4,410		8			(5,805)		4,570		0001
Purchased Call/S&P 500 INDEX/SPXE00RS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/25/2022	10/25/2023		2,216,000	3859.11	51,190			29,191		67,388			(12,622)		8,364		0001
Purchased Call/S&P 500 INDEX/SPXE000SY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/14/2022	10/16/2023		1,978,000	3583.07	37,978			20,715		56,589			(9,313)		7,303		0001
Purchased Call/S&P 500 INDEX/SPXI131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024		2,962,000	4164		46,207		39,715		41,598			(6,583)		13,715		0001
Purchased Call/S&P 500 INDEX/SRM0400SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028		1,610,000	100	384,951			360,526		360,526	2,140				17,896		0001
Purchased Call/S&P 500 INDEX/SRM0500SR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2022	11/22/2028		2,391,000	100	727,820			674,099		674,099	17,005				28,422		0001
Purchased Call/S&P 500 INDEX/SPXG13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024		1,809,000	4052.19	272,074			161,229		206,014			(33,497)		9,852		0001
Purchased Call/S&P 500 INDEX/SPXE00PSK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/17/2022	10/17/2023		4,575,000	100	39,345			21,569		25,449			(9,702)		16,933		0001
Purchased Call/S&P 500 INDEX/SPXH136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/29/2022	08/29/2023		4,200,000	4030.61	49,560			20,479		52,098			(12,220)		13,507		0001
Purchased Call/S&P 500 INDEX/SPXE00TS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/09/2022	11/09/2023		2,565,000	3748.57	49,761			30,686		67,912			(12,270)		10,025		0001
Purchased Call/S&P 500 INDEX/SPXI131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/02/2024		3,235,134	4180		100,906		86,290		91,019			(14,815)		14,859		0001
Purchased Call/S&P 500 INDEX/SPXH13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2022	06/10/2026		3,880,000	5700	136,220			125,958		127,431			(9,684)		34,689		0001
Purchased Call/S&P 500 INDEX/SPXH133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023		2,924,000	4297.14	42,398			15,885		24,004			(10,454)		8,957		0001
Purchased Call/S&P 500 INDEX/SPXH134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		1,936,000	100	47,432			18,314		670			(11,728)		5,995		0001
Purchased Call/S&P 500 INDEX/SPXG13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/20/2026		1,970,000	6200	45,700			35,303		19,475			(3,004)		16,762		0001
Purchased Call/S&P 500 INDEX/SPXH134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2022	08/21/2023		5,079,000	4228.48	60,948			23,842		44,168			(14,946)		15,895		0001
Purchased Call/S&P 500 INDEX/SPXH13WSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024		4,212,000	3999.09		90,979		72,479		96,533			(19,246)		18,675		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024		1,543,546	.5189	84,192			44,593		6,606			(10,394)		7,926		0001
Purchased Call/S&P 500 INDEX/SPXG13JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/20/2024		2,122,000	3851.81	322,968			184,363		323,724			(39,764)		11,327		0001
Purchased Call/S&P 500 INDEX/SPXE00JS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/20/2022	09/20/2023		2,782,000	3855.93	76,227			36,118		99,752			(18,796)		9,576		0001
Purchased Call/S&P 500 INDEX/SPXH13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/31/2024		1,195,000	3839.5	43,259			38,082		50,300			(5,319)		7,918		0001
Purchased Call/AI Powered US Equity Index/AIP1006S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/17/2024		1,913,752	2334.77	70,279			46,137		56,205			(8,747)		10,904		0001
Purchased Call/S&P 500 INDEX/SPXI131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		1,451,000	4111.08	51,946			44,505		47,885			(7,543)		6,708		0001
Purchased Call/S&P 500 INDEX/SPXE000S5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/20/2022	10/20/2023		2,532,000	3665.78	41,778			23,377		60,199			(10,301)		9,441		0001
Purchased Call/S&P 500 INDEX/SPXI132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024		3,241,000	4147.6	80,053			70,570		71,886			(9,650)		15,197		0001
Purchased Call/AI Powered US Equity Index/AIP1001SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/19/2024		3,870,731	2448.59	128,279			67,705		39,146			(15,817)		19,877		0001
Purchased Call/S&P 500 INDEX/SPXI133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024		3,625,000	4090.41	46,038			41,050		43,703			(5,424)		17,024		0001
Purchased Call/S&P 500 INDEX/SPXI134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/22/2024		1,548,527	3991	46,215			42,095		49,206			(4,456)		7,340		0001
Purchased Call/S&P 500 INDEX/SPXI134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024		1,572,000	100	39,929			36,380		44,454			(3,839)		7,462		0001
Purchased Call/S&P 500 INDEX/SPXI134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024		2,825,000	3970.04	34,748			31,684		36,843			(3,314)		13,471		0001
Purchased Call/AI Powered US Equity Index/AIP1004S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2022	06/06/2023		4,467,295	2385.33	100,114			18,356		16,468			(24,835)		9,570		0001
Purchased Call/S&P 500 INDEX/SPXI132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024		1,432,000	105	20,764			18,190		16,594			(2,617)		6,694		0001
Purchased Call/S&P 500 INDEX/SPXE00LS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/30/2022	09/29/2023		2,813,000	3585.62	41,914			21,073		61,798			(10,363)		9,932		0001
Purchased Call/S&P 500 INDEX/SPXH13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/23/2024		1,625,665	4004	55,362			45,421		56,281			(10,038)		7,345		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024		1,293,000	105	18,619			15,516		17,878			(3,223)		5,871		0001
Purchased Call/S&P 500 INDEX/SPXI135SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024		1,167,000	100	29,292			27,182		32,598			(2,327)		5,598		0001
Purchased Call/AI Powered US Equity Index/AIP1006SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2022	07/25/2024		1,665,445	2353.75	58,855			39,197		43,318			(7,310)		9,569		0001
Purchased Call/S&P 500 INDEX/SPXI130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024		3,996,000	4136.48	50,749			43,278		46,417			(7,808)		18,354		0001
Purchased Call/S&P 500 INDEX/SPXI130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024		3,892,000	4136.48	49,428			42,212		45,224			(7,542)		17,963		0001
Purchased Call/Citi Grandmaster Index/CGM040DSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2023	02/24/2025		2,315,463	321.82	54,966			52,669		60,494			(2,366)		15,987		0001
Purchased Call/AI Powered US Equity Index/AIP000SS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/06/2023		783,264	2534.34	29,873			7,773		713			(3,699)		2,818		0001
Purchased Call/AI Powered US Equity Index/AIP1006SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2022	07/31/2024		1,526,288	2367.15	52,492			35,488		36,407			(6,534)		8,824		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI133$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024		1,872,000	4274.92		39,686		35,486		40,000			(4,579)		8,791		0001
Purchased Call/S&P 500 INDEX/SPXH137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2022	08/28/2023		2,047,317	4054		84,865		35,519		95,929			(21,158)		6,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2022	10/11/2024		644,636	542.71		78,323		60,390		99,564			(9,670)		3,992		0001
Purchased Call/S&P 500 INDEX/SPXI133$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024		1,812,000	4090.41		40,770		36,353		38,814			(4,803)		8,510		0001
Purchased Call/S&P 500 INDEX/SPXI137$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024		2,768,000	3861.59		53,976		51,300		61,035			(3,089)		13,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/19/2024		3,154,551	596.02	315,771			167,250		184,939			(38,984)		16,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2024		91,666	546.19	11,972			9,607		13,783			(1,470)		581		0001
Purchased Call/AI Powered US Equity Index/AIP000S$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2021	10/06/2023		1,525,898	2539.27	53,373			13,887		1,262			(6,630)		5,490		0001
Purchased Call/AI Powered US Equity Index/AIP100D$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2022	12/02/2024		3,164,005	2388.3	96,055			80,853		75,245			(11,857)		20,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/05/2024		2,821,191	554.51	340,800			273,389		379,323			(41,902)		17,858		0001
Purchased Call/AI Powered US Equity Index/AIP100E$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2022	12/16/2024		1,848,972	2350.8	57,907			49,856		56,213			(7,152)		12,107		0001
Purchased Call/AI Powered US Equity Index/AIP100E$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2022	12/15/2023		6,824,112	2350.8	159,142	2,245		116,048		126,200			(39,780)		28,742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2021	09/29/2023		958,258	602.24	69,282			17,225		27,172			(8,542)		3,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2022	09/06/2024		106,463	563.4	11,924			8,583		12,587			(1,470)		638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	09/06/2024		914,044	570.43	97,803			70,688		100,014			(12,074)		5,481		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024		3,046,185	565.03	338,736			247,072		344,968			(41,762)		18,388		0001
Purchased Call/AI Powered US Equity Index/AIP000ZS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2022	02/23/2024		1,276,529	2440.02	42,932			19,500		11,736			(5,330)		6,060		0001
Purchased Call/AI Powered US Equity Index/AIP1003$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/12/2023		3,648,670	2363.89	95,984			10,966		15,786			(23,879)		6,188		0001
Purchased Call/AI Powered US Equity Index/AIP000S$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2021	10/12/2023		799,737	2536.08	30,498			8,152		759			(3,770)		2,923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024		164,828	575.86	16,301			8,949		14,301			(2,013)		862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024		384,920	564.7	46,806			37,986		47,661			(5,763)		2,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024		65,901	550.79	8,244			6,613		9,499			(1,014)		417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024		269,022	562.24	32,713			26,802		34,425			(4,039)		1,717		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/04/2021	04/28/2023		465,243	262.83	21,183			790		42,340			(2,620)		644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024		1,761,500	583.2	173,332			93,094		129,065			(21,370)		9,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024		1,147,714	590.08	114,542			61,774		79,214			(14,141)		5,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024		462,485	573.04	47,081			25,846		41,589			(5,812)		2,418		0001
Purchased Call/AI Powered US Equity Index/AIP1006$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2022	07/21/2023		5,277,480	2367.12	126,377			39,265		46,046			(31,530)		14,617		0001

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Purchased Call/AI Powered US Equity Index/AIP100D$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2022	12/10/2024		533,422	2364.26	17,070			14,514		14,874			(2,099)		3,476		0001
Purchased Call/AI Powered US Equity Index/AIP100D$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2022	12/13/2024		2,936,957	2356.74	90,581			77,910		86,040			(11,226)		19,185		0001
Purchased Call/Citi Grandmaster Index/CGM040E$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2023	03/21/2025		2,995,584	322.75		71,845		71,191		75,189			(773)		21,051		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/07/2021	07/06/2023		1,491,672	264.82	63,278			8,368		122,668			(7,816)		3,845		0001
Purchased Call/S&P 500 INDEX/SPXG13Q$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/12/2023		1,841,206	3901	31,869			6,464		48,146			(7,967)		4,117		0001
Purchased Call/S&P 500 INDEX/SPXG13W$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2023		1,709,000	100	34,009			10,025					(8,340)		4,648		0001
Purchased Call/S&P 500 INDEX/SPXH130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023		3,048,000	4091.19	61,265			20,759		57,111			(15,106)		8,883		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/17/2021	05/12/2023		604,958	268.95	24,442			1,386		40,032			(3,033)		1,026		0001
Purchased Call/S&P 500 INDEX/SPXG13V$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2022	07/13/2023		2,538,000	3801.78	47,714			13,539		63,663			(11,765)		6,774		0001
Purchased Call/S&P 500 INDEX/SPXG13W$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2022	07/14/2023		2,861,000	3790.38	73,242			21,100		98,928			(18,060)		7,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/26/2022	09/26/2024		684,492	543.26	82,481			61,550		104,110			(10,155)		4,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/07/2024		278,039	539.61	33,309			25,464		44,272			(4,101)		1,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/15/2024		118,004	532.44	15,140			11,708		20,208			(1,861)		733		0001
Purchased Call/AI Powered US Equity Index/AIP100D$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2022	12/03/2024		1,123,616	2388.3	35,843			30,132		26,764			(4,407)		7,281		0001
Purchased Call/AI Powered US Equity Index/AIP100D$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	12/06/2024		4,841,732	2365.78	155,568			131,875		133,382			(19,217)		31,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/02/2023		1,365,372	598.57	100,148			25,375		43,073			(12,357)		4,860		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2022	04/26/2024		452,526	591.56	44,483			23,990		30,593			(5,492)		2,345		0001
Purchased Call/Citi Grandmaster Index/CGM040ES3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2023	03/21/2025		3,198,995	322.92		77,965		77,534		79,524			(750)		22,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/15/2024		581,866	563.26	70,057			57,398		73,737			(8,649)		3,715		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/09/2021	04/06/2023		398,669	259.84	16,659			115		41,388			(2,068)		256		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000EST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/07/2021	05/05/2023		691,107	267.65	29,080			1,365		49,318			(3,594)		1,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/18/2024		154,333	556.46	20,079			16,488		20,864			(2,472)		988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/25/2024		248,306	566.32	30,368			25,230		30,603			(3,739)		1,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/24/2024		2,883,973	590.04	286,379			152,814		189,093			(35,162)		14,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ISV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2022	11/01/2024		229,283	543.23	29,967			23,974		35,457			(3,700)		1,446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2022	04/25/2024		690,318	588.23	69,653			37,263		48,807			(8,576)		3,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2024		138,030	558.39	17,364			14,078		18,182			(2,144)		876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/12/2024		296,138	565.89	35,625			28,921		36,281			(4,380)		1,886		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call//Wisdomtree Siegel Strategic Value Index/CSW000ES4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/16/2021	04/17/2023		137,219	260.79	5,667			125		13,675			(698)		148		0001
Purchased Call/S&P 500 INDEX/SPXI139P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024		2,714,000	4002.87		61,879		60,349		63,531			(1,691)		13,402		0001
Purchased Call/S&P 500 INDEX/SPXI13A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024		2,450,000	3948.72		62,475		61,610		66,715			(1,369)		12,115		0001
Purchased Call/AI Powered US Equity Index/AIP100ES3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2022	12/17/2024		2,365,743	2350.8	71,290	2,706		64,037		72,014			(8,851)		15,503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/18/2024		1,417,745	567	167,294			137,379		166,547			(20,597)		9,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/27/2024		687,510	564.23	82,982			69,076		87,067			(10,231)		4,433		0001
Purchased Call/AI Powered US Equity Index/AIP100ES$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2022	12/27/2023		10,291,110	2343.66	227,666	19,778		186,105		208,897			(60,609)		44,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/22/2024		234,447	561.31	29,869			24,760		30,240			(3,682)		1,505		0001
Purchased Call/AI Powered US Equity Index/AIP100ES9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2022	12/20/2023		7,390,341	2346.25	175,685			128,100		144,491			(43,444)		31,426		0001
Purchased Call/AI Powered US Equity Index/AIP000S$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2021	10/11/2023		1,522,825	2532.68	58,186			15,480		1,515			(7,196)		5,551		0001
Purchased Call/Citi Grandmaster Index/CGM040ES4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2023	03/24/2025		2,398,446	323.03		57,045		56,830		59,345			(292)		16,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/14/2023		349,862	611.35	20,831			4,891		6,958			(2,644)		1,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/06/2023		1,098,088	597.37	83,400			22,051		36,343			(10,524)		3,951		0001
Purchased Call/AI Powered US Equity Index/AIP100F$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/13/2025		2,722,357	2369.94		89,237		80,313		75,614			(9,252)		18,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/10/2024		722,440	562.9	86,693			73,713		93,771			(10,659)		4,708		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1007$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2022	08/03/2023		5,909,903	2374.26	149,230			51,820		49,996			(37,317)		17,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/04/2024		1,796,876	554.51	216,703			173,780		241,410			(26,680)		11,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/03/2024		61,114	565.43	7,566			6,360		7,622			(930)		396		0001
Purchased Call/AI Powered US Equity Index/AIP100E$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/20/2024		4,029,466	2343.13	127,229	2,692		113,106		128,833			(16,051)		26,469		0001
Purchased Call/AI Powered US Equity Index/AIP000S$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2021	10/20/2023		1,478,111	2583.33	53,569			14,996		632			(6,651)		5,512		0001
Purchased Call/AI Powered US Equity Index/AIP100E$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2022	12/27/2024		4,603,248	2347.84	114,097	32,427		128,873		143,868			(17,987)		30,406		0001
Purchased Call/AI Powered US Equity Index/AIP100F$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2023	01/11/2024		6,627,196	2363.5	164,404			130,325		115,753			(34,800)		29,332		0001
Purchased Call/S&P 500 INDEX/SPXG13IW$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/19/2022	07/19/2023		2,345,000	3936.69	40,334			12,111		47,730			(9,945)		6,437		0001
Purchased Call/AI Powered US Equity Index/AIP100F$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2023	01/10/2025		3,791,033	2366.2	125,576			113,238		107,524			(12,655)		25,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/02/2024		1,338,206	572.18	155,500			130,688		149,645			(19,145)		8,664		0001
Purchased Call/AI Powered US Equity Index/AIP000V$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/05/2023		1,739,256	2503.68	69,831			23,863		4,725			(8,635)		7,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/17/2024		3,753,067	560.95	417,379	13,965		371,514		484,480			(52,720)		24,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/18/2024		62,974	554.33	7,695			6,619		8,979			(945)		413		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/20/2021	05/19/2023		410,443	267.17	18,239			1,217		30,030			(2,266)		752		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024		421,641	564.89	50,766			42,757		53,302			(6,250)		2,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024		662,666	562.9	79,586			67,686		86,084			(9,772)		4,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024		230,930	563.58	27,550			23,431		29,809			(3,383)		1,506		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/01/2021	06/30/2023		2,506,340	266.64	104,355			12,977		188,079			(12,888)		6,257		0001
Purchased Call/S&P 500 INDEX/SPXG13Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2022	07/21/2023		2,087,452	3999	81,656			25,604		86,475			(20,528)		5,782		0001
Purchased Call/S&P 500 INDEX/SPXH130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023		3,139,000	100	53,991			19,038					(13,240)		9,331		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025		2,597,418	229.6		95,595		95,463		103,287			(262)		18,341		0001
Purchased Call/S&P 500 INDEX/SPXA053$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/17/2022	06/14/2023		1,691,653	3743	64,392			13,347		102,551			(16,009)		3,834		0001
Purchased Call/S&P 500 INDEX/SPXA051$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024		2,367,000	4352.62	338,481			177,123		137,282			(41,503)		12,123		0001
Purchased Call/S&P 500 INDEX/SPXA051$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2024		1,473,000	4215.39	223,307			119,158		116,188			(27,418)		7,613		0001
Purchased Call/S&P 500 INDEX/SPXA056$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/01/2023		24,542,000	3924.26	549,741			234,291		685,657			(135,925)		79,706		0001
Purchased Call/S&P 500 INDEX/SPXH132$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2022	08/11/2023		2,484,000	4207.27	48,438			17,711		34,684			(11,944)		7,497		0001
Purchased Call/S&P 500 INDEX/SPXH133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023		7,892,000	4305.2	93,915			35,444		53,510			(23,157)		24,263		0001
Purchased Call/S&P 500 INDEX/SPXH134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		2,579,000	4228.48	71,180			27,484		52,906			(17,600)		7,986		0001
Purchased Call/S&P 500 INDEX/SPXG13X$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023		3,604,000	3966.84	51,177			16,213		58,587			(12,619)		10,159		0001
Purchased Call/S&P 500 INDEX/SPXG13X$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023		2,964,000	3966.84	56,612			17,935		64,489			(13,959)		8,355		0001
Purchased Call/S&P 500 INDEX/SPXG13Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2022	07/28/2023		1,544,000	4072.43	22,079			7,217		21,724			(5,444)		4,408		0001
Purchased Call/S&P 500 INDEX/SPXG13S$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2023		1,973,000	100	44,195			10,714					(10,897)		4,871		0001
Purchased Call/S&P 500 INDEX/SPXG13Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	08/02/2023		1,478,000	100	30,003			10,166					(7,398)		4,307		0001
Purchased Call/S&P 500 INDEX/SPXH130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2022	08/04/2023		5,018,000	4151.94	59,212			20,503		50,907			(14,600)		14,741		0001
Purchased Call/S&P 500 INDEX/SPXH130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023		15,643,000	4145.19	355,096			123,297		292,309			(87,798)		45,955		0001
Purchased Call/S&P 500 INDEX/SPXH132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023		1,448,000	105	20,706			7,473		5			(5,106)		4,354		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023		5,169,000	4283.74	119,921			46,174		65,762			(29,570)		16,006		0001
Purchased Call/Merrill Lynch RPM Index/MLR161$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/26/2023		1,954,399	265.9	73,259			20,936					(9,034)		7,395		0001
Purchased Call/S&P 500 INDEX/SPXA056$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/02/2022	09/01/2023		2,121,000	3924.26	53,661			22,870		66,795			(13,268)		6,888		0001
Purchased Call/S&P 500 INDEX/SPXG13V$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023		1,787,000	100	33,953			9,541					(8,372)		4,746		0001
Purchased Call/S&P 500 INDEX/SPXH130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/07/2023		1,819,000	4145.19	26,557			9,365		22,930			(6,513)		5,407		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2022	09/11/2024		2,057,904	241.45	72,644			52,714		14,476			(8,919)		12,399		0001
Purchased Call/S&P 500 INDEX/SPXH132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023		2,688,000	4280.15	61,824			22,992		33,729			(15,161)		8,204		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2024		2,012,001	241.89	64,905			47,311		13,541			(8,010)		12,134		0001
Purchased Call/S&P 500 INDEX/SPXA058$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/22/2022	09/22/2023		5,757,000	3757.99	454,803			641,575		641,575	160,895				19,931		0001
Purchased Call/S&P 500 INDEX/SPXG13R$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2023		2,942,000	3911.74	80,611			19,098		99,096			(19,768)		7,182		0001
Purchased Call/S&P 500 INDEX/SPXG13S$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023		5,213,000	3785.38	115,207			28,802		160,098			(28,407)		13,015		0001
Purchased Call/S&P 500 INDEX/SPXA05C$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/02/2022	12/01/2023		2,293,000	247.8	123,134			83,458		122,354			(30,445)		9,393		0001
Purchased Call/S&P 500 INDEX/SPXH135$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2023		3,009,000	4137.99	83,349			32,835		68,328			(20,552)		9,450		0001
Purchased Call/S&P 500 INDEX/SPXA05A$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/11/2022	10/11/2023		1,779,000	240.52	91,619			48,712		133,055			(22,591)		6,485		0001
Purchased Call/S&P 500 INDEX/SPXA05E$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023		2,019,000	3878.44	48,456			35,241		59,677			(11,948)		8,602		0001
Purchased Call/S&P 500 INDEX/SPXA05H$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/03/2023	02/05/2024		2,387,000	4136.48		88,796		75,832		84,231			(13,549)		11,017		0001
Purchased Call/S&P 500 INDEX/SPXA05A$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/21/2022	10/20/2023		2,148,402	253	55,950			31,394		70,759			(13,834)		8,011		0001
Purchased Call/S&P 500 INDEX/SPXA05D$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/09/2022	12/08/2023		18,659,000	3934.38	431,023			300,519		505,682			(106,572)		77,520		0001
Purchased Call/S&P 500 INDEX/SPXA05F$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/06/2023	01/05/2024		16,978,000	3895.08		387,098		300,001		468,632			(89,330)		74,351		0001
Purchased Call/S&P 500 INDEX/SPXA05G$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/31/2023	01/31/2024		3,838,000	4076.6		99,788		83,844		100,247			(16,130)		17,571		0001
Purchased Call/S&P 500 INDEX/SPXA05I$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/13/2023	02/13/2024		2,332,000	4137.29		63,430		55,567		61,359			(7,994)		10,901		0001
Purchased Call/S&P 500 INDEX/SPXA05J$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/02/2023	02/29/2024		2,318,552	3970		100,238		92,998		110,782			(7,986)		11,106		0001
Purchased Call/S&P 500 INDEX/SPXA05B$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/27/2022	10/26/2023		2,812,013	3847	94,080			54,357		126,750			(23,261)		10,639		0001
Purchased Call/S&P 500 INDEX/SPXA05G$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/13/2023	01/16/2024		3,036,000	3999.09		61,327		48,994		67,545			(12,832)		13,554		0001
Purchased Call/S&P 500 INDEX/SPXA05H$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/07/2023	02/06/2024		2,996,977	4111		154,162		132,443		148,013			(22,023)		13,854		0001

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Purchased Call/S&P 500 INDEX/SPXA05JSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024		2,489,000	3951.39		76,163		70,095		84,052			(6,243)		11,940		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2021	08/02/2023		2,469,692	266.27	106,630			18,029		180,740			(13,156)		7,197		0001
Purchased Call/S&P 500 INDEX/SPXA05ISL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024		2,620,000	3997.34		77,290		69,412		83,119			(8,047)		12,399		0001
Purchased Call/S&P 500 INDEX/SPXA05ISM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024		2,207,000	3997.34		82,983		74,525		89,495			(8,639)		10,445		0001
Purchased Call/S&P 500 INDEX/SPXA05FS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023		4,187,000	3822.39	357,989			471,084		471,084	110,842				17,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000FSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/11/2021	06/12/2023		764,458	267.53	31,725			3,142		54,758			(3,906)		1,709		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/16/2021	07/18/2023		2,897,146	266.02	121,101			17,965		224,518			(14,889)		7,916		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/24/2021	09/26/2023		84,705	274.13	3,507			857					(431)		297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2021	09/01/2023		84,210	288.8	2,263			514					(301)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	11/07/2023		514,972	277.85	21,217			6,412					(2,609)		2,004		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	11/03/2023		79,709	278.14	3,284			980					(406)		307		0001
Purchased Call/S&P 500 INDEX/SPXA05ESX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024		1,498,262	4704	89,058			76,947		83,487			(10,980)		9,842		0001
Purchased Call/S&P 500 INDEX/SPXA05FSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2024		1,586,000	4729.12	85,010			74,165		86,675			(10,466)		10,476		0001
Purchased Call/S&P 500 INDEX/SPXA05HS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024		2,634,000	4179.76		72,698		61,824		66,607			(11,353)		12,098		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ES1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/23/2021	04/24/2023		237,592	262.07	9,813			310		22,384			(1,208)		305		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000FS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2021	05/12/2023		456,969	266.47	20,156			1,153		34,739			(2,521)		775		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000FSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/28/2021	05/30/2023		64,907	269.68	2,668			217		4,108			(328)		132		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2024		3,691,407	235.2	123,959	1,660		95,370		51,609			(15,486)		22,698		0001

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Purchased Call/S&P 500 INDEX/SPXH135S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2022	08/24/2023		2,340,000	4140.77	61,308			24,489		51,052			(15,117)		7,400		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/30/2021	08/01/2023		2,303,567	267.48	96,289			16,136		165,699			(11,839)		6,686		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/06/2021	10/06/2023		379,234	260.38	15,700			4,054		1			(1,936)		1,364		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205US1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/22/2021	09/22/2023		415,628	265.71	17,249			4,123					(2,127)		1,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/01/2021	10/02/2023		609,382	259.21	25,228			6,385		4			(3,106)		2,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/13/2021	10/13/2023		95,083	261.37	3,927			1,052					(484)		348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/03/2022	01/03/2024		414,456	251.66	16,910			6,434		231			(2,085)		1,809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/27/2022	01/26/2024		753,795	242.04	30,453			12,601		1,713			(3,760)		3,423		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/09/2022	02/09/2024		912,225	242.83	36,671			15,817		1,728			(4,521)		4,237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/28/2022	02/29/2024		682,540	228.61	27,302			12,509		4,180			(3,361)		3,269		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/17/2021	08/11/2023		2,543,564	270.95	106,790			19,458		153,847			(13,200)		7,677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/07/2021	10/06/2023		1,481,482	261.75	61,185			15,888		1			(7,554)		5,330		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/15/2021	10/17/2023		1,111,108	268.32	45,889			12,544					(5,642)		4,112		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/03/2021	12/04/2023		515,873	247.77	21,151			7,186		375			(2,604)		2,126		0001
Purchased Call/S&P 500 INDEX/SPXA05HS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/02/2023	01/31/2024		1,815,464	.4071	64,782			55,037		61,185			(10,172)		8,311		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I5F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2022	09/27/2024		2,037,330	234.75	70,367			52,962		29,328			(8,700)		12,459		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2021	10/27/2023		1,626,088	265.22	61,654			17,731		2			(7,607)		6,167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z57	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/19/2021	11/17/2023		6,092	272.72	250			80					(31)		24		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3050$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/09/2021	. 12/08/2023	.....	 1,710,179	..... 253.89	69,946	.....	.....	24,216	.....	606	.....	.....	.....(8,635)	.....	7,105	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/14/2022	. 01/17/2024	.....	700,687	..... 250.55	28,448	.....	.....	11,371	.....	503	.....	.....	.....(3,493)	.....	3,134	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/21/2022	. 01/23/2024	.....	542,378	..... 244.56	21,966	.....	.....	 8,962	.....	954	.....	.....	.....(2,701)	.....	 2,450	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3055$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 02/11/2022	. 02/13/2024	.....	420,810	..... 230.26	16,832	.....	.....	 7,353	.....	 2,248	.....	.....	.....(2,070)	.....	 1,967	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3059$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 03/22/2022	. 03/22/2024	.....	 124,067	..... 248.55	 4,888	.....	.....	 2,387	.....	235	.....	.....	.....(602)	.....	614	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305A$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 04/05/2022	. 04/05/2024	.....	132,861	..... 248.55	 5,195	.....	.....	 2,637	.....	267	.....	.....	.....(640)	.....	670	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/05/2021	. 11/07/2023	.....	283,579	..... 278.14	11,683	.....	.....	 3,531	.....	.....	.....	.....	.....(1,436)	.....	 1,103	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/15/2021	. 11/15/2023	.....	688,031	..... 282.11	28,278	.....	.....	 8,856	.....	.....	.....	.....	.....(3,486)	.....	 2,725	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/19/2021	. 11/20/2023	.....	 1,215,305	..... 268.77	49,949	.....	.....	16,008	.....	 22	.....	.....	.....(6,150)	.....	 4,865	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/01/2021	. 12/01/2023	.....	374,358	..... 238.47	15,349	.....	.....	 5,144	.....	565	.....	.....	.....(1,892)	.....	 1,534	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/29/2021	. 12/29/2023	.....	735,505	..... 264.73	30,156	.....	.....	11,267	.....	 83	.....	.....	.....(3,718)	.....	 3,180	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/07/2022	. 01/09/2024	.....	749,579	..... 263.35	30,508	.....	.....	11,860	.....	142	.....	.....	.....(3,751)	.....	 3,306	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/12/2022	. 01/12/2024	.....	461,087	..... 251.44	18,766	.....	.....	 7,372	.....	293	.....	.....	.....(2,314)	.....	 2,044	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE000$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 10/12/2022	. 10/12/2023	.....	 5,501,000	.....3577.03	119,372	.....	.....	63,796	.....	179,925	.....	.....	.....(29,434)	.....	20,104	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 12/14/2022	. 12/13/2024	.....	2,049,149	..... 568.45	232,833	.....	.....	198,979	.....	241,810	.....	.....	.....(28,712)	.....	13,386	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 09/24/2021	. 09/20/2023	.....	1,853,487	..... 264.12	77,804	.....	.....	18,421	.....	157,397	.....	.....	.....(9,608)	.....	 6,380	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 07/23/2021	. 07/25/2023	.....	1,062,203	..... 266.35	44,400	.....	.....	 7,014	.....	 80,948	.....	.....	.....(5,459)	.....	 2,994	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR16199$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/28/2021	. 10/27/2023	.....	2,894,314	..... 265.97	107,313	.....	.....	 30,953	.....	.....	.....	.....	.....(13,257)	.....	10,977	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR16198G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2021	11/02/2023		1,275,054	266.23	47,884			14,144					(5,905)		4,904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024		1,075,138	242.09	43,006			18,752		2,576			(5,295)		5,018		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2022	02/23/2024		1,063,784	236.21	42,658			19,219		4,549			(5,259)		5,050		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2022	03/27/2024		172,750	248.55	6,772			3,353		334			(831)		860		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023		982,130	248.55	36,241			505					(8,985)		630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/10/2022	06/12/2024		137,538	232.5	5,295			3,181		1,029			(650)		754		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/01/2022	06/30/2023		710,290	231	25,570			6,410		61			(6,322)		1,773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2023		134,453	233.92	4,840			1,533		46			(1,194)		379		0001
Purchased Call/Merrill Lynch RPM Index/MLR16199K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/05/2021	11/06/2023		4,543,124	266.84	170,821			51,458					(21,031)		17,636		0001
Purchased Call/S&P 500 INDEX/SPXA05K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024		3,877,000	3986.37		99,251		92,980		106,976			(6,508)		18,764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/17/2021	09/18/2023		493,806	273.6	20,493			4,792					(2,523)		1,690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/17/2021	09/15/2023		281,254	273.6	11,672			2,692					(1,443)		954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/01/2021	09/29/2023		623,583	259.21	25,816			6,454		3			(3,192)		2,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/19/2021	10/19/2023		472,205	272.15	19,502			5,385					(2,404)		1,756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023		528,901	277.85	21,791			6,080					(2,694)		1,972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023		658,427	277.85	27,127			7,676					(3,335)		2,479		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2021	11/01/2023		595,969	272.53	24,554			7,218					(3,027)		2,287		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/30/2021	07/28/2023		1,364,879	267.48	55,183			9,000		98,122			(6,836)		3,897		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/11/2021	08/10/2023		508,577	270.19	21,561			3,912		31,547			(2,676)		1,529		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/01/2021	10/03/2023		476,160	264.11	20,002			5,087		40,473			(2,463)		1,700		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/26/2023		2,065,650	612.38	149,553			36,567		43,424			(18,388)		7,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/28/2023		1,441,054	596.94	106,548			26,492		46,494			(13,209)		5,074		0001
Purchased Call/AI Powered US Equity Index/AIP1007$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2022	08/08/2023		5,351,085	2373.25	139,956			50,626		47,332			(35,097)		15,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024		672,362	554.91	81,558			70,998		95,979			(10,041)		4,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024		846,644	556.76	100,920			87,853		118,877			(12,425)		5,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025		3,366,877	574.62	380,794			342,557		380,016			(40,056)		22,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025		190,957	577.09	23,087			21,184		21,944			(1,987)		1,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025		72,572	581.1	9,188			8,707		8,140			(527)		499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	03/15/2024		105,420	581.68	7,980			7,234		7,651			(763)		516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2021	10/06/2023		1,139,252	601.4	82,725			21,392		34,245			(10,202)		4,099		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205Z$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 11/24/2021	. 11/24/2023	.....	3,131,631	..... 272.74	128,397	.....	.....	41,972	.....	 28	.....	.....	.....(15,830)	.....	 12,644	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 11/26/2021	. 11/27/2023	.....	1,339,042	..... 260.59	55,035	.....	.....	18,168	.....	103	.....	.....	.....(6,776)	.....	5,440	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 01/07/2022	. 01/08/2024	.....	 392,738	..... 263.35	 15,984	.....	.....	 6,200	.....	 75	.....	.....	.....(1,968)	.....	 1,729	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 01/14/2022	. 01/16/2024	.....	 671,042	..... 250.55	27,244	.....	.....	10,868	.....	482	.....	.....	.....(3,350)	.....	 2,996	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 01/19/2022	. 01/19/2024	.....	 443,299	..... 238.85	17,998	.....	.....	 7,244	.....	 1,021	.....	.....	.....(2,219)	.....	 1,989	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13W$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	. 07/19/2022	. 07/19/2023	.....	 6,155,000	.....3936.69	71,398	.....	.....	21,439	.....	85,279	.....	.....	..... (17,605)	.....	16,895	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13W$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	. 07/21/2022	. 07/21/2023	.....	 3,837,000	.....3998.95	101,297	.....	.....	31,147	.....	 108,717	.....	.....	.....(24,977)	.....	10,627	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 12/21/2021	. 12/21/2023	.....	 113,340	..... 253.08	 4,647	.....	.....	 1,685	.....	 40	.....	.....	..... (573)	.....	 483	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 01/07/2022	. 01/05/2024	.....	 251,694	..... 248.88	 10,244	.....	.....	 3,948	.....	202	.....	.....	.....(1,266)	.....	 1,102	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3056$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 02/25/2022	. 02/27/2024	.....	 528,067	..... 241.24	21,123	.....	.....	 9,633	.....	 1,554	.....	.....	.....(2,597)	.....	 2,522	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305B$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 04/19/2022	. 04/19/2024	.....	84,434	..... 254.29	 3,293	.....	.....	 1,735	.....	116	.....	.....	..... (405)	.....	434	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305D$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 05/20/2022	. 05/21/2024	.....	3,306,253	.....226.9	126,630	.....	.....	72,360	.....	28,851	.....	.....	.....(15,569)	.....	17,670	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305G$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 07/05/2022	. 07/05/2023	.....	 233,446	..... 229.73	 8,427	.....	.....	 2,206	.....	 51	.....	.....	.....(2,078)	.....	599	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305F$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 06/14/2022	. 06/14/2024	.....	1,183,825	..... 214.83	45,222	.....	.....	27,295	.....	21,380	.....	.....	.....(5,568)	.....	 6,506	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3054$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 01/25/2022	. 01/25/2024	.....	 239,150	..... 231.1	 9,709	.....	.....	 3,988	.....	 1,076	.....	.....	.....(1,197)	.....	 1,084	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3054$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 01/27/2022	. 01/05/2024	.....	 292,557	..... 250.02	 5,558	.....	.....	 2,203	.....	 199	.....	.....	..... (707)	.....	 1,281	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3055$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 02/07/2022	. 02/07/2024	.....	 394,781	..... 245.78	 15,910	.....	.....	 6,818	.....	675	.....	.....	.....(1,961)	.....	 1,828	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3055$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 02/11/2022	. 02/09/2024	.....	 90,736	..... 230.26	 3,629	.....	.....	 1,574	.....	477	.....	.....	.....(449)	.....	421	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 11/08/2021	. 11/03/2023	.....	798,954	..... 265.18	32,676	.....	.....	 9,764	.....	64,599	.....	.....	.....(4,049)	.....	 3,080	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1007$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2022	08/11/2023		5,361,100	2381.48	129,506			48,259		42,724			(32,625)		16,181		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/17/2021	11/16/2023		539,162	265.22	21,614			6,870		43,705			(2,688)		2,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/20/2024		1,138,947	554.98	135,421			117,652		156,621			(16,719)		7,482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/27/2022	12/27/2024		3,548,570	558.4	415,183			362,217		475,068			(51,117)		23,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/15/2025		867,556	571.11	101,504			91,326		105,964			(10,663)		5,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/19/2024		50,921	563.2	6,233			5,120		6,468			(766)		326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/02/2024		1,847,937	568.69	221,752			186,370		214,085			(27,302)		11,964		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/23/2021	07/21/2023		94,576	266.67	3,883			595		7,089			(480)		262		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2021	11/21/2023		183,307	262.82	7,571			2,433		16,506			(931)		735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/12/2025		358,647	581.94	44,329			41,532		39,711			(2,963)		2,455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/26/2025		585,833	573.47	74,401			71,135		69,028			(3,553)		4,051		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/18/2021	06/09/2023		884,597	267.53	33,955			3,243		63,353			(4,216)		1,937		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000F$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/11/2021	06/13/2023		537,124	267.53	22,291			2,235		38,473			(2,741)		1,209		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/20/2021	08/18/2023		1,392,231	270.11	57,498			11,046		86,924			(7,120)		4,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Q$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025		3,227,341	583.98	365,893			336,030		330,399			(31,174)		21,846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025		3,030,704	583.17	369,746			346,351		315,096			(24,785)		20,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025		143,045	572.78	18,467			17,682		17,710			(808)		990		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2024		318,645	228.82	12,778			5,599		1,894			(1,575)		1,492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024		383,817	230.59	14,714			6,524		2,014			(1,817)		1,802		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2023		110,362	243	4,039			501					(996)		196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/03/2022	06/05/2023		215,797	244.87	7,898			1,414					(1,937)		459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2022	06/12/2024		1,460,531	220.76	55,962			33,771		19,054			(6,902)		8,009		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2023		579,464	228.46	21,150			5,127		178			(5,215)		1,431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2023		539,402	231.02	19,418			5,232		47			(4,801)		1,397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/27/2022	06/27/2024		613,450	218.84	23,618			14,676		8,914			(2,908)		3,421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/06/2022	07/05/2024		1,230,751	218.88	46,522			29,460		18,330			(5,736)		6,923		0001
Purchased Call/S&P 500 INDEX/SPXG13Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/31/2023		1,997,000	4130.29	27,958			9,319		24,770			(6,856)		5,773		0001
Purchased Call/S&P 500 INDEX/SPXG13X$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2023		1,485,000	100	29,997			9,421					(7,356)		4,168		0001
Purchased Call/S&P 500 INDEX/SPXG13X$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023		1,259,000	100	24,425			7,738					(6,023)		3,549		0001

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Purchased Call/S&P 500 INDEX/SPXH130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023		2,042,000	4145.19	42,678			14,819		35,460			(10,552)		5,999		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024		561,118	228.74	22,333			10,491		3,631			(2,753)		2,720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2022	06/09/2023		1,078,909	232.5	39,380			7,548					(9,737)		2,362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023		457,257	226.65	16,644			3,714		182			(4,104)		1,084		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2022	09/23/2024		915,766	235.05	31,869			23,715		12,701			(3,924)		5,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2022	12/05/2024		2,460,578	568.35	286,655			241,532		288,709			(35,307)		15,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2024		59,120	562.31	7,154			6,068		7,682			(883)		384		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/23/2021	07/21/2023		1,881,777	266.35	77,771			11,934		143,357			(9,640)		5,212		0001
Purchased Call/AI Powered US Equity Index/AIP100G$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2023	02/01/2024		7,624,708	2378.71	187,787			159,098		121,209			(29,467)		34,964		0001
Purchased Call/AI Powered US Equity Index/AIP100G$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2023	02/07/2025		5,512,633	2377.3	177,552			165,836		150,373			(12,004)		37,594		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/03/2021	09/05/2023		1,802,390	269.29	74,164			16,022		118,291			(9,126)		5,929		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/21/2021	09/19/2023		555,402	265.5	28,950			9,282		44,246			(4,863)		1,906		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/15/2021	10/13/2023		461,193	264.67	19,547			5,263		38,227			(2,417)		1,690		0001
Purchased Call/AI Powered US Equity Index/AIP1007$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2022	08/16/2024		3,235,262	2391.45	97,672			68,070		66,350			(12,139)		19,009		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2023		160,585	248.21	5,926			180					(1,461)		146		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2023		248,573	245.53	9,048			773					(2,231)		368		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG305C$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/29/2022	05/01/2024		1,227,508	233.37	46,891			25,472		6,628			(5,757)		6,401		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	11/15/2023		3,104,636	266.13	115,710			36,259		3			(14,274)		12,296		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2024		80,743	228.46	3,101			1,931		809			(382)		451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/23/2024		3,219,237	223.58	122,009			80,278		37,437			(15,001)		18,459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2024		973,292	224.51	36,693			24,865		11,055			(4,505)		5,667		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024		112,547	224.07	4,232			2,955		1,532			(521)		665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024		596,504	217.06	22,369			16,048		10,250			(2,743)		3,574		0001
Purchased Call/S&P 500 INDEX/SPXA05K$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/05/2024		1,581,845	4046	74,063			69,550		82,521			(4,693)		7,634		0001
Purchased Call/S&P 500 INDEX/SPXA05K$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/06/2024		1,821,789	4048	99,099			93,076		111,502			(6,262)		8,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717TS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025		2,834,882	575.69	350,675			336,706		328,305			(14,411)		19,629		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/20/2023		2,130,536	266.8	90,698			25,298		159,993			(11,218)		7,944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024		152,575	550.01	19,011			16,516		22,737			(2,347)		1,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024		1,998,364	556.43	242,601			213,569		272,603			(29,828)		13,241		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2021	11/07/2023		729,988	265.18	30,004			9,082		59,235			(3,697)		2,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024		250,596	553.8	30,122			26,169		36,119			(3,719)		1,646		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00OKS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	11/17/2023		1,954,641	263.56	81,215			25,871		170,488			(10,068)		7,775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2025		1,876,808	582.34	232,161			224,518		202,506			(7,940)		13,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025		142,045	561.48	19,091			18,591		19,841			(576)		988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025		242,575	560.71	30,055			29,312		34,563			(862)		1,693		0001
Purchased Call/S&P 500 INDEX/SPXH132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023		3,514,000	4210.24	92,418			33,352		62,145			(22,788)		10,566		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/21/2024		136,201	238.97	5,216			2,981		661			(641)		728		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2024		72,730	247.81	2,815			1,672		203			(347)		397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2022	06/12/2023		320,011	232.5	11,648			2,310					(2,857)		716		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/26/2022	04/24/2023		573,911	238.52	20,692			1,313					(5,092)		736		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2024		1,468,436	221.99	55,360			36,071		18,654			(6,816)		8,385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2023		732,345	233.09	26,657			2,277					(6,573)		1,084		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/05/2023		2,066,176	232.72	75,209			7,103					(18,596)		3,199		0001
Purchased Call/AI Powered US Equity Index/AIP100F$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/24/2025		3,008,301	2367.95	102,238			93,669		85,510			(8,786)		20,303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025		145,156	560.17	17,346			15,413		19,792			(1,993)		966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025		467,184	564.8	53,399			47,450		61,081			(6,136)		3,110		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/20/2023	.01/21/2025		760,786	568.48		89,545		81,303		95,931			(8,563)		5,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/26/2023	.01/24/2025		61,975	574.52		7,449		6,823		7,303			(654)		418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/27/2023	.01/28/2025		1,618,657	580.42		189,707		174,071		171,777			(16,327)		10,957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.02/01/2023	.01/31/2025		3,382,843	588.69		385,644		355,449		328,291			(30,640)		22,950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.02/17/2023	.02/14/2025		2,646,937	583.39		327,426		310,217		275,485			(18,890)		18,144		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	.11/18/2021	.11/17/2023		1,049,762	264.83	39,897			12,666		86,603			(4,929)		4,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.12/30/2022	.12/30/2024		188,184	553.24	23,523			20,704		27,386			(2,896)		1,246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.12/30/2022	.12/31/2024		77,497	555.25	9,517			8,378		11,088			(1,170)		513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.12/30/2022	.12/30/2024		504,034	559.84	59,174			52,083		69,164			(7,285)		3,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/09/2023	.01/09/2025		2,785,303	565.68		316,132		281,440		346,985			(35,030)		18,585		0001
Purchased Call/AI Powered US Equity Index/AIP100GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/03/2023	.01/29/2025		3,671,638	2375.72		120,800		111,117		100,094			(9,918)		24,873		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.06/13/2022	.06/13/2023		672,866	215.49	24,560			4,939		2,217			(6,056)		1,515		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305G$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2023		697,261	216.92	25,450			6,170		2,121			(6,275)		1,722		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2023		532,034	224.51	19,047			6,716		1,137			(4,671)		1,581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/17/2022	08/17/2023		520,433	233.94	18,632			7,083		267			(4,594)		1,606		0001
Purchased Call/S&P 500 INDEX/SPX913T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2018	07/21/2023		1,644,000	3495.84	123,464			7,518		391,905			(6,082)		4,553		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/13/2023		2,338,371	264.56	87,646			23,594					(10,834)		8,568		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/25/2023		3,500,067	265.75	131,569			37,418					(16,224)		13,211		0001
Purchased Call/S&P 500 INDEX/SPXH135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2022	08/14/2023		1,431,000	4284	61,606			23,762		34,195			(15,663)		4,367		0001
Purchased Call/S&P 500 INDEX/SPX150$S6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	09/27/2022	09/27/2023		1,621,000	240.75	81,861			40,366		117,027			(20,185)		5,692		0001
Purchased Call/S&P 500 INDEX/SPXH135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2022	08/28/2023		5,928,000	4057.66	70,543			28,956		71,150			(17,299)		19,001		0001
Purchased Call/S&P 500 INDEX/SPX150T$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/08/2022	11/08/2023		1,659,000	244.12	89,254			54,339		106,085			(22,008)		6,469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2023		370,867	228.56	13,537			1,454					(3,338)		614		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/27/2022	06/16/2023		3,312,144	213.65	121,076			25,642		15,968			(29,954)		7,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024		266,521	552.34	28,331			18,288		34,103			(3,498)		1,511		0001
Purchased Call/AI Powered US Equity Index/AIP100C$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2022	11/24/2023		3,305,633	2386.03	78,769			51,742		39,711			(19,390)		13,346		0001
Purchased Call/AI Powered US Equity Index/AIP100E$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2023	12/21/2023		6,848,632	2353.52	149,804	10,373		117,713		125,026			(39,387)		29,178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024		113,090	554.93	11,569			7,316		13,935			(1,424)		636		0001
Purchased Call/AI Powered US Equity Index/AIP100G$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2023	02/05/2024		3,324,869	2377.72	80,978			69,683		53,764			(11,575)		15,345		0001
Purchased Call/AI Powered US Equity Index/AIP100D$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2022	12/13/2024		2,479,949	2368.13	75,362			64,562		67,773			(9,304)		16,200		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/25/2023		1,464,983	625.65	108,409			21,861		15,276			(13,402)		4,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024		344,245	557.8	35,870			23,239		41,459			(4,416)		1,957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/01/2023		3,233,941	626.6	207,441			44,171		35,060			(25,911)		10,503		0001
Purchased Call/AI Powered US Equity Index/AIP100HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2023	02/15/2024		7,584,223	2385.88	172,019			152,286		116,749			(20,455)		35,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2023		1,158,008	615.38	91,714			28,976		29,927			(11,307)		4,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2023		2,142,073	619.53	161,631			51,093		50,239			(19,931)		8,520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2021	11/22/2023		256,679	612.22	20,534			6,647		7,335			(2,535)		1,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	10/03/2023		2,790,665	601.52	204,175			52,043		82,357			(25,184)		9,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024		1,874,771	557.57	192,351			123,221		218,340			(23,682)		10,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023		622,638	616.57	48,192			13,912		13,997			(5,958)		2,361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023		554,955	617.5	42,954			12,815		12,638			(5,310)		2,139		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/17/2023		2,411,998	611.5	188,618			59,920		68,663			(23,318)		9,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023		381,415	587.52	29,178			9,780		19,565			(3,597)		1,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025		491,317	573.4		62,839		60,586		60,730			(2,500)		3,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024		1,117,733	558.84	115,797			73,631		131,440			(14,296)		6,288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024		319,283	557.77	33,461			21,276		37,980			(4,131)		1,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/09/2023		997,858	616.87	77,633			23,706		23,852			(9,571)		3,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2021	11/13/2023		4,140,402	622	313,883			97,581		89,215			(38,652)		16,326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2023		1,154,835	606.93	89,038			30,698		40,167			(10,977)		4,798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023		491,323	609.56	39,502			14,439		16,927			(4,877)		2,097		0001
Purchased Call/AI Powered US Equity Index/AIP100ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/05/2024		5,472,768	2344.2		139,466		108,110		112,962			(31,973)		23,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025		151,733	575.79		19,953		19,267		18,211			(764)		1,053		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025		640,561	558.51		81,095		79,093		93,058			(2,323)		4,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2021	06/22/2023		2,147,323	591.94	155,954			17,628		41,244			(19,279)		5,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024		667,216	558.7	68,857			44,610		79,593			(8,478)		3,794		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	04/06/2023		81,122	574.11	6,035			42		1,131			(747)		52		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2021	04/12/2023		3,780,285	578.92	267,707			4,048		42,331			(33,030)		3,427		0001
Purchased Call/AI Powered US Equity Index/AIP100H$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2023	02/20/2024		6,711,412	2363.02	140,573			126,296		128,300			(14,862)		31,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024		205,357	556.9	20,803			13,429		25,055			(2,568)		1,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024		2,813,765	560.55	285,487			185,112		318,006			(35,107)		16,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024		703,489	615.75	55,998			21,384		22,304			(6,904)		3,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025		87,804	555.69		11,388		11,106		13,044			(327)		612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023		1,432,768	599.67	107,028			27,830		44,809			(13,231)		5,155		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023		1,555,226	604.77	117,264			31,540		44,175			(14,477)		5,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2021	06/23/2023		2,176,210	597.09	156,402			17,945		34,228			(19,383)		5,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024		706,438	556.12	72,127			45,674		85,940			(8,892)		3,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/10/2023		1,807,411	602.62	130,332			34,434		53,713			(16,042)		6,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/06/2023		1,707,230	630.37	121,829			26,443		17,136			(14,963)		5,634		0001
Purchased Call/AI Powered US Equity Index/AIP100C$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2022	11/03/2023		7,527,255	2350.03	181,978			109,402		127,492			(45,166)		29,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2021	09/14/2023		130,542	609.33	9,882			2,253		2,749			(1,218)		442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2021	06/29/2023		447,637	593.98	33,438			4,088		8,466			(4,123)		1,111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023		182,501	593.32	13,578			1,817		3,818			(1,676)		473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/15/2023		2,645,698	615.11	149,504			35,264		47,278			(18,951)		8,975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024		67,803	555.07	7,018			4,505		8,415			(864)		384		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/13/2023		1,060,759	607.03	80,299			21,628		28,407			(9,927)		3,887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024		91,400	561.82	9,606			6,259		10,509			(1,183)		522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024		382,985	564.13	40,060			26,138		42,821			(4,939)		2,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2021	10/25/2023		1,371,356	619.06	101,755			28,933		28,795			(12,545)		5,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024		100,854	564.93	10,650			6,978		11,126			(1,315)		576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024		192,604	565.81	19,549			12,872		21,198			(2,400)		1,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024		208,253	563.59	21,617			14,223		23,453			(2,658)		1,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2021	09/21/2023		924,808	602.31	66,309			15,757		25,055			(8,175)		3,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/29/2023		1,345,090	598.57	98,502			24,651		41,808			(12,202)		4,749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024		132,157	553.7	13,929			8,955		16,648			(1,717)		749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/24/2023		264,221	580.73	19,500			617		3,663			(2,401)		339		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023		1,927,944	621.38	143,439			42,735		39,897			(17,709)		7,433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/06/2023		656,738	617.5	50,963			15,352		15,202			(6,274)		2,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2023		2,922,329	615.97	227,942			70,112		71,973			(28,102)		11,447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/21/2023		335,323	579.85	24,948			689		4,582			(3,084)		402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	05/01/2023		333,509	583.71	24,846			1,025		4,459			(3,059)		486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/12/2023		632,012	595.09	48,159			12,834		22,741			(5,937)		2,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2021	04/14/2023		2,480,987	583.55	171,052			3,075		19,614			(21,193)		2,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024		126,023	565.18	12,880			8,480		13,965			(1,581)		723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/17/2023		1,920,382	596.25	142,300			20,944		39,535			(17,520)		5,223		0001
Purchased Call/AI Powered US Equity Index/AIP100C$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2022	11/14/2024		4,011,421	2380.95	128,276			104,725		98,391			(15,846)		25,587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025		2,530,758	566.2		276,612		270,912		329,176			(6,063)		17,698		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024		233,680	558.14	24,303			15,768		28,100			(2,984)		1,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025		148,258	559.87	17,761			17,518		21,252			(267)		1,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024		917,539	610.34	74,688			29,342		33,606			(9,208)		4,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024		959,098	610.51	75,961			30,007		35,141			(9,378)		4,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024		825,423	588.42	67,437			27,697		48,129			(8,314)		3,742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024		428,399	558.14	44,511			28,859		51,462			(5,473)		2,438		0001
Purchased Call/AI Powered US Equity Index/AIP100HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	02/16/2023	02/16/2024		3,996,381	2369.62	87,333			78,063		71,759			(9,893)		18,768		0001
Purchased Call/AI Powered US Equity Index/AIP1009$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	09/26/2022	09/19/2023		6,142,910	2357	129,149			61,989		83,056			(32,425)		21,084		0001
Purchased Call/AI Powered US Equity Index/AIP100GSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	02/16/2023	02/14/2025		4,974,046	2379.5	156,252			147,535		134,893			(9,245)		34,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2021	04/06/2023		1,588,371	576.84	114,417			792		16,722			(14,190)		1,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/26/2023		3,331,959	597.09	237,902			28,142		54,261			(29,290)		8,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2021	06/30/2023		632,641	593.41	47,195			5,835		12,353			(5,819)		1,579		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024		1,615,935	564.74	161,270			106,629		174,776			(19,855)		9,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023		749,557	618.95	58,690			18,245		17,384			(7,226)		2,956		0001
Purchased Call/AI Powered US Equity Index/AIP100HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2023	02/23/2024		9,177,403	2339.75	224,768			205,211		216,173			(20,828)		43,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	05/01/2023		1,353,089	584.59	99,858			4,121		17,134			(12,294)		1,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2021	04/20/2023		2,586,877	576.23	188,842			4,929		44,376			(23,282)		3,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024		273,387	561.26	29,061			19,121		31,568			(3,573)		1,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2023		363,237	577.99	27,025			742		5,645			(3,332)		436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173GP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2021	10/19/2023		447,135	611.49	34,474			9,518		10,977			(4,250)		1,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024		146,957	586.41	12,286			5,046		8,854			(1,515)		666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2021	05/04/2023		278,616	581.18	20,534			931		4,603			(2,532)		425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/07/2021	05/05/2023		3,478,109	590.2	248,337			11,652		33,931			(30,674)		5,385		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2021	06/08/2023		579,422	590.42	42,645			3,983		10,062			(5,258)		1,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/20/2023		100,171	614.39	7,763			2,163		2,289			(958)		374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/20/2023		486,218	614.98	37,342			10,419		10,956			(4,616)		1,813		0001
Purchased Call/AI Powered US Equity Index/AIP100FSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/16/2025		1,747,159	2369.94	55,120			49,718		48,731			(5,489)		11,720		0001
Purchased Call/AI Powered US Equity Index/AIP100FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2023	01/17/2025		2,681,977	2368.15	84,519			76,502		75,722			(8,198)		18,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2022	07/12/2024		88,393	553.03	9,378			6,029		11,213			(1,156)		501		0001
Purchased Call/AI Powered US Equity Index/AIP100HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/29/2024		3,123,563	2345.95	76,494			70,445		70,512			(6,325)		14,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/26/2024		577,588	570.7	58,567			38,937		59,788			(7,231)		3,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2021	05/05/2023		3,698,402	594.19	241,241			11,341		27,435			(29,918)		5,726		0001
Purchased Call/AI Powered US Equity Index/AIP100B$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2022	11/02/2023		8,799,617	2347.13	217,579			130,060		153,215			(54,090)		33,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/27/2023		1,272,458	619.6	95,307			27,513		26,504			(11,782)		4,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/19/2021	11/20/2023		2,253,807	611.5	176,698			56,631		65,051			(21,755)		9,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2021	11/22/2023		1,644,684	613.33	130,095			42,110		45,847			(16,061)		6,612		0001

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Purchased Call/AI Powered US Equity Index/AIP100BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2022	08/24/2023		4,364,049	2380.63	99,545			40,451		38,113			(24,946)		13,800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/26/2024		64,621	571.9	6,475			4,305		6,600			(799)		372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2021	04/10/2023		372,727	574.11	27,805			344		5,879			(3,423)		308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2021	04/14/2023		160,529	579.64	11,815			212		1,807			(1,461)		157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2021	10/13/2023		1,945,333	600.43	141,815			37,986		62,029			(17,484)		7,128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/21/2025		2,013,533	579.55	243,235			230,890		221,829			(12,644)		13,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/13/2023		686,508	605.93	52,655			14,182		18,887			(6,510)		2,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/18/2022	07/18/2024		131,533	555.2	13,995			9,100		16,351			(1,723)		750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2022	07/19/2024		501,768	564.7	52,184			34,049		55,754			(6,434)		2,865		0001
Purchased Call/AI Powered US Equity Index/AIP100H86	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2023	02/19/2025		1,771,497	2363.02		51,989		49,345		53,045			(2,753)		12,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2022	08/07/2024		88,636	569.75	9,918			6,721		9,325			(1,218)		516		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2021	06/30/2023		2,201,144	597.42	159,302			19,734		36,978			(19,652)		5,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2021	07/06/2023		1,951,335	598.51	144,399			19,042		33,287			(17,803)		5,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/07/2023		485,951	600.36	35,912			4,811		7,794			(4,440)		1,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2023		3,800,093	612.49	293,367			84,222		95,082			(36,169)		14,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS1176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024		1,902,612	575.31	201,296			136,228		179,877			(24,783)		11,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2021	11/02/2023		853,709	621.93	63,857			18,859		17,307			(7,873)		3,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2021	07/27/2023		1,222,789	608.72	86,940			13,973		17,665			(10,719)		3,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023		423,000	617.83	33,417			10,293		9,918			(4,131)		1,657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/20/2023		248,986	610.39	19,745			6,328		7,366			(2,431)		997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/04/2023		1,486,091	592.26	116,807			39,685		69,557			(14,381)		6,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024		663,612	557.52	69,414			45,038		80,323			(8,523)		3,781		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/12/2023		1,345,377	605.77	103,594			36,286		48,754			(12,737)		5,634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023		352,487	610.23	28,128			10,281		11,980			(3,473)		1,505		0001
Purchased Call/AI Powered US Equity Index/AIP100I$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2023	03/07/2025		2,767,790	2345.82	83,641			81,348		92,721			(2,534)		19,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2021	04/20/2023		261,026	574.61	19,420			507		4,957			(2,394)		306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2021	04/21/2023		114,264	575	8,410			232		2,160			(1,038)		137		0001
Purchased Call/AI Powered US Equity Index/AIP100H$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/21/2025		3,327,966	2348.96	106,323			101,604		108,241			(5,061)		22,928		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2021	07/28/2023		549,822	605.77	41,190			6,711		8,882			(5,102)		1,570		0001
Purchased Call/AI Powered US Equity Index/AIP100C$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2022	11/14/2023		6,725,405	2380.95	160,328			100,670		82,965			(39,679)		26,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/31/2023		257,053	604.36	19,305			3,213		4,483			(2,377)		743		0001
Purchased Call/AI Powered US Equity Index/AIP100H$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/21/2025		4,700,695	2340.81	158,211			150,912		160,054			(7,775)		32,386		0001
Purchased Call/AI Powered US Equity Index/AIP100H$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/26/2024		3,028,334	2339.75	75,520			69,202		71,515			(6,641)		14,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2021	04/28/2023		2,305,160	588.53	160,610			5,994		20,688			(19,886)		3,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024		369,294	565.73	38,628			25,575		40,640			(4,762)		2,124		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100HSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2023	02/27/2024		5,544,454	2345.09		133,698		122,936		125,512			(11,211)		26,479		0001
Purchased Call/AI Powered US Equity Index/AIP100HSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/05/2024		3,285,716	2358.69		73,364		68,603		67,104			(5,032)		15,856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2021	07/06/2023		377,762	596.82	28,521			3,761		6,858			(3,516)		974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS176S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/02/2022	08/02/2024		4,912,112	573.2	501,035			336,085		477,113			(61,687)		28,457		0001
Purchased Call/AI Powered US Equity Index/AIP100GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2023	01/26/2024		6,885,186	2375.72		164,083		136,908		111,014			(28,003)		31,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2021	04/05/2023		3,010,697	573.56	231,924			1,389		43,194			(31,133)		1,762		0001
Purchased Call/AI Powered US Equity Index/AIP100GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2023	01/24/2025		3,101,522	2376.23		99,521		91,359		83,909			(8,391)		20,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2023	03/13/2025		310,926	556.35		37,218		36,350		46,125			(916)		2,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/28/2023		1,230,390	606.07	90,434			14,739		19,687			(11,180)		3,513		0001
Purchased Call/AI Powered US Equity Index/AIP1006$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/12/2023		6,124,471	2333.19	155,402			44,045		86,907			(38,601)		16,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/16/2024		1,278,197	557.52	133,572			86,601		149,388			(16,423)		7,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2021	12/14/2023		2,228,542	602.63	176,055			62,151		86,740			(21,705)		9,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/03/2022	01/03/2024		1,276,490	616.63	99,566			37,884		39,674			(12,275)		5,570		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025		1,126,285	570.03		140,222		136,548		139,734			(4,232)		7,838		0001
Purchased Call/AI Powered US Equity Index/AIP100CSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/19/2024		977,806	2378.61	31,324			25,761		24,461			(3,857)		6,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2021	08/03/2023		1,593,184	612.28	114,075			19,492		21,664			(14,109)		4,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/26/2024		515,048	593.92	41,976			17,394		27,309			(5,189)		2,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025		89,228	562.8		10,270		10,214		12,528			(98)		629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2023	03/28/2025		2,858,922	568.31		321,915		321,031		367,197			(1,321)		20,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024		373,754	596.85	32,292			13,770		19,168			(3,976)		1,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025		1,992,272	575.82		236,084		236,084		234,465					14,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2021	04/13/2023		1,075,459	575.87	79,261			1,307		16,012			(9,772)		1,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024		124,113	569	13,330			8,899		13,064			(1,639)		717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/08/2023		1,099,033	622.31	82,098			24,923		22,838			(10,122)		4,286		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024		5,333,289	597.17	438,930			176,657		260,032			(54,115)		23,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024		180,982	596.07	15,709			6,661		9,330			(1,942)		831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024		509,410	561.97	52,316			34,591		58,926			(6,441)		2,930		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024		7,045,122	577.66	693,240			462,795		643,903			(85,234)		40,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/14/2023		3,620,528	582.63	255,235			4,579		31,276			(31,531)		3,545		0001
Purchased Call/AI Powered US Equity Index/AIP100A$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2022	10/02/2024		2,787,167	2309.66	96,680			73,696		102,570			(11,999)		17,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/27/2023		976,650	602.48	76,472			25,245		35,769			(9,415)		3,968		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/12/2023		4,119,461	606.1	291,874			40,923		55,923			(36,010)		10,942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023		3,914,416	604.37	280,282			42,978		62,588			(34,655)		10,842		0001
Purchased Call/AI Powered US Equity Index/AIP100C$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2022	11/08/2024		5,966,796	2376.18	194,430			157,762		150,024			(24,065)		37,866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024		80,886	574.21	8,647			5,852		8,081			(1,065)		470		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024		2,280,296	575.94	239,659			162,190		213,990			(29,507)		13,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024		660,991	575.28	69,668			47,306		65,491			(8,578)		3,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023		295,066	617.22	22,986			6,848		6,769			(2,838)		1,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024		399,494	579.17	42,266			28,916		37,671			(5,218)		2,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/14/2023		2,257,021	622	171,082			53,346		48,902			(21,035)		8,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023		199,273	593.9	15,842			5,332		8,912			(1,956)		816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/04/2023		3,002,956	594.58	230,026			78,152		134,452			(28,321)		12,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024		738,405	587.13	76,277			52,921		63,557			(9,417)		4,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024		517,966	580.72	54,283			38,185		48,958			(6,702)		3,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024		160,930	576.83	17,525			12,328		15,888			(2,164)		952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/17/2025		2,951,961	561.54	342,231			337,108		401,301			(6,462)		20,687		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024		600,890	609.39	48,492			18,661		21,915			(5,987)		2,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024		1,420,811	556.76	148,759			96,724		168,002			(18,315)		8,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024		136,895	555.03	14,579			9,480		17,047			(1,795)		781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2021	04/06/2023		138,497	569.68	10,235			70		2,853			(1,262)		89		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024		308,582	565.47	31,537			20,808		34,146			(3,883)		1,773		0001
Purchased Call/AI Powered US Equity Index/AIP100G$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/05/2025		3,088,535	2377.72	102,530			95,487		83,809			(7,220)		21,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025		2,098,624	570.13	244,070			219,124		247,151			(26,114)		14,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Q$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025		475,739	569.69	55,424			50,330		59,374			(5,293)		3,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025		1,429,943	583.39	177,456			168,180		149,363			(10,182)		9,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025		458,677	579.12	58,665			56,650		53,441			(2,244)		3,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025		844,820	566.55	108,559			105,714		112,927			(3,276)		5,879		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025		659,144	559.52		82,591		80,549		94,874			(2,369)		4,600		0001
Purchased Call/AI Powered US Equity Index/AIP1001$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	04/04/2023		3,460,124	2452.69		81,580		677					(20,191)		1,811		0001
Purchased Call/AI Powered US Equity Index/AIP1004$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	05/31/2024		1,514,961	2389.41		50,188		29,583		28,088			(6,227)		8,193		0001
Purchased Call/AI Powered US Equity Index/AIP100F$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2023	01/17/2024		5,631,941	2368.15		130,284		105,062		95,266			(25,591)		25,187		0001
Purchased Call/S&P 500 INDEX/SPXG130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024		1,459,072	4997		65,125		38,895		16,267			(8,040)		7,955		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/11/2022	07/11/2024		590,384	218.39		22,317		14,296		9,083			(2,748)		3,343		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/27/2022	07/26/2024		1,117,414	224.94		42,127		27,891		12,021			(5,194)		6,427		0001
Purchased Call/S&P 500 INDEX/SPXA05C$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/02/2022	12/01/2023		2,438,826	4051		116,758		79,136		121,375			(28,869)		9,990		0001
Purchased Call/S&P 500 INDEX/SPXA05D$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/05/2022	12/01/2023		1,912,754	4078		101,717		69,133		108,180			(25,359)		7,835		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2021	12/07/2023		3,154,345	264.71		118,531		40,760		3			(14,627)		13,079		0001
Purchased Call/S&P 500 INDEX/SPXH137$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023		10,618,000	3924.26		122,107		52,040		145,844			(30,191)		34,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024		404,519	583.53		43,769		30,200		36,230			(5,389)		2,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024		145,686	572.9		16,040		11,199		15,081			(1,975)		861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024		234,845	574.52		25,457		17,775		23,883			(3,134)		1,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/17/2023		203,417	578.76		15,175		334		2,704			(1,868)		219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2023		300,457	581.39		22,414		831		4,359			(2,763)		416		0001

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Purchased Call/AI Powered US Equity Index/AIP100BSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2022	11/05/2024		801,464	2350.03	25,449			20,417		23,681			(3,130)		5,073		0001
Purchased Call/AI Powered US Equity Index/AIP100HSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2023	02/21/2025		4,243,635	2342.03		139,372		132,796		143,509			(6,881)		29,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2021	04/14/2023		146,333	572.63	10,902			195		2,826			(1,344)		143		0001
Purchased Call/S&P 500 INDEX/SPXG13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	05/31/2024		2,693,352	4128	378,179			222,827		271,196			(46,946)		14,566		0001
Purchased Call/S&P 500 INDEX/SPXG13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023		1,262,000	4160.68	14,261			2,632		2			(3,516)		2,724		0001
Purchased Call/S&P 500 INDEX/SPXG13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023		1,898,000	100	36,442			8,402					(9,010)		4,553		0001
Purchased Call/S&P 500 INDEX/SPXE00MSP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/05/2022	10/05/2023		1,263,000	100	25,765			13,273		20,481			(6,353)		4,532		0001
Purchased Call/AI Powered US Equity Index/AIP100FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2023	01/23/2024		6,695,367	2368.74		164,572		135,522		114,223			(29,472)		30,249		0001
Purchased Call/AI Powered US Equity Index/AIP1002SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2022	05/04/2023		2,668,381	2423.78	57,973			5,293		746			(14,332)		4,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2021	10/04/2023		1,464,455	594.59	109,834			28,173		51,834			(13,595)		5,241		0001
Purchased Call/S&P 500 INDEX/SPXH138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2023		9,839,000	4006.18	114,132			50,585		125,319			(28,142)		32,673		0001
Purchased Call/S&P 500 INDEX/SPXH138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		11,283,000	4067.36	132,011			58,672		134,130			(32,640)		37,468		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/08/2021	12/08/2023		4,599,277	265	169,836			58,636		5			(20,948)		19,108		0001
Purchased Call/S&P 500 INDEX/SPXH136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2022	08/17/2023		3,641,482	4274	111,748			44,061		85,578			(28,572)		11,236		0001
Purchased Call/S&P 500 INDEX/SPXH137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023		3,211,000	3908.19	82,844			36,059		99,228			(20,427)		10,596		0001
Purchased Call/S&P 500 INDEX/SPX150US3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/10/2022	11/09/2023		1,770,892	243	109,604			67,777		121,104			(27,100)		6,921		0001
Purchased Call/S&P 500 INDEX/SPXH136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/29/2022	08/29/2023		4,489,000	4030.61	65,539			27,082		68,766			(16,160)		14,436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/18/2023		1,140,546	612.09	85,863			23,628		27,591			(10,596)		4,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2021	10/06/2023		2,154,995	603.99	155,116			40,280		60,538			(19,153)		7,754		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/12/2023		911,123	599.11	66,330			17,676		29,889			(8,178)		3,330		0001
Purchased Call/AI Powered US Equity Index/AIP100CS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2022	11/18/2024		4,205,762	2378.61	133,486			109,763		105,049			(16,478)		26,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024		3,263,382	578.26	330,510			222,024		296,916			(40,749)		18,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024		173,902	575.01	18,034			12,163		17,166			(2,226)		1,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024		7,931,825	575.92	836,808			569,351		748,098			(103,027)		46,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2021	04/20/2023		2,272,562	579.36	166,867			4,374		31,600			(20,627)		2,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024		439,877	565.91	45,923			30,405		48,312			(5,662)		2,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024		1,951,863	571.33	196,748			130,803		192,641			(24,290)		11,227		0001
Purchased Call/AI Powered US Equity Index/AIP100CS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2022	11/13/2024		3,143,224	2385.85	99,130			80,735		74,612			(12,231)		20,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2021	08/16/2023		2,278,131	622.5	161,636			30,428		24,338			(19,935)		7,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717TS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025		893,546	575.04		113,123		108,312		108,383			(4,952)		6,183		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2021	04/03/2023		2,139,014	566.94	155,500			457		52,513			(20,443)		970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/05/2024		2,982,617	609.17	237,250			90,963		109,287			(29,261)		13,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2021	12/20/2023		900,428	604.05	69,333			25,047		34,864			(8,548)		3,829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025		563,356	564.93		64,279		63,397		77,340			(967)		3,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024		1,621,991	562.44	169,336			110,335		178,661			(20,848)		9,261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024		2,509,648	575.18	252,973			168,764		235,972			(31,146)		14,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/10/2023		145,784	598.67	11,007			1,514		2,567			(1,355)		383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/10/2023		1,535,030	600.36	113,592			15,625		25,408			(13,985)		4,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2021	08/04/2023		161,978	609.25	12,213			2,106		2,464			(1,508)		476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2021	08/04/2023		1,035,233	616.69	73,815			12,745		12,059			(9,128)		3,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/17/2023		1,026,809	620.94	67,805			12,929		11,745			(8,407)		3,168		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/26/2023		3,282,301	615.82	252,409			72,117		74,846			(31,119)		12,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023		2,333,149	620.55	174,520			50,310		47,362			(21,546)		8,849		0001
Purchased Call/AI Powered US Equity Index/AIP100G\$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2023	01/30/2025		4,658,238	2365.37	163,529			150,652		135,190			(13,109)		31,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/01/2023		1,518,772	619.91	115,087			33,844		32,308			(14,194)		5,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024		622,930	586.42	65,532			45,216		53,952			(8,068)		3,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2021	04/14/2023		209,872	578.72	15,447			277		2,554			(1,907)		206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/24/2023		2,251,038	581.49	164,551			5,206		29,666			(20,259)		2,886		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/21/2023		1,139,845	581.49	83,095			2,295		13,869			(10,273)		1,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024		131,373	575.73	14,070			9,824		13,183			(1,732)		776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	04/28/2023		326,830	583.71	24,316			907		4,078			(3,006)		453		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/10/2025		2,231,182	2313.41		72,857		71,130		89,254			(1,894)		15,559		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	08/01/2023		4,440,249	609.36	315,702			52,906		65,877			(38,816)		12,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025		3,474,413	568.49		378,016		375,942		444,725			(3,610)		24,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025		636,983	575.82		75,546		75,546		75,024					4,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024		1,556,017	604.27	126,815			53,478		69,149			(15,635)		7,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024		601,022	598.11	51,087			21,663		29,931			(6,316)		2,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024		2,551,989	575.1	255,199			171,183		242,406			(31,420)		14,784		0001
Purchased Call/AI Powered US Equity Index/AIP100B$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	11/02/2022	10/27/2023		7,221,476	2361.75	169,697	1,569		99,845		105,235			(42,375)		27,388		0001
Purchased Call/AI Powered US Equity Index/AIP1001$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP615ZYZBEU3UXPYFY54	03/09/2023	03/07/2024		6,426,957	2345.82		150,007		140,920		147,009			(9,583)		31,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024		1,579,455	606.99	132,200			57,020		67,992			(16,299)		7,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024		365,859	596.68	32,379			14,023		19,019			(3,997)		1,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023		254,481	614.85	20,053			6,168		6,436			(2,476)		997		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024		52,435	578.27	5,537			3,773		4,997			(683)		306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024		174,803	582.75	18,809			12,952		15,798			(2,316)		1,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/20/2024		1,107,357	580.94	118,044			82,209		103,537			(14,514)		6,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024		86,985	570.3	8,855			5,887		9,044			(1,093)		500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2021	05/26/2023		2,986,208	586.96	216,500			16,356		51,414			(26,692)		5,848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/27/2023		3,223,208	605.45	244,319			80,656		110,949			(30,080)		13,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024		1,005,941	575.18	101,600			67,873		98,945			(12,475)		5,816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/18/2023		1,481,071	607.63	114,339			41,049		52,708			(14,077)		6,274		0001
Purchased Call/AI Powered US Equity Index/AIP100HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2023	03/03/2025		1,327,814	2358.69		39,461		38,315		41,179			(1,218)		9,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2021	06/08/2023		2,022,115	591.19	147,412			13,769		33,988			(18,174)		4,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023		1,058,167	597.12	81,161			27,315		44,438			(10,020)		4,335		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023		3,137,588	610.77	240,967			85,751		102,990			(29,749)		13,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023		2,649,282	603.01	210,088			72,146		99,694			(25,901)		10,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023		3,505,879	602.74	277,315			96,008		133,199			(34,236)		14,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/27/2024		3,964,791	571.96	418,968			295,898		403,949			(51,526)		23,548		0001
Purchased Call/AI Powered US Equity Index/AIP100C$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2022	11/10/2023		7,367,176	2376.18	179,678			111,433		95,102			(44,496)		28,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024		195,402	567.62	20,048			13,274		21,064			(2,472)		1,124		0001
Purchased Call/AI Powered US Equity Index/AIP100H$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/05/2025		3,729,810	2358.69		113,046		109,450		115,972			(3,765)		25,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/13/2023		275,049	599.83	20,849			2,950		4,775			(2,570)		734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2023		395,751	594.8	29,444			4,449		8,778			(3,630)		1,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2023		1,207,805	602.62	87,445			23,006		35,713			(10,766)		4,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024		1,346,890	557.38	140,077			91,079		158,185			(17,246)		7,682		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024		3,513,719	577.66	346,101			231,209		321,537			(42,495)		20,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/09/2023		1,386,796	592.26	100,959			9,622		22,509			(12,481)		3,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2021	12/28/2023		743,233	617.16	57,749			21,497		22,287			(7,120)		3,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023		3,693,051	614.4	267,254			51,259		53,858			(33,013)		11,436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024		136,201	563.25	14,247			9,400		15,437			(1,754)		783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024		2,694,499	570.07	269,719			178,578		271,630			(33,253)		15,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/30/2023		3,468,111	619.6	260,455			75,951		73,527			(32,067)		13,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2021	11/03/2023		2,425,739	618.33	186,539			55,576		54,151			(23,030)		9,352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023		3,506,659	600.17	261,795			40,082		65,035			(32,320)		9,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023		1,546,753	614.19	122,812			46,139		49,539			(15,183)		6,688		0001
Purchased Call/AI Powered US Equity Index/AIP100D$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2022	12/01/2023		6,617,809	2390.28	146,835			99,597		77,523			(36,409)		27,109		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2023		4,633,797	619.48	331,780			64,804		58,187			(40,848)		14,502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2021	08/30/2023		1,658,092	630.37	118,240			24,530		15,451			(14,580)		5,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024		2,546,340	597.94	222,296			96,277		129,609			(27,444)		11,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024		1,517,722	576.22	155,415			104,825		141,520			(19,187)		8,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024		134,311	569.46	14,707			9,920		14,102			(1,816)		778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2023		2,010,483	608.02	161,643			58,840		71,619			(19,929)		8,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024		808,261	593.08	71,450			30,988		44,955			(8,833)		3,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2021	04/19/2023		2,225,631	581.9	153,632			3,802		24,837			(18,960)		2,539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/25/2023		5,265,795	584.65	371,239			12,239		57,328			(45,644)		6,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024		1,106,090	575.94	116,471			78,926		108,647			(14,301)		6,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024		1,032,752	595.93	82,664			36,651		55,703			(10,205)		4,850		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024		50,929	577.39	5,730			3,938		4,898			(703)		299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024		321,282	583.02	34,184			23,464		28,904			(4,209)		1,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	04/28/2023		1,143,022	585.35	83,441			3,112		12,798			(10,315)		1,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2023		316,054	582.79	23,230			1,630		6,273			(2,860)		596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024		374,146	591.83	32,016			14,007		21,392			(3,958)		1,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024		77,968	580.39	8,148			5,574		7,250			(1,006)		455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	05/02/2023		4,121,857	588.53	290,591			12,374		41,539			(35,728)		6,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2023		541,144	582.27	39,991			1,483		7,432			(4,930)		749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024		59,661	574.88	6,318			4,290		5,938			(778)		348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2021	06/23/2023		326,599	586.71	24,626			2,808		7,689			(3,036)		783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024		638,247	563.52	70,335			49,881		74,987			(8,660)		3,802		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024		88,014	560.43	9,805			6,963		10,710			(1,209)		524		0001
Purchased Call/AI Powered US Equity Index/AIP100G$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/06/2025		5,945,312	2372.62		196,563		183,537		166,484			(13,566)		40,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/20/2024		4,800,001	558.56	554,400			478,351		638,069			(68,257)		31,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024		37,764	574.53	4,041			2,749		3,778			(497)		220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2021	05/05/2023		348,603	585.36	25,901			1,215		4,585			(3,198)		540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/09/2023		6,142,012	594.57	432,781			41,223		90,306			(53,481)		13,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023		191,837	584.99	15,117			5,067		10,309			(1,864)		786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024		183,025	571.25	19,035			12,768		18,941			(2,344)		1,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/26/2023		1,646,503	612.86	128,098			47,268		53,876			(15,728)		7,081		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2021	06/16/2023		259,447	585.88	19,225			2,015		5,923			(2,373)		596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024		599,011	614.45	48,340			18,460		19,495			(5,960)		2,619		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024		103,469	562.35	12,758			10,476		13,237			(1,571)		662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2021	06/23/2023		2,227,343	591.56	160,308			18,300		43,880			(19,780)		5,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2021	05/03/2023		3,484,177	588	240,651			10,585		37,340			(29,688)		5,238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2021	06/16/2023		6,727,421	588.02	493,567			52,345		141,349			(61,802)		15,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/19/2023		1,575,306	607.63	121,771			43,824		56,271			(14,972)		6,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024		839,152	575.77	87,104			58,508		82,106			(10,739)		4,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2021	04/04/2023		2,830,310	566.94	200,103			823		70,119			(24,569)		1,481		0001
Purchased Call/AI Powered US Equity Index/AIP100I$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2023	03/12/2024		5,211,602	2313.41		128,313		122,564		155,409			(6,354)		25,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024		55,354	574.19	5,901			4,007		5,552			(726)		323		0001
Purchased Call/AI Powered US Equity Index/AIP100C$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2022	11/13/2023		5,014,159	2385.85	119,205			74,596		58,131			(29,528)		19,771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024		105,207	567.04	11,457			8,110		11,843			(1,411)		626		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2023	03/14/2025		2,582,448	568.24		299,564		292,989		328,505			(6,967)		18,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025		1,950,637	566.18		215,936		212,668		254,334			(4,136)		13,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024		604,097	611.19	47,240			18,104		21,279			(5,824)		2,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2021	04/06/2023		3,699,322	572.34	270,420			1,860		61,093			(33,385)		2,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024		1,071,941	592.61	89,400			36,130		56,862			(11,037)		4,810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024		1,041,167	590.16	85,792			34,931		58,338			(10,563)		4,696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024		213,004	594.92	18,127			7,619		11,188			(2,235)		977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2021	10/06/2023		48,568	599.94	3,667			952		1,506			(453)		175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024		485,547	575.75	48,652			32,457		47,336			(5,990)		2,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024		1,068,932	577.04	105,227			70,446		103,182			(12,957)		6,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024		104,346	572.28	10,737			7,202		10,676			(1,322)		605		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024		897,647	576.52	93,804			63,482		87,383			(11,549)		5,216		0001
Purchased Call/AI Powered US Equity Index/AIP100G$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2023	01/30/2024		6,235,835	2365.37	161,428			135,725		111,721			(26,073)		28,502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024		1,715,230	574.54	174,096			116,144		162,503			(21,435)		9,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024		817,112	602.68	68,392			29,405		38,086			(8,432)		3,789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024		68,176	569.75	7,615			5,154		7,156			(938)		396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	02/16/2024		424,871	591.94	34,032			16,093		24,444			(4,481)		1,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2021	04/21/2023		275,635	574.13	20,507			566		5,489			(2,532)		331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024		2,731,728	569.37	318,519			258,661		310,559			(39,109)		17,410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024		4,465,060	566.58	533,575			433,025		521,358			(65,693)		28,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024		6,519,994	567	770,011			632,509		766,595			(94,674)		41,762		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/08/2026		82,754	3199.06	4,378			3,092		890			(216)		777		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/07/2027		116,158	2986.7	5,471			4,493		3,557			(270)		1,177		0001

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Purchased Call/AI Powered Multi-Asset Index/AIM0002SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	12/08/2023		75,089	2886.42	1,562			1,086		1,417			(385)		312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2024		1,282,049	580.94	136,795			95,325		114,615			(16,796)		7,570		0001
Purchased Call/Citi Grandmaster Index/CGM0403SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/15/2021	12/14/2023		4,343,687	327.91	117,573			41,720		32,840			(14,539)		18,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2022	08/16/2024		414,919	584.06	44,687			30,833		36,935			(5,502)		2,438		0001
Purchased Call/Citi Grandmaster Index/CGM0403SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2021	11/24/2023		573,963	328.49	14,042			4,645		3,764			(1,759)		2,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2024		446,775	576.5	46,554			31,611		43,664			(5,732)		2,604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/22/2023		329,466	587.08	24,776			2,791		7,581			(3,055)		786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2021	12/29/2023		1,208,215	614.39	97,503			36,430		38,469			(12,021)		5,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2024		109,356	562.35	13,505			11,097		14,014			(1,658)		701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2021	04/28/2023		1,485,647	586.2	107,515			3,999		15,765			(13,278)		2,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/05/2023		2,242,718	590.99	162,821			7,646		20,643			(20,129)		3,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/17/2024		1,011,790	557.53	119,796			103,011		134,928			(14,729)		6,631		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024		694,236	563.63	75,811			54,135		81,686			(9,359)		4,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025		81,176	552.61		10,042		8,906		11,927			(1,171)		539		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/22/2027		112,530	3185.12	5,717			4,365		1,441			(282)		1,099		0001
Purchased Call/Citi Grandmaster Index/CGM0403$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2021	12/15/2023		2,734,463	328.5	69,135			24,661		19,244			(8,562)		11,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/02/2021	11/02/2023		181,298	617.76	14,196			4,192		4,078			(1,750)		697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023		1,039,011	615.96	80,939			24,896		25,596			(9,992)		4,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2021	04/06/2023		1,866,840	578.85	131,335			910		15,447			(16,307)		1,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2021	05/19/2023		3,589,370	586.58	252,683			16,740		57,183			(31,223)		6,576		0001
Purchased Call/Citi Grandmaster Index/CGM0402$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2021	11/01/2023		4,981,596	330.46	129,862			38,269		21,918			(16,049)		19,117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024		114,007	578.66	12,415			8,641		10,924			(1,529)		672		0001
Purchased Call/AI Powered US Equity Index/AIP100H$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/04/2025		775,653	2358.69		25,286		24,418		24,086			(967)		5,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024		149,720	563.2	18,341			15,070		19,033			(2,252)		960		0001
Purchased Call/AI Powered US Equity Index/AIP100I$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2023	03/06/2024		9,119,438	2353.4		206,995		194,044		195,381			(13,540)		44,073		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0403$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/17/2021	11/16/2023		1,351,842	331.47	34,089			10,759		5,552			(4,212)		5,366		0001
Purchased Call/Citi Grandmaster Index/CGM0403$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	11/28/2023		854,696	328.49	20,633			6,849		5,667			(2,551)		3,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS178$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2022	08/16/2024		1,566,826	584.6	165,927			115,119		132,378			(20,485)		9,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/16/2024		707,304	585.55	62,809			27,886		45,480			(7,765)		3,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/09/2023		4,794,047	594.19	336,542			17,567		39,959			(41,378)		7,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2022	02/23/2024		597,308	577.75	53,877			24,274		44,373			(6,642)		2,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS179$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2024		467,688	573.77	51,072			35,659		47,954			(6,288)		2,764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/12/2023		2,927,341	586.96	201,409			11,417		40,591			(24,972)		4,965		0001
Purchased Call/AI Powered US Equity Index/AIP100C$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/23/2022	11/22/2023		7,294,266	2386.03	174,008			114,031		87,204			(43,108)		29,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/18/2023		642,101	616.13	47,644			9,147		8,767			(5,890)		1,988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2021	04/06/2023		856,406	575.73	62,518			432		10,137			(7,739)		549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/04/2024		4,957,818	570.37	488,841			288,738		467,364			(60,103)		26,937		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/16/2021	04/17/2023		430,461	579.64	31,768			699		5,353			(3,911)		464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/03/2023		615,062	621.66	45,515			13,579		12,633			(5,627)		2,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2021	11/17/2023		1,936,856	616.49	151,656			47,913		48,785			(18,697)		7,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2021	12/01/2023		1,800,475	594.79	141,697			47,689		79,146			(17,494)		7,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/05/2023		1,262,481	594.58	96,832			32,987		56,712			(11,906)		5,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/06/2021	12/06/2023		584,364	599.82	44,938			15,370		23,570			(5,540)		2,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024		1,571,145	567.34	190,266			158,075		184,044			(23,425)		10,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/18/2023		218,905	608.35	16,593			3,168		3,888			(2,046)		678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2021	04/06/2023		70,207	568.82	5,244			36		1,542			(647)		45		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023		1,675,739	616.13	133,389			50,044		51,421			(16,468)		7,246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024		682,634	574.88	72,769			49,511		68,020			(8,959)		3,983		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024		229,752	563.55	27,800			22,614		28,960			(3,423)		1,465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	12/29/2023		388,959	616.59	30,105			11,310		11,860			(3,722)		1,682		0001
Purchased Call/AI Powered US Equity Index/AIP100I$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2023	03/12/2025		2,925,610	2313.41	96,558			94,424		117,269			(2,336)		20,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2021	09/01/2023		119,732	627.45	8,872			1,875		1,259			(1,095)		389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2021	05/05/2023		4,988,227	581.6	364,141			17,007		82,002			(44,894)		7,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024		69,621	566.13	7,261			4,303		7,186			(894)		379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/18/2023		113,199	610.42	8,433			1,972		2,378			(1,038)		387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024		328,150	568.01	33,570			19,893		33,136			(4,133)		1,787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024		23,863	566.14	2,460			1,463		2,471			(303)		130		0001
Purchased Call/AI Powered US Equity Index/AIP100D$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2022	12/04/2024		3,263,228	2388.3	94,903			79,969		77,851			(11,700)		21,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2021	09/01/2023		1,075,359	627.76	66,890			14,329		11,189			(8,382)		3,493		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/24/2023		2,753,478	584.65	193,845			6,133		29,106			(23,866)		3,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2021	09/14/2023		836,382	611.05	62,060			14,151		16,777			(7,651)		2,829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/18/2023		2,537,861	610.73	165,493			39,220		52,847			(20,683)		8,685		0001
Purchased Call/AI Powered US Equity Index/AIP100I$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2023	03/14/2024		9,423,666	2319.68	227,782			218,772		268,639			(10,026)		46,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2023		2,842,675	604.56	224,856			77,526		103,788			(27,722)		11,810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/15/2023		2,088,016	609.22	160,986			57,053		70,942			(19,848)		8,794		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717682	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024		67,220	570.38	7,051			4,730		7,024			(868)		389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717886	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024		1,132,892	583.67	119,973			82,451		101,416			(14,731)		6,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717883	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024		1,247,324	583.67	131,967			90,637		106,341			(16,225)		7,307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/24/2023		910,075	605.45	68,802			22,522		30,948			(8,506)		3,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024		62,858	576.81	5,613			2,540		4,742			(693)		298		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/12/2023		2,875,174	583.79	209,313			11,853		47,155			(25,877)		4,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2021	05/19/2023		2,077,794	583.41	151,056			10,001		38,548			(18,649)		3,806		0001
Purchased Call/Citi Grandmaster Index/CGM0403$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/15/2023		3,852,696	328.21	93,407			33,866		28,136			(11,768)		16,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/25/2023		235,620	624.83	17,601			3,549		2,528			(2,176)		748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024		2,309,855	568.49	231,909			136,849		222,573			(28,552)		12,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024		71,422	563.36	7,564			4,463		7,589			(931)		388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2023		862,034	627.17	61,225			13,461		9,865			(7,549)		2,863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/23/2021	04/21/2023		2,938,817	584.65	208,575			5,768		28,190			(25,855)		3,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2021	05/26/2023		3,630,580	590.15	254,213			19,234		53,832			(31,354)		7,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024		713,080	562.64	77,726			55,198		84,828			(9,583)		4,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024		146,302	561.62	16,108			11,439		17,587			(1,986)		871		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024		3,803	576.48	416			292		377			(51)		22		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024		801,491	563.18	88,645			62,866		94,497			(10,914)		4,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024		858,586	579.99	74,439			34,365		62,414			(9,207)		4,119		0001
Purchased Call/Citi Grandmaster Index/CGM0403$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/30/2021	12/22/2023		3,203,035	328.53	84,871			31,152		22,941			(10,548)		13,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024		3,397,122	567.38	359,131	10,121		263,765		366,363			(44,788)		20,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024		462,635	561.28	51,121			36,304		55,808			(6,303)		2,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024		672,353	579.23	57,016			26,201		49,418			(7,020)		3,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024		310,365	560.45	33,488			23,947		37,944			(4,140)		1,849		0001
Purchased Call/Citi Grandmaster Index/CGM0404$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2022	01/05/2024		2,402,181	324.94	60,422			23,414		27,362			(7,532)		10,520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024		742,767	580.29	79,773			55,590		70,047			(9,795)		4,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2021	04/20/2023		258,043	575.48	18,992			496		4,643			(2,341)		302		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2021	12/08/2023		1,073,691	605.1	82,782			28,660		38,890			(10,220)		4,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/11/2023		3,658,649	603.4	289,033			100,983		138,545			(35,585)		15,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/21/2023		1,359,012	610.47	96,555			14,807		17,201			(11,945)		3,764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2021	05/25/2023		2,896,743	589.76	203,373			15,118		43,126			(25,113)		5,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024		1,181,767	560.67	140,158			120,246		151,629			(17,303)		7,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024		127,525	556.19	15,086			12,996		17,961			(1,857)		837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2023		274,294	623.78	20,353			4,473		3,502			(2,509)		911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/25/2023		2,690,126	609.38	178,277			44,334		60,938			(22,451)		9,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025		4,387,889	564.8	502,500			446,618		551,242			(57,618)		29,233		0001
Purchased Call/Citi Grandmaster Index/CGM0404$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2022	01/11/2024		912,818	325.36	24,158			9,478		10,031			(2,983)		4,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024		2,535,225	575.91	264,678			185,165		244,122			(32,587)		14,999		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/10/2021	12/08/2023		3,572,977	603.4	281,193			97,486		133,809			(34,763)		14,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024		770,421	556.35	92,219			79,281		107,719			(11,354)		5,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2023		131,361	582.36	9,694			346		1,753			(1,195)		179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2021	05/05/2023		181,278	579.96	13,487			630		3,255			(1,663)		281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/17/2021	12/15/2023		997,191	605.26	78,778			28,073		36,807			(9,739)		4,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024		230,601	552.9	28,502			24,812		33,510			(3,509)		1,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/04/2024		675,523	559.55	73,835			52,942		83,743			(9,066)		4,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024		726,609	555.25	89,155			78,471		103,885			(10,977)		4,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025		883,453	573.63	99,388			89,230		105,105			(10,634)		5,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/21/2023		112,617	606.15	8,976			3,255		4,166			(1,107)		480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025		700,902	574.62		79,412		71,460		82,906			(8,331)		4,702		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023		295,991	613.58	24,094			9,002		9,580			(2,970)		1,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025		1,586,661	569.69	184,211			167,164		188,898			(17,713)		10,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/15/2023		1,792,612	586.96	125,841			7,616		26,225			(15,493)		3,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024		1,262,274	569.36	128,878			76,549		125,321			(15,867)		6,882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024		195,049	553.52	21,143			12,779		24,035			(2,607)		1,072		0001
Purchased Call/S&P 500 INDEX/SPXH13A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2022	08/29/2023		2,065,058	.4025	88,841			38,739		103,732			(22,976)		6,641		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023		2,942,970	264.33	111,010			38,445		4			(13,709)		12,227		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	07/15/2022	07/16/2024		2,823,732	218.81	106,455			69,020		42,587			(13,089)		16,072		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/13/2022	04/13/2023		437,406	237.86	16,140			534					(3,980)		413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/27/2022	04/27/2023		930,090	236.26	34,320			2,458					(8,463)		1,265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	05/18/2022	05/18/2023		697,654	227.19	25,395			3,288					(6,262)		1,265		0001
Purchased Call/S&P 500 INDEX/SPXA05D$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023		2,607,000	3934.38	52,922			37,031		62,135			(12,978)		10,895		0001
Purchased Call/S&P 500 INDEX/SPXA05G$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	01/27/2023	01/25/2024		3,253,285	.4016	210,438			175,267		211,860			(36,522)		14,747		0001
Purchased Call/S&P 500 INDEX/SPXA05H$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024		2,613,000	4117.86	74,732			64,438		72,737			(10,442)		12,118		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/10/2021	11/09/2023		2,657,167	266.72	98,057			29,982		3			(12,096)		10,385		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 21GI19DL770XOHC3ZE78	07/23/2021	07/24/2023		879,511	266.35	36,764			5,765		67,024			(4,526)		2,468		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100F$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/17/2025		3,285,628	2362.27		111,264		101,118		96,056			(10,354)		22,057		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/03/2025		1,028,280	579.12		131,414		126,895		114,122			(5,034)		7,135		0001
Purchased Call/AI Powered US Equity Index/AIP000I$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2021	12/29/2023		553,285	2534.17	19,258			7,241		1,171			(2,384)		2,393		0001
Purchased Call/AI Powered US Equity Index/AIP10073$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2022	08/05/2024		1,313,952	2372.03	44,371			30,237		30,436			(5,510)		7,635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/24/2021	09/25/2023		2,940,175	612.38	212,575			51,755		61,408			(26,172)		10,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/05/2023		516,414	595.31	38,886			9,989		17,914			(4,794)		1,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2021	10/06/2023		1,959,024	598.45	145,947			37,690		63,203			(17,994)		7,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/13/2023		2,272,817	610.02	166,370			44,810		56,505			(20,568)		8,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/19/2021	10/19/2023		1,497,846	612.6	114,379			31,767		35,770			(14,180)		5,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2021	10/27/2023		673,308	616.39	52,720			15,198		15,181			(6,509)		2,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/30/2023		1,671,027	616.57	129,672			37,813		38,205			(15,965)		6,383		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/24/2021	11/24/2023		6,723,525	614.97	534,520			174,733		181,844			(65,900)		27,146		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2024		4,582,546	593.75	430,759			210,357		263,240			(53,035)		22,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2022	03/22/2024		559,961	594.04	51,348			25,214		33,878			(6,339)		2,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	09/30/2024		889,962	539.43	103,948			78,354		141,612			(12,798)		5,457		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2023	02/08/2024		351,748	2891.31		7,563		6,521		7,114			(1,057)		1,631		0001
Purchased Call/AI Powered US Equity Index/AIP1008$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2022	08/21/2023		2,868,922	2387.73	57,046			23,020		21,898			(14,443)		8,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/23/2023		3,197,917	618.01	238,245			67,180		67,906			(29,332)		12,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/30/2023		888,626	615.45	69,846			20,368		20,884			(8,599)		3,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2021	11/10/2023		459,818	618.95	35,912			11,061		10,495			(4,440)		1,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2021	11/16/2023		397,405	616.77	31,554			9,926		9,872			(3,890)		1,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/01/2023		150,032	592.02	11,793			3,974		6,987			(1,458)		615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2021	11/30/2023		1,094,089	594.93	83,260			27,792		47,978			(10,265)		4,473		0001
Purchased Call/S&P 500 INDEX/SPXH130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	12/13/2023		3,246,574	4013	166,039			118,401		204,313			(41,167)		13,621		0001
Purchased Call/S&P 500 INDEX/SPXH130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023		7,501,000	3852.36	87,762			62,896		105,016			(21,699)		31,593		0001
Purchased Call/S&P 500 INDEX/SPXH13H$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2022	10/26/2023		2,467,000	100	33,305			19,084		13,901			(8,212)		9,334		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2022	12/14/2023		1,494,000	100	31,374			22,212		20,187			(7,736)		6,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	09/30/2024		572,994	538.13	67,785			51,095		92,236			(8,346)		3,514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	10/04/2024		91,722	548.88	10,768			8,154		13,161			(1,326)		564		0001
Purchased Call/S&P 500 INDEX/SPXE00QS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2022	10/20/2023		1,976,000	3665.78	26,478			14,816		37,750			(6,529)		7,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2021	10/11/2023		2,639,586	599.54	191,106			50,664		85,259			(23,561)		9,622		0001
Purchased Call/S&P 500 INDEX/SPXI139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024		2,070,000	3951.57	58,167			56,569		61,926			(1,748)		10,207		0001
Purchased Call/S&P 500 INDEX/SPXI139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024		5,855,000	4002.87	73,188			71,378		74,684			(2,000)		28,912		0001
Purchased Call/S&P 500 INDEX/SRM0210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029		3,630,000	100	1,021,119			971,442		971,442	(49,677)				44,102		0001
Purchased Call/S&P 500 INDEX/SRM0400S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027		3,420,000	100	702,810			484,723		484,723	12,227				35,010		0001
Purchased Call/S&P 500 INDEX/SRM0400SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027		2,908,000	100	605,736			429,203		429,203	(2,726)				30,783		0001
Purchased Call/AI Powered US Equity Index/AIP1002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/09/2024		1,625,391	2368.65	53,239			29,574		34,272			(6,570)		8,561		0001
Purchased Call/AI Powered US Equity Index/AIP1002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/11/2023		3,278,511	2359.79	86,485			9,585		15,521			(21,402)		5,494		0001
Purchased Call/S&P 500 INDEX/SPXI136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/06/2024		2,776,000	4048.42	48,858			45,636		48,547			(3,337)		13,416		0001
Purchased Call/S&P 500 INDEX/SPXI13ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024		3,178,000	3970.99	39,089			38,659		41,243			(746)		15,781		0001
Purchased Call/S&P 500 INDEX/SPXI13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024		9,542,000	3971.27	229,962			228,699		242,021			(1,885)		47,579		0001
Purchased Call/S&P 500 INDEX/SRM0210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028		3,163,000	100	967,878			999,144		999,144	32,376				37,471		0001
Purchased Call/S&P 500 INDEX/SPXH137S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2022	09/01/2023		6,130,000	3966.85	155,702			66,173		175,175			(38,392)		19,909		0001
Purchased Call/AI Powered US Equity Index/AIP100DS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2022	11/24/2023		2,770,424	2385.38	63,689			42,114		33,530			(15,857)		11,186		0001
Purchased Call/S&P 500 INDEX/SRM0400ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028		2,814,000	100	651,160			544,073		544,073	6,455				31,150		0001
Purchased Call/S&P 500 INDEX/SRM0401S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028		2,794,000	100	863,346			1,031,539		1,031,539	39,795				32,832		0001
Purchased Call/S&P 500 INDEX/SPXG130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024		1,627,000	3603.18	261,459			159,540		349,621			(32,191)		8,972		0001
Purchased Call/S&P 500 INDEX/SPXG13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/19/2022	07/12/2024		1,509,633	4669	91,999			59,634		63,936			(11,436)		8,556		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/22/2025		1,861,588	.4668		118,934		108,151		118,620			(10,916)		12,545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/25/2023		64,539	608.28	4,044			997		1,505			(505)		225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2021	10/20/2023		894,796	615.51	68,452			19,072		19,877			(8,451)		3,337		0001
Purchased Call/S&P 500 INDEX/SPXH138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		2,656,000	4067.36	49,402			21,956		49,589			(12,215)		8,820		0001
Purchased Call/S&P 500 INDEX/SPXI13BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024		2,122,000	4050.83		34,376		34,376		36,133			(94)		10,581		0001
Purchased Call/S&P 500 INDEX/SPXG13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2022	06/07/2024		1,420,707	.3983	164,501			101,756		184,892			(21,090)		7,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/14/2024		2,665,230	537.9	324,092			250,536		422,708			(39,902)		16,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2022	10/31/2024		1,956,274	555.38	237,296			188,470		258,119			(29,216)		12,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2022	10/31/2024		66,900	549.75	8,550			6,791		9,635			(1,053)		422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/18/2024		118,373	558.5	15,116			12,413		15,702			(1,861)		758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/19/2024		108,240	558.5	13,833			11,363		14,370			(1,701)		693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2024		580,657	563.01	70,956			58,400		74,083			(8,736)		3,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2024		98,496	558.45	12,361			10,486		13,264			(1,526)		640		0001
Purchased Call/S&P 500 INDEX/SPXE00SS7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	11/03/2022	11/03/2023		1,692,000	100	24,026			14,376		11,606			(5,924)		6,523		0001
Purchased Call/AI Powered US Equity Index/AIP000X$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/29/2024		164,851	2426.42	6,659			2,783		1,594			(824)		752		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI13B\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024		4,492,000	4050.83		55,252		55,252		58,225			(152)		22,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2025		1,629,654	580.76		196,862		187,902		177,049			(9,722)		11,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/04/2025		380,578	577.89		49,171		47,482		44,846			(1,881)		2,643		0001
Purchased Call/AI Powered US Equity Index/AIP100F\$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2023	01/24/2024		5,916,154	2367.95		147,549		121,734		102,065			(26,290)		26,773		0001
Purchased Call/S&P 500 INDEX/SPXE00T\$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/10/2022	11/10/2023		1,605,000	100	22,470			13,919		12,452			(5,541)		6,287		0001
Purchased Call/S&P 500 INDEX/SPXG13S\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2023		2,078,000	100	32,001			7,758					(7,891)		5,131		0001
Purchased Call/AI Powered US Equity Index/AIP000Y\$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2022	02/09/2024		938,847	2470.52	26,845			11,779		5,878			(3,360)		4,361		0001
Purchased Call/AI Powered US Equity Index/AIP000Z\$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	03/05/2024		375,217	2429.14	13,133			6,115		3,987			(1,615)		1,811		0001
Purchased Call/AI Powered US Equity Index/AIP1000\$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2022	03/15/2024		1,647,215	2438.12	57,985			27,966		16,598			(7,179)		8,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U\$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/12/2025		2,276,820	564.15		273,446		266,694		302,362			(7,834)		15,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	03/17/2025		1,477,023	560.52		172,664		170,051		202,622			(3,307)		10,351		0001
Purchased Call/S&P 500 INDEX/SPXI13C\$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/14/2023		6,450,000	4450		9,000		9,000		9,933					6,316		0001
Purchased Call/AI Powered US Equity Index/AIP000Z\$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2022	03/15/2024		2,660,111	2421.42	97,108			46,604		31,540			(11,977)		13,024		0001
Purchased Call/AI Powered US Equity Index/AIP100H\$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2023	02/14/2024		5,410,976	2379.5		124,393		110,093		88,213			(14,950)		25,332		0001
Purchased Call/AI Powered US Equity Index/AIP000X\$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2022	02/02/2024		861,445	2453.63	29,018			12,315		6,321			(3,596)		3,957		0001
Purchased Call/AI Powered US Equity Index/AIP000Z\$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	03/01/2024		2,082,001	2425.79	74,267			34,182		22,661			(9,152)		9,988		0001
Purchased Call/AI Powered US Equity Index/AIP000Z\$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/08/2024		3,388,174	2422.07	116,845			55,040		39,096			(14,422)		16,422		0001

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Purchased Call/AI Powered Multi-Asset Index/AIM0002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2028		97,542	2879.32		4,780		4,759		4,856			(24)		1,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/14/2025		523,531	566.46		61,934		60,909		70,271			(1,274)		3,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/24/2025		1,074,982	568.49		117,455		116,839		137,394			(1,075)		7,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/10/2025		3,005,749	564.15		360,389		351,466		398,589			(10,353)		20,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/11/2025		112,660	555.69		14,623		14,262		16,748			(420)		786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	03/19/2025		2,168,252	566.18		240,459		236,831		283,120			(4,593)		15,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/21/2025		3,509,687	566.61		400,104		395,708		456,814			(4,933)		24,664		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/07/2022	11/17/2023		1,056,464	262.82	50,721			17,078		95,103			(6,649)		4,202		0001
Purchased Call/AI Powered US Equity Index/AIP000ZSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/14/2024		3,202,655	2413.51	117,950			56,409		40,774			(14,548)		15,658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/26/2021	10/26/2023		364,806	272.15	15,030			4,294					(1,853)		1,380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ZS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/17/2021	11/17/2023		443,031	280.52	18,209			5,753					(2,245)		1,762		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/08/2021	12/08/2023		563,614	253.08	23,108			7,967		178			(2,849)		2,342		0001
Purchased Call/S&P 500 INDEX/SPXH13CSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/25/2023		2,148,000	3693.23	34,798			16,967		48,114			(8,533)		7,500		0001
Purchased Call/S&P 500 INDEX/SPXH13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/06/2023		2,339,474	3893	85,534			39,286		137,278			(22,121)		7,720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ESC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/01/2022	06/01/2023		396,139	232.07	14,538			2,443					(3,585)		816		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305JSE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 08/22/2022	. 08/22/2023	.....	 385,357	..... 227.03	13,796	.....	.....	 5,435	.....	696	.....	.....	.....(3,402)	.....	 1,210	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	. 09/07/2021	. 09/01/2023	.....	3,027,043	..... 269.29	122,409	.....	.....	 25,913	.....	198,415	.....	.....	.....(15,152)	.....	 9,831	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/23/2021	. 12/26/2023	.....	 84,241	..... 253.08	 3,445	.....	.....	 1,271	.....	 33	.....	.....	.....(423)	.....	362	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/12/2022	. 01/12/2024	.....	638,326	..... 264.73	25,980	.....	.....	 10,206	.....	 96	.....	.....	.....(3,203)	.....	 2,830	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3054$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/31/2022	. 01/31/2024	.....	557,486	..... 248.53	22,522	.....	.....	 9,436	.....	718	.....	.....	.....(2,777)	.....	 2,552	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305B$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 04/19/2022	. 04/19/2024	.....	1,375,581	..... 241.55	53,648	.....	.....	 28,259	.....	 4,157	.....	.....	.....(6,605)	.....	 7,064	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305A$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 04/08/2022	. 04/10/2023	.....	 118,273	..... 248.55	 4,341	.....	.....	108	.....	.....	.....	.....	.....(1,064)	.....	98	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305B$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 04/19/2022	. 04/19/2023	.....	 402,300	..... 254.29	 14,845	.....	.....	736	.....	.....	.....	.....	.....(3,660)	.....	459	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305D$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 05/25/2022	. 05/25/2023	.....	 51,646	..... 241.69	 1,880	.....	.....	280	.....	.....	.....	.....	..... (464)	.....	100	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161A$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/16/2021	. 12/15/2023	.....	3,802,912	..... 265.92	142,804	.....	.....	 50,677	.....	 4	.....	.....	.....(17,622)	.....	 16,017	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13E$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/11/2022	. 10/04/2023	.....	1,993,222	3789	68,864	.....	.....	 35,979	.....	 111,011	.....	.....	.....(17,312)	.....	 7,133	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 08/24/2022	. 08/22/2024	.....	1,664,482	5008	87,587	.....	.....	 61,323	.....	33,281	.....	.....	..... (10,813)	.....	 9,838	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150N$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	. 06/10/2022	. 06/12/2023	.....	 5,115,000	 100	 48,593	.....	.....	 9,638	.....	.....	.....	.....	..... (11,916)	.....	11,437	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150Z$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	. 02/10/2023	. 02/09/2024	.....	 2,811,000	 100	.....	 59,593	.....	 51,979	.....	21,142	.....	.....	.....(8,022)	.....	13,057	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13D$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 09/26/2022	. 09/26/2023	.....	5,423,000	.....3655.04	119,306	.....	.....	 58,503	.....	 168,760	.....	.....	.....(29,418)	.....	18,988	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13E$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/10/2022	. 10/10/2023	.....	1,999,000	.....3612.39	52,174	.....	.....	 27,596	.....	 74,973	.....	.....	.....(12,865)	.....	 7,268	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13X$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/21/2022	. 07/19/2024	.....	1,852,222	3856	311,258	.....	.....	203,928	.....	296,359	.....	.....	.....(38,427)	.....	10,576	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150T$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	. 10/28/2022	. 10/30/2023	.....	 3,091,000	 100	27,201	.....	.....	 15,886	.....	 4,853	.....	.....	.....(6,670)	.....	11,806	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161S$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/20/2022	. 05/19/2023	.....	 1,977,000	 100	25,108	.....	.....	 3,348	.....	.....	.....	.....	.....(6,208)	.....	 3,622	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161I$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/07/2022	. 10/04/2024	.....	 8,628,170	..... 235.47	299,037	.....	.....	226,550	.....	 118,087	.....	.....	.....(36,829)	.....	53,101	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 09/16/2022	. 09/15/2023	.....	 16,490,000	.....3873.33	 366,078	.....	.....	169,820	.....	455,020	.....	.....	.....(90,514)	.....	 55,937	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13B$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 09/19/2022	. 09/19/2023	.....	 6,134,000	.....3899.89	70,541	.....	.....	 33,230	.....	 85,396	.....	.....	.....(17,394)	.....	 21,054	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 08/09/2022	. 08/09/2023	.....	 1,830,000	 100	 24,705	.....	.....	 8,848	.....	.....	.....	.....	..... (6,092)	.....	 5,482	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150LSC	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/06/2022	05/08/2023		4,481,000	100	44,362			4,522					(10,879)		7,229		0001
Purchased Call/S&P 500 INDEX/SPX150ZS9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/03/2023	02/02/2024		2,222,000	100		51,328		43,772		38,014			(7,897)		10,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2024		775,990	235.99	30,264			16,232		3,486			(3,726)		4,021		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2021	11/16/2023		1,904,817	265.81	71,604			22,540		2			(8,832)		7,560		0001
Purchased Call/S&P 500 INDEX/SPXG13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/16/2022	06/07/2024		1,661,600	3863	186,652			112,720		254,208			(23,267)		9,059		0001
Purchased Call/S&P 500 INDEX/SPX150WSO	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/21/2022	12/20/2023		2,199,857	245	123,572			89,777		144,736			(30,554)		9,354		0001
Purchased Call/S&P 500 INDEX/SPX150SRS	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/14/2022	07/14/2023		5,167,000	100	47,536			13,695					(11,721)		13,857		0001
Purchased Call/S&P 500 INDEX/SPX150RSP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/21/2022	09/21/2023		8,079,000	100	71,903			34,268		96,213			(17,730)		27,890		0001
Purchased Call/S&P 500 INDEX/SPX161SSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/08/2023		2,016,743	245	68,169			12,912		80,641			(16,901)		4,384		0001
Purchased Call/S&P 500 INDEX/SPX161TS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/20/2023		2,419,000	100	30,238			6,664					(7,395)		5,698		0001
Purchased Call/S&P 500 INDEX/SPX161QSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/24/2023		5,755,000	100	59,852			3,792					(14,678)		7,379		0001
Purchased Call/S&P 500 INDEX/SPX161QSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/14/2023		1,811,000	255.77	37,307			1,343		580			(9,199)		1,773		0001
Purchased Call/S&P 500 INDEX/SPX161QSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/14/2023		2,473,000	248.9	87,050			3,135		38,951			(21,464)		2,422		0001
Purchased Call/S&P 500 INDEX/SPX161WS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023		2,663,000	245.74	120,101			48,708		129,339			(29,695)		8,450		0001
Purchased Call/S&P 500 INDEX/SPX161TSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/23/2023		5,689,000	100	54,046			12,460					(13,363)		13,646		0001
Purchased Call/S&P 500 INDEX/SPX161US2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/18/2022	07/18/2023		2,446,000	100	30,086			8,951					(7,418)		6,683		0001
Purchased Call/S&P 500 INDEX/SPX161WSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2023		2,862,000	100	26,330			11,461		4,326			(6,492)		9,445		0001
Purchased Call/S&P 500 INDEX/SPX161QSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023		1,281,000	100	23,058			1,207					(5,686)		1,499		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/05/2022	10/04/2024		1,255,816	210.46	46,340			35,137		30,134			(5,713)		7,729		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/20/2021	08/22/2023		1,008,472	270.11	42,154			8,280		63,044			(5,183)		3,167		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ISA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/10/2021	09/12/2023		200,000	266.38	8,320			1,874		15,265			(1,023)		672		0001
Purchased Call/S&P 500 INDEX/SPX150YSL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/25/2023	01/24/2024		1,689,258	249		89,437		73,625		93,582			(15,971)		7,645		0001
Purchased Call/S&P 500 INDEX/SPX161TSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2022	07/07/2023		5,372,000	100	53,183			14,330					(13,150)		13,918		0001
Purchased Call/S&P 500 INDEX/SPX161WS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2022	08/28/2023		3,297,000	100	31,981			13,127					(7,843)		10,568		0001
Purchased Call/S&P 500 INDEX/SPX161XS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2023		2,890,000	100	45,951			21,520		5,158			(11,269)		9,891		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150TSH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	11/04/2022	11/03/2023		2,019,000	243.32	109,026			65,416		134,202			(26,957)		7,784		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2021	11/17/2023		3,875,623	266.08	144,535			45,708		4			(17,832)		15,416		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/28/2023		1,345,260	263.42	50,424			16,694		1			(6,201)		5,477		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/24/2023		901,540	263.42	33,525			10,977		1			(4,146)		3,640		0001
Purchased Call/S&P 500 INDEX/SPX161SSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	06/02/2023		2,506,000	100	35,585			6,112					(8,774)		5,206		0001
Purchased Call/S&P 500 INDEX/SPX161SSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	06/01/2023		1,696,000	100	19,843			3,335					(4,893)		3,495		0001
Purchased Call/S&P 500 INDEX/SPX161SSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	06/02/2023		4,497,000	100	43,621			7,492					(10,756)		9,341		0001
Purchased Call/S&P 500 INDEX/SPX161TSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2022	06/30/2023		3,335,000	100	47,357			11,872					(11,709)		8,326		0001
Purchased Call/S&P 500 INDEX/SPX161UST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023		4,386,000	100	44,299			15,381					(10,953)		12,885		0001
Purchased Call/S&P 500 INDEX/SPX161XSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2022	10/06/2023		4,943,000	100	43,993			22,974		60,941			(10,848)		17,785		0001
Purchased Call/S&P 500 INDEX/SPX161XSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023		5,291,000	100	46,032			24,106		33,912			(11,381)		19,037		0001
Purchased Call/S&P 500 INDEX/SPX161XSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2023		3,372,000	100	29,336			15,479		23,982			(7,194)		12,228		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2024		5,723,153	267.67	209,781	9		79,862		3			(25,877)		24,974		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2022	01/25/2024		2,206,390	261.65	80,608			33,117		23			(9,941)		10,002		0001
Purchased Call/S&P 500 INDEX/SPXH13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/18/2023		4,072,000	3873.33	46,828			21,930		57,783			(11,484)		13,936		0001
Purchased Call/S&P 500 INDEX/SPXH13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/22/2023		2,667,000	3693.23	55,207			26,683		76,766			(13,650)		9,233		0001
Purchased Call/AI Powered US Equity Index/AIP1000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2022	03/18/2024		1,619,965	2442.69	55,730			27,006		15,676			(6,879)		7,966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	03/19/2025		461,302	561.54	53,511			52,704		65,404			(1,022)		3,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/09/2024		95,694	557.86	12,029			10,225		13,001			(1,481)		623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/19/2024		1,262,191	555.52	150,201			129,391		172,401			(18,493)		8,285		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/21/2021	05/23/2023		228,366	268.3	9,386			670		15,681			(1,154)		435		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/21/2021	06/02/2023		144,821	268.73	5,468			471		9,696			(681)		301		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/19/2021	08/18/2023		1,206,242	270.52	49,477			9,489		73,567			(6,110)		3,735		0001
Purchased Call/S&P 500 INDEX/SPXH131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023		6,193,000	3871.98	70,600			41,427		86,984			(17,408)		23,710		0001
Purchased Call/S&P 500 INDEX/SPXC170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024		1,760,000	3839.42	308,000			244,028		303,287			(37,921)		11,064		0001
Purchased Call/S&P 500 INDEX/SPXH139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2022	08/30/2024		1,479,686	4656	129,590			93,573		71,281			(16,244)		8,814		0001
Purchased Call/S&P 500 INDEX/SPX161T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/23/2023		1,486,000	100	20,358			4,694					(5,034)		3,564		0001
Purchased Call/S&P 500 INDEX/SPX161T$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2022	07/03/2023		1,396,000	100	18,706			4,806					(4,587)		3,542		0001
Purchased Call/S&P 500 INDEX/SPX161US1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/18/2022	07/18/2023		3,449,000	100	33,110			9,851					(8,164)		9,424		0001
Purchased Call/S&P 500 INDEX/SPX161V$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2023		3,574,000	100	56,469			22,090					(13,848)		11,185		0001
Purchased Call/S&P 500 INDEX/SPX161XSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2023		5,741,000	100	49,373			25,162		5,635			(12,174)		20,491		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2022	10/22/2024		4,457,625	232.57	154,234			120,760		81,751			(18,963)		27,877		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	02/16/2024		5,394,567	258.74	196,114			87,353		277			(24,328)		25,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025		91,628	574.77	10,959			10,959		10,889					649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025		4,035,918	575.82	477,853			477,853		474,600					28,558		0001
Purchased Call/AI Powered US Equity Index/AIP1001$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/08/2024		2,197,553	2443.64	73,014			37,488		22,426			(9,008)		11,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025		1,524,232	568.4	168,123			165,817		194,423			(2,530)		10,704		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/08/2021	12/06/2023		1,396,794	264.85	56,415			19,328		115,353			(6,966)		5,780		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/07/2028		945,841	2892.35		46,062		44,016		44,485			(2,118)		10,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2023	04/02/2025		1,024,168	580.58		116,141		116,141		115,347					7,257		0001
Purchased Call/AI Powered US Equity Index/AIP1000$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/20/2024		558,130	2442.69	19,673			9,587		5,453			(2,430)		2,752		0001
Purchased Call/S&P 500 INDEX/SPXI134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024		1,040,000	4168.54	19,240			17,530		20,581			(1,850)		4,937		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2021	12/18/2023		7,574,820	265.89	283,298			101,707		8			(34,879)		32,088		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/07/2022	09/06/2024		922,322	219.3	34,495			24,829		14,173			(4,253)		5,531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/29/2022	04/28/2023		2,306,870	233.37	83,970			6,298					(20,762)		3,195		0001
Purchased Call/S&P 500 INDEX/SPX161Z$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023		5,178,000	100	46,602			29,774		10,832			(11,522)		20,596		0001
Purchased Call/S&P 500 INDEX/SPX2500$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/21/2023	02/21/2024		2,454,000	100	27,976			25,124		32,073			(2,913)		11,614		0001
Purchased Call/S&P 500 INDEX/SPXG13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2023		2,638,000	100	50,650			12,000					(12,421)		6,440		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/22/2021	07/22/2027		2,570,000	100	531,990			384,043		384,043	3,752				26,684		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2021	11/30/2023		2,606,365	260.65	110,595			36,967		256,468			(13,654)		10,655		0001
Purchased Call/AI Powered US Equity Index/AIP1001$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/13/2023		4,352,698	2444.42	106,778			3,550		1			(26,457)		4,107		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2021	10/11/2023		1,261,656	264.18	52,892			14,035		106,912			(6,527)		4,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2022	12/24/2024		1,776,503	556.09	213,180			185,616		242,008			(26,211)		11,707		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/04/2022	05/04/2023		795,103	236.85	28,862			2,624					(7,117)		1,213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/13/2022	07/13/2023		565,493	215.35	20,358			5,776		3,230			(5,020)		1,509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/07/2022	09/07/2023		636,034	219.3	22,706			9,946		3,828			(5,599)		2,106		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000IS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2021	08/31/2023		631,840	268.95	25,795			5,393		42,179			(3,185)		2,045		0001
Purchased Call/S&P 500 INDEX/SPXH132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2022	08/14/2023		1,838,000	100	37,863			14,081					(9,285)		5,610		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/17/2022	06/17/2024		70,515	225.01	2,708			1,652		834			(333)		389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2024		81,985	233.8	3,091			2,014		621			(381)		468		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2024		1,605,766	225.06	60,698			41,215		17,766			(7,473)		9,359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2024		1,529,926	217.23	57,066			41,567		26,270			(7,026)		9,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2022	09/13/2024		1,096,363	216.32	40,785			29,748		19,665			(5,028)		6,618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/21/2022	09/20/2024		1,059,304	210.88	39,194			28,965		24,664			(4,832)		6,436		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2021	08/11/2023		279,371	270.95	11,641			2,119		16,582			(1,437)		843		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2023		360,101	233.38	8,386			3,343		4,860			(2,089)		1,131		0001
Purchased Call/S&P 500 INDEX/SPXH13DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/14/2023		1,728,352	3946	52,617			25,244		90,160			(13,530)		5,845		0001
Purchased Call/S&P 500 INDEX/SPXE00SSK	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/07/2022	11/07/2023		2,330,000	100	35,649			21,605		30,204			(8,790)		9,065		0001
Purchased Call/S&P 500 INDEX/SRM0401SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029		1,290,000	100		374,874		379,410		379,410	4,536				15,508		0001
Purchased Call/S&P 500 INDEX/SPXH139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2022	09/11/2023		1,690,012	4043	64,326			29,125		74,690			(15,993)		5,664		0001
Purchased Call/S&P 500 INDEX/SPXH13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2022	08/28/2023		1,925,147	4061	72,228			31,376		83,571			(18,734)		6,171		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2021	12/20/2023		3,073,649	269.34	122,565			44,380		206,482			(15,143)		13,070		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/15/2023		802,206	268.51	35,845			12,811		56,033			(4,444)		3,379		0001
Purchased Call/AI Powered US Equity Index/AIP100ISY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	04/22/2024		1,976,102	2420.15	60,572			32,429		26,059			(7,512)		10,187		0001
Purchased Call/AI Powered US Equity Index/AIP100BSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2022	08/30/2023		6,855,656	2363.09	164,801			69,629		79,465			(41,198)		22,120		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2022	02/01/2024		388,706	279.36	16,542			6,984		15,503			(2,044)		1,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2021	09/22/2023		985,303	602.57	72,960			17,482		26,474			(9,017)		3,411		0001
Purchased Call/AI Powered US Equity Index/AIP1007$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2022	08/21/2024		1,682,266	2387.73	50,743			35,657		35,653			(6,285)		9,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2022	01/02/2025		507,937	555.25	62,476			55,020		72,782			(7,661)		3,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/26/2023	01/24/2025		1,117,919	577.83	130,349			119,382		121,857			(11,444)		7,545		0001
Purchased Call/S&P 500 INDEX/SPXH134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2022	08/16/2024		1,142,650	4296	43,879			30,318		37,825			(5,410)		6,714		0001
Purchased Call/S&P 500 INDEX/SPXH13A$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023		5,503,000	3873.33	102,356			47,482		126,588			(25,308)		18,667		0001
Purchased Call/S&P 500 INDEX/SPXG13P$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2024		1,601,000	3694.51	257,281			154,933		307,608			(31,676)		8,789		0001
Purchased Call/S&P 500 INDEX/SPXG130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/13/2023		1,918,897	256	20,927			4,291		12,779			(5,217)		4,320		0001
Purchased Call/S&P 500 INDEX/SPX150X$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/10/2023	01/09/2024		2,590,959	247	139,927			109,390		157,551			(30,753)		11,427		0001
Purchased Call/S&P 500 INDEX/SPX150M$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/23/2022	05/23/2023		7,802,000	100	74,119			10,618					(18,276)		14,865		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2022	10/11/2024		5,803,176	233.83	200,132			153,755		93,663			(24,686)		35,940		0001
Purchased Call/Merrill Lynch RPM Index/MLR161J$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2022	11/05/2024		4,458,819	231.25	153,829			123,401		93,333			(18,913)		28,224		0001
Purchased Call/S&P 500 INDEX/SPX161Z$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023		3,363,000	100	29,594			18,332		7,313			(7,317)		13,173		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/16/2024		1,499,925	258.74	54,027			23,989		77			(6,694)		7,044		0001
Purchased Call/S&P 500 INDEX/SPX161Y$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/02/2022	11/02/2023		6,117,000	100	55,053			32,607		4,704			(13,575)		23,528		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2023		1,135,447	226.9	41,217			5,791					(10,108)		2,143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/20/2022	05/19/2023		2,146,715	226.9	78,140			10,419					(19,320)		3,933		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/21/2022	06/21/2023		840,716	215.2	30,602			6,829		3,282			(7,546)		1,992		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2021	12/14/2023		578,369	268.06	24,403			8,626		41,269			(3,013)		2,431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2022	01/16/2024		1,328,109	276.42	53,390			21,297		62,112			(6,564)		5,929		0001
Purchased Call/AI Powered US Equity Index/AIP100SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/23/2024		914,423	2420.15	30,725			16,375		12,102			(3,778)		4,720		0001
Purchased Call/S&P 500 INDEX/SPXH13BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		3,430,000	3757.99	85,750			41,331		115,044			(21,144)		11,875		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/25/2022	02/26/2024		231,298	282.52	9,113			4,149		7,795			(1,122)		1,103		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024		1,145,497	284.26	47,392			21,941		34,778			(5,869)		5,495		0001
Purchased Call/AI Powered US Equity Index/AIP100BSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2022	08/31/2023		4,232,391	2358.24	101,305			43,234		52,655			(25,421)		13,701		0001
Purchased Call/S&P 500 INDEX/SPX161YSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2023		5,119,000	100	42,488			25,867		28,369			(10,476)		19,961		0001
Purchased Call/S&P 500 INDEX/SPX161ZSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023		4,809,000	100	43,281			27,652		5,375			(10,701)		19,129		0001
Purchased Call/S&P 500 INDEX/SPX161WSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2023		1,703,000	253.99	41,553			17,171		38,969			(10,246)		5,477		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	04/12/2023		465,740	184.09	15,751			500		478			(4,069)		422		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/17/2023		442,769	184.18	14,885			660		854			(3,677)		478		0001
Purchased Call/S&P 500 INDEX/SPX2500SC	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/15/2023	02/15/2024		2,533,000	100	30,143			26,572		3,406			(3,634)		11,877		0001
Purchased Call/S&P 500 INDEX/SPX161XSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2023		1,968,000	240.84	100,565			49,313		142,505			(24,797)		6,891		0001
Purchased Call/S&P 500 INDEX/SPX2500SF	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	02/16/2023	02/15/2024		1,878,649	251	102,211			91,107		95,985			(12,074)		8,809		0001
Purchased Call/S&P 500 INDEX/SPX161WSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/18/2023		2,502,984	249	87,758			34,556		89,994			(22,124)		7,751		0001
Purchased Call/S&P 500 INDEX/SPX161XSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/04/2023		1,288,241	254	24,662			12,849		36,125			(6,131)		4,610		0001
Purchased Call/S&P 500 INDEX/SPXG130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024		2,262,000	3674.84	95,456			58,247		124,922			(11,752)		12,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2021	04/06/2023		923,941	573.52	66,502			457		13,755			(8,208)		592		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2022	08/16/2024		1,069,179	4277	43,348			30,199		40,256			(5,389)		6,282		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000N$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/31/2022	03/28/2024		1,158,046	283.2	46,504			23,164		38,602			(5,742)		5,774		0001
Purchased Call/AI Powered US Equity Index/AIP100H$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/14/2025		2,878,836	2369.62	89,115			84,405		82,737			(5,088)		19,733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/12/2025		872,206	586.75	103,182			96,671		92,230			(6,898)		5,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/24/2025		3,086,572	573.47	391,377			374,150		363,098			(18,739)		21,311		0001
Purchased Call/AI Powered US Equity Index/AIP000V$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2021	12/11/2023		74,676	2520.04	2,673			934		166			(329)		312		0001
Purchased Call/AI Powered US Equity Index/AIP000I$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2021	12/29/2023		85,721	2532.14	3,060			1,150		187			(378)		371		0001
Purchased Call/AI Powered US Equity Index/AIP100G$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/28/2025		1,607,241	2375.72	53,200			48,815		43,750			(4,579)		10,880		0001
Purchased Call/AI Powered US Equity Index/AIP100G$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/11/2025		1,545,361	2362.76	52,064			48,810		46,042			(3,414)		10,570		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2022	05/05/2023		149,210	182.03	5,655			533		1,725			(1,394)		231		0001
Purchased Call/S&P 500 INDEX/SPXB000$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/26/2021	07/26/2023		1,741,000	4367.46	184,720			29,433		25,032			(22,774)		4,928		0001
Purchased Call/S&P 500 INDEX/SPXB00W$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/03/2021	09/01/2023		1,673,000	4534.98	170,144			36,006		15,218			(21,034)		5,433		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2023		909,748	179.85	39,103			9,269		26,633			(9,604)		2,221		0001
Purchased Call/S&P 500 INDEX/SPXH133$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023		1,530,000	100	34,425			12,992					(8,488)		4,704		0001
Purchased Call/S&P 500 INDEX/SPX161Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2022	10/27/2023		1,553,667	254	38,214			22,372		47,905			(9,580)		5,892		0001
Purchased Call/S&P 500 INDEX/SPX161Z$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/10/2023		2,144,000	254.37	66,250			41,038		67,061			(16,380)		8,398		0001
Purchased Call/S&P 500 INDEX/SPX261O$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2023		3,965,000	100	38,064			26,739		10,508			(9,386)		16,603		0001
Purchased Call/S&P 500 INDEX/SPX250I$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/28/2023	02/27/2024		1,657,296	249	94,392			86,569		98,354			(8,039)		7,915		0001
Purchased Call/S&P 500 INDEX/SPXH130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/04/2023		3,109,000	4071.7	37,308			25,386		37,587			(9,149)		12,814		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	12/11/2023		4,434,046	3934	150,173			105,662		160,030			(37,233)		18,531		0001
Purchased Call/S&P 500 INDEX/SPXH13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2022	11/24/2023		2,087,013	3938	41,748			27,638		59,190			(10,437)		8,426		0001
Purchased Call/S&P 500 INDEX/SPXI13BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2023	03/27/2024		1,001,000	105		16,617		16,571		18,727			(91)		4,984		0001
Purchased Call/S&P 500 INDEX/SPXI13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024		1,980,000	4109.31		24,552		24,552		24,770					9,873		0001
Purchased Call/S&P 500 INDEX/SRM0500SD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2021	11/22/2027		2,858,000	100	626,474			367,705		367,705	(2,678)				30,812		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/29/2021	12/22/2023		2,036,675	268.39	84,281			30,828		143,314			(10,417)		8,693		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/28/2022	02/28/2024		3,286,528	282.33	130,080			59,532		112,259			(16,045)		15,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024		681,974	558.53	75,017			53,643		85,014			(9,274)		4,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024		52,821	553.24	6,608			5,817		7,693			(812)		350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717CSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/11/2024		777,587	571.68	86,234			62,576		83,816			(10,588)		4,685		0001
Purchased Call/Citi Grandmaster Index/CGM0404SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2022	01/18/2024		5,878,637	324.82	147,555			59,356		69,455			(18,238)		26,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2021	05/11/2023		219,397	579.16	16,126			886		4,493			(1,988)		368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023		701,272	617.72	54,629			20,411		20,852			(6,735)		3,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024		548,799	562.79	56,526			33,760		59,475			(6,979)		2,992		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2021	04/27/2023		1,411,956	586.29	101,512			3,634		14,471			(12,534)		1,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/24/2023		1,220,236	607.17	90,175			14,140		18,015			(11,102)		3,425		0001
Purchased Call/AI Powered US Equity Index/AIP1001$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/11/2024		2,234,283	2313.41		54,293		51,601		66,501			(3,107)		10,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/28/2023		589,573	625.96	32,317			6,827		6,277			(4,105)		1,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2021	04/06/2023		1,235,529	575.45	87,802			605		15,150			(10,857)		792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2021	04/13/2023		1,649,723	579.76	113,823			1,880		17,807			(14,054)		1,557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024		200,069	561.26	21,247			13,970		23,078			(2,616)		1,146		0001
Purchased Call/AI Powered US Equity Index/AIP1001$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/15/2024		8,323,324	2309.97		209,050		201,611		256,029			(8,403)		40,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024		738,690	547.97	79,926			48,899		97,912			(9,800)		4,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024		1,869,432	578.41	192,551			131,009		171,204			(23,707)		10,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/10/2022	01/10/2024		2,361,012	610.87	187,228			73,040		85,252			(23,083)		10,431		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024		1,931,884	610.79	157,062			61,487		69,891			(19,364)		8,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2021	06/23/2023		594,331	591.4	43,921			5,028		11,719			(5,422)		1,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024		148,032	560.44	15,440			10,208		17,404			(1,901)		851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024		285,786	569	30,665			20,457		30,046			(3,775)		1,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2022	02/15/2024		2,087,553	595.08	180,573			79,373		114,049			(22,262)		9,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/15/2021	04/14/2023		1,931,873	579.48	141,027			2,529		22,071			(17,411)		1,892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024		251,612	555.65	29,715			25,816		35,672			(3,669)		1,653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025		138,018	558.14	16,811			14,938		19,164			(1,932)		919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025		444,970	569.9	52,729			47,449		55,011			(5,532)		2,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025		660,693	569.9	78,160			70,312		81,542			(8,222)		4,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/11/2021	05/11/2023		834,417	579.92	60,746			3,338		16,472			(7,489)		1,398		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024		2,769,412	559.85	305,189			219,368		330,776			(37,575)		16,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024		305,998	608.25	25,031			9,646		11,407			(3,094)		1,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025		240,847	573.18	27,119			24,623		29,076			(2,593)		1,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025		1,377,191	583.98	156,036			143,158		140,859			(13,448)		9,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024		810,342	612.73	64,260			25,245		28,340			(7,922)		3,593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024		431,719	607.21	35,444			14,001		16,843			(4,376)		1,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024		1,893,182	592.48	152,023			61,896		102,024			(18,717)		8,539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/26/2023		4,890,960	591.65	340,102			25,877		67,262			(42,076)		9,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024		2,954,728	579.81	310,542			212,454		264,330			(38,339)		17,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2021	04/28/2023		4,196,449	583.03	307,180			11,393		54,923			(37,872)		5,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2021	05/05/2023		1,541,646	584.76	113,986			5,338		21,199			(14,069)		2,387		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024		4,820,401	586.19	497,465			341,666		398,507			(61,164)		28,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2022	11/29/2024		1,306,635	572.81	150,524			126,233		144,618			(18,583)		8,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024		526,431	569.37	62,909			52,898		63,286			(7,724)		3,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024		201,581	610.42	16,449			6,440		7,345			(2,028)		892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024		505,231	608.5	40,924			16,166		19,236			(5,052)		2,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024		58,014	607.45	4,798			1,861		2,219			(591)		255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024		818,998	612.81	62,380			24,632		28,491			(7,752)		3,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2021	05/18/2023		2,166,096	578.73	157,692			10,181		49,448			(19,441)		3,928		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025		961,850	594.5		108,401		100,327		91,905			(8,476)		6,526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024		198,738	574.28	22,159			16,110		20,740			(2,728)		1,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2021	06/02/2023		1,331,325	590.82	92,536			7,921		21,153			(11,451)		2,766		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2021	06/09/2023		2,287,328	593.59	161,514			15,355		35,165			(19,939)		5,008		0001
Purchased Call/Citi Grandmaster Index/CGM0404$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2022	02/02/2024		1,158,758	324.1	28,531			12,157		15,162			(3,553)		5,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2022	09/09/2024		2,030,109	571.68	224,101			163,101		209,454			(27,705)		12,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2022	09/09/2024		615,678	574.5	66,309			48,067		64,255			(8,164)		3,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2023	01/31/2025		188,168	589.63		22,185		20,533		18,873			(1,735)		1,277		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2021	04/03/2023		142,435	175.11	5,555			15		6,038			(683)		65		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/25/2023		774,623	183.03	28,739			1,900		4,627			(7,086)		1,014		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	06/01/2023		239,194	182.96	9,257			1,556		3,122			(2,282)		493		0001
Purchased Call/S&P 500 INDEX/SPX2501$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	03/03/2023	03/01/2024		1,565,233	249		97,024		90,286		93,536			(7,463)		7,509		0001
Purchased Call/S&P 500 INDEX/SPX2610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2022	12/14/2023		1,906,530	247	90,282			64,631		111,512			(22,384)		8,015		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/09/2023		1,138,348	181.49	41,600			4,426		21,359			(10,425)		1,861		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023		721,377	183.52	28,206			5,206		8,837			(6,955)		1,557		0001
Purchased Call/S&P 500 INDEX/SPXA05L$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/21/2023	03/21/2024		2,563,000	4002.87		78,172		76,239		83,107			(2,136)		12,656		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/13/2021	.04/13/2023	.....	 30,820	 175	 1,199	.....	.....	 20	.....	 1,365	.....	.....	..... (148)	.....	 29	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05LSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.03/17/2023	.03/18/2024	.....	 2,970,000	.....3916.64	.....	110,484	.....	 107,136	.....	125,780	.....	.....	..... (4,215)	.....	 14,604	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA05LSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.03/21/2023	.03/19/2024	.....	1,848,654	3917	.....	104,463	.....	 101,866	.....	113,489	.....	.....	..... (2,870)	.....	 9,103	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/04/2021	.06/06/2023	.....	 1,065,712	..... 177.85	41,563	.....	.....	 3,768	.....	38,349	.....	.....	..... (5,110)	.....	 2,283	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB17J8K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.06/02/2021	.06/02/2023	.....	 1,699,000	.....4133.22	182,303	.....	.....	 15,526	.....	46,631	.....	.....	.....(22,476)	.....	 3,529	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/28/2022	.06/28/2023	.....	 320,862	..... 179.83	13,797	.....	.....	 3,345	.....	 9,522	.....	.....	..... (3,402)	.....	 792	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/27/2021	.04/27/2023	.....	 180,108	..... 175.02	 7,024	.....	.....	251	.....	 8,284	.....	.....	..... (866)	.....	245	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/26/2021	.05/26/2023	.....	 131,089	..... 176.72	 5,086	.....	.....	384	.....	 5,281	.....	.....	..... (627)	.....	257	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB00Y$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.09/10/2021	.09/12/2023	.....	 1,471,000	4978	73,844	.....	.....	 16,635	.....	 1,532	.....	.....	..... (9,079)	.....	 4,945	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/10/2022	.06/12/2023	.....	 784,572	..... 181.3	32,324	.....	.....	 6,411	.....	16,371	.....	.....	..... (7,927)	.....	 1,754	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.10/22/2020	.10/22/2026	.....	 7,412,000	.....3453.49	1,377,150	.....	.....	2,524,713	.....	2,524,713	281,174	.....	.....	.....	69,968	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX1500SH	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	.07/07/2022	.07/07/2023	.....	5,446,000	 100	 53,371	.....	.....	 14,341	.....	.....	.....	.....	..... (13,160)	.....	14,110	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150Z$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	.02/03/2023	.02/02/2024	.....	 4,671,000	 100	.....	55,585	.....	 47,402	.....	34,972	.....	.....	..... (8,552)	.....	21,454	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150Z$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	.02/03/2023	.02/05/2024	.....	2,402,000	 100	.....	52,844	.....	 45,128	.....	38,268	.....	.....	..... (8,063)	.....	11,086	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150ZST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	.02/10/2023	.02/09/2024	.....	4,542,000	 100	.....	51,779	.....	 45,163	.....	 8,795	.....	.....	..... (6,970)	.....	21,097	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX1610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/05/2022	.04/05/2023	.....	1,593,000	 100	27,081	.....	.....	298	.....	.....	.....	.....	..... (6,678)	.....	932	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161R$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/11/2022	.05/11/2023	.....	5,994,000	 100	54,545	.....	.....	 6,011	.....	.....	.....	.....	.....(13,450)	.....	10,045	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150Z$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	.02/03/2023	.02/02/2024	.....	 1,273,000	..... 250.91	.....	68,869	.....	 58,730	.....	63,549	.....	.....	.....(10,595)	.....	 5,847	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB17W$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.05/17/2022	.05/17/2023	.....	1,922,000	.....4088.85	67,847	.....	.....	 8,598	.....	50,731	.....	.....	.....(16,729)	.....	 3,448	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB17Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2023		4,702,000	3797.34	52,662			29,886		71,094			(12,985)		17,705		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2021	06/13/2023		857,455	177.57	33,441			3,353		32,999			(4,112)		1,930		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/16/2023		594,804	174.63	34,908			7,070		32,828			(8,325)		1,366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/23/2022	09/25/2024		787,409	208.67	29,134			21,701		20,302			(3,577)		4,806		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/02/2021	09/01/2023		201,631	268.62	8,963			1,894		13,702			(1,106)		655		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/10/2021	09/11/2023		290,488	266.38	12,055			2,703		22,170			(1,484)		974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2024		2,112,232	552.83	262,550			211,049		288,525			(32,325)		13,393		0001
Purchased Call/S&P 500 INDEX/SPX2610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2023		1,477,000	247.5	79,020			55,727		83,473			(19,484)		6,197		0001
Purchased Call/S&P 500 INDEX/SPX2610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2022	12/15/2023		2,305,000	245.43	120,091			86,065		148,501			(29,693)		9,708		0001
Purchased Call/S&P 500 INDEX/SPXA05H$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2023	02/03/2025		1,594,000	4136.48	73,165			67,831		71,546			(5,605)		10,838		0001
Purchased Call/S&P 500 INDEX/SPXA05L$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024		3,315,000	3916.64	50,720			49,187		56,495			(1,930)		16,323		0001
Purchased Call/S&P 500 INDEX/SPXA05L$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024		2,447,900	3917	94,044			91,706		101,100			(2,584)		12,054		0001
Purchased Call/S&P 500 INDEX/SPXA05N$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025		1,524,000	5019.52	56,693			56,693		59,433					10,798		0001
Purchased Call/S&P 500 INDEX/SPXA05M$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024		11,570,000	3970.99	277,680			274,595		302,909			(5,340)		57,213		0001
Purchased Call/S&P 500 INDEX/SPXA05M$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024		2,350,371	3937	103,765			102,612		115,142			(1,995)		11,622		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/18/2023		670,594	175.78	26,153			611		27,088			(3,216)		745		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/30/2021	05/01/2023		221,080	175.2	8,622			356		10,058			(1,062)		322		0001
Purchased Call/S&P 500 INDEX/SPXB00X$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2021	09/08/2023		2,644,000	5227.29	94,920			20,861		865			(11,702)		8,780		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB00X$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2021	09/08/2023		2,605,000	4440.71	292,021			64,446		40,753			(36,052)		8,651		0001
Purchased Call/S&P 500 INDEX/SPX161S$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023		2,200,000	245.89	85,360			15,755		80,025			(21,048)		4,748		0001
Purchased Call/S&P 500 INDEX/SPX161V$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2023		2,635,000	246.4	116,467			41,710		115,569			(28,718)		7,893		0001
Purchased Call/S&P 500 INDEX/SPX161T$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2022	07/14/2023		5,622,000	100	53,409			15,429					(13,206)		15,077		0001
Purchased Call/S&P 500 INDEX/SPX161W$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2023		1,767,000	100	22,794			9,482					(5,621)		5,701		0001
Purchased Call/S&P 500 INDEX/SPX161X$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2022	10/11/2023		5,189,000	100	44,625			23,726		13,664			(11,004)		18,915		0001
Purchased Call/S&P 500 INDEX/SPX161Y$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2023		2,857,000	100	24,856			14,037		6,247			(6,095)		10,732		0001
Purchased Call/S&P 500 INDEX/SPXB17W$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/02/2023		2,294,000	4108.54	78,684			13,551		60,965			(19,455)		4,765		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2021	06/09/2023		216,098	177.29	8,406			797		8,490			(1,036)		473		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2021	06/12/2023		637,375	177.57	24,858			2,462		24,401			(3,060)		1,425		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2022	10/26/2023		3,069,000	3830.6	59,232			33,940		78,401			(14,605)		11,612		0001
Purchased Call/S&P 500 INDEX/SPXB17YSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024		2,351,000	3715.22	413,306			323,605		472,967			(50,816)		14,703		0001
Purchased Call/S&P 500 INDEX/SPXB003$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2021	04/14/2023		1,597,617	4747	57,611			1,043		29			(7,181)		1,564		0001
Purchased Call/S&P 500 INDEX/SPXH13A$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023		2,974,000	3873.33	31,524			14,624		42,453			(7,794)		10,088		0001
Purchased Call/S&P 500 INDEX/SPXC001$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2021	09/27/2023		2,792,000	5130.46	105,538			25,949		2,097			(13,011)		9,803		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/10/2023		265,774	176.62	10,498			1,444		12,621			(1,293)		699		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/24/2023		709,068	176.31	27,937			4,381		36,224			(3,440)		1,990		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	08/11/2023		112,638	176.96	4,483			816		5,653			(553)		340		0001
Purchased Call/S&P 500 INDEX/SPXB17W$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/04/2023		7,120,000	4300.17	163,760			14,887		22,613			(40,379)		10,865		0001
Purchased Call/S&P 500 INDEX/SPXB17W$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2023		2,338,000	4088.85	59,619			7,555		51,359			(14,701)		4,195		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/S&P 500 INDEX/SPXB17ZS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2023		1,612,000	3797.34	22,407			12,716		30,312			(5,525)		6,070		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/17/2023		617,667	176.06	24,521			3,609		31,802			(3,019)		1,680		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2023		566,003	183.14	22,244			4,167		7,671			(5,485)		1,230		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023		842,490	179.12	36,733			8,197		26,857			(9,057)		1,997		0001
Purchased Call/S&P 500 INDEX/SPXH13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2022	10/17/2023		2,417,000	3677.95	33,596			18,418		46,592			(8,284)		8,946		0001
Purchased Call/S&P 500 INDEX/SPXH139$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2022	09/14/2023		2,139,000	3946.01	23,957			10,955		27,297			(5,907)		7,234		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/16/2023		185,854	177.41	7,360			1,385		9,029			(907)		571		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/31/2023		130,002	176.55	5,148			1,075		7,161			(635)		421		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/01/2023		219,548	177.07	8,672			1,835		11,523			(1,072)		713		0001
Purchased Call/S&P 500 INDEX/SPXB17W$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	05/04/2023		2,427,000	4300.17	39,803			3,618		6,798			(9,814)		3,704		0001
Purchased Call/S&P 500 INDEX/SPXB17W$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/05/2023		3,368,000	4108.54	86,894			15,560		75,598			(21,309)		7,161		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	06/08/2023		187,313	177.34	7,979			906		7,284			(1,192)		407		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/24/2023		2,399,919	3797	110,651			63,141		145,540			(27,434)		9,037		0001
Purchased Call/S&P 500 INDEX/SPXH138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2023		1,728,000	4006.18	19,526			8,654		14,302			(4,815)		5,738		0001
Purchased Call/S&P 500 INDEX/SPXH13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023		1,882,000	100	29,736			14,581		18,349			(7,332)		6,590		0001
Purchased Call/S&P 500 INDEX/SPXB17W$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/14/2024		1,598,914	4865	80,074			45,048		27,896			(9,886)		8,473		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2022	01/12/2024		2,097,985	264.46	77,229			30,558		5			(9,554)		9,302		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161I$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/06/2022	10/04/2024		4,169,565	235.04	144,946			109,947		59,367			(17,872)		25,661		0001
Purchased Call/S&P 500 INDEX/SPXH13K$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2022	11/09/2023		1,580,000	3748.57	17,380			10,718		26,851			(4,285)		6,175		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/17/2023		95,997	178.08	4,185			1,322		5,528			(516)		382		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/08/2023		336,292	177	15,066			5,216		22,089			(1,860)		1,397		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2021	07/14/2023		149,107	176.51	5,905			847		7,244			(729)		400		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2021	08/03/2023		247,659	177	9,708			1,654		12,107			(1,197)		725		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	08/18/2023		199,476	176.08	7,899			1,514		11,128			(975)		618		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/22/2023		217,726	176.4	8,687			1,706		11,907			(1,068)		684		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/18/2023		298,284	176.4	11,872			2,279		16,133			(1,468)		924		0001
Purchased Call/S&P 500 INDEX/SPXH13G$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		1,452,000	100	18,150			10,184		29,896			(4,488)		5,414		0001
Purchased Call/S&P 500 INDEX/SPXH13G$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		2,839,000	100	42,585			23,895		30,081			(10,529)		10,586		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2021	10/11/2023		192,941	175.75	7,872			2,087		12,519			(971)		703		0001
Purchased Call/S&P 500 INDEX/SPXH13G$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		2,119,000	3752.75	20,978			11,771		32,942			(5,187)		7,901		0001
Purchased Call/S&P 500 INDEX/SPXH131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	10/30/2023		1,400,000	3901.06	15,400			8,994		20,708			(3,777)		5,347		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/04/2021	10/04/2023		260,031	175.54	10,427			2,664		16,925			(1,286)		931		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/04/2021	04/10/2023		240,726	175.17	8,369			137		10,329			(1,362)		199		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/29/2021	10/30/2023		313,870	177.66	13,528			3,945		18,010			(1,666)		1,199		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/16/2021	09/15/2023		186,455	175.53	7,421			1,709		11,670			(916)		632		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/29/2021	09/29/2023		165,582	175.66	6,673			1,659		10,562			(823)		585		0001
Purchased Call/S&P 500 INDEX/SPXH13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/11/2022	11/10/2023		1,926,000	100	31,009			19,208		16,828			(7,667)		7,544		0001
Purchased Call/S&P 500 INDEX/SPXH13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/11/2022	11/13/2023		2,105,000	100	28,418			17,692		9,271			(6,969)		8,300		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/10/2021	12/12/2023		170,807	177.5	7,618			2,668		10,860			(937)		715		0001
Purchased Call/S&P 500 INDEX/SPXI138$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/16/2023	03/15/2024		10,406,000	3960.28		250,785		242,448		265,893			(10,306)		50,950		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/23/2021	12/22/2023		81,683	178.46	3,684			1,347		4,907			(455)		349		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/22/2024		161,429	179.14	7,765			3,161		9,763			(956)		728		0001
Purchased Call/S&P 500 INDEX/SRM0130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/22/2022	07/21/2028		1,828,000	100	493,560			516,754		516,754	17,028				21,066		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027		2,100,000	100	446,670			396,083		396,083	18,596				20,512		0001
Purchased Call/S&P 500 INDEX/SRM0400$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027		3,318,000	100	714,034			452,233		452,233	(3,900)				35,444		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028		2,004,000	100	451,702			286,287		286,287	(2,361)				21,896		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2025		18,714,088	265.48		566,525		566,090		592,413			(1,085)		132,147		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/18/2023		535,068	177.88	23,864			8,567		33,378			(2,938)		2,267		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/29/2023		249,112	179.09	11,061			4,133		14,418			(1,364)		1,077		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2022	10/29/2024		4,503,066	232.94	156,256			123,846		81,033			(19,212)		28,333		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/05/2024		182,234	180.46	8,474			3,265		9,138			(1,048)		798		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2022	01/31/2024		176,860	180.84	8,825			3,697		9,510			(1,088)		810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/08/2024		3,657,895	552.63	438,582			355,100		503,637			(54,072)		23,214		0001
Purchased Call/S&P 500 INDEX/SPXI13C$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/14/2023		6,450,000	4150		18,450		18,450		20,685					6,316		0001
Purchased Call/S&P 500 INDEX/SPXI13A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024		3,229,000	3948.72		95,901		94,573		102,534			(2,102)		15,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2022	11/01/2024		855,853	547.8	107,238			85,791		127,061			(13,239)		5,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2022	11/01/2024		3,932,759	548.8	488,055			390,444		559,738			(60,254)		24,809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/25/2022	11/27/2024		601,913	218.88	22,090			18,363		9,900			(2,712)		3,881		0001
Purchased Call/S&P 500 INDEX/SPXC00A$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/26/2021	10/26/2023		1,631,000	5386.82	51,703			14,772		557			(6,374)		6,171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305US4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/30/2023	01/30/2025		635,285	213.33		23,506		21,603		13,758			(1,929)		4,307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/12/2022	10/11/2024		978,101	207.27	35,994			27,638		27,370			(4,438)		6,058		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI1394	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/19/2024		4,921,000	3916.64		60,528		58,699		65,718			(2,303)		24,231		0001
Purchased Call/S&P 500 INDEX/SPXI139F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024		5,081,000	3951.57		63,513		61,768		66,670			(1,909)		25,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J8K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/12/2024		4,226,018	569.37	492,331			399,681		480,004			(60,533)		26,910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J8R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/11/2024		316,880	560.83	39,927			32,403		40,716			(4,916)		2,016		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/19/2022	12/19/2024		809,248	204.89	29,861			25,724		25,357			(3,676)		5,312		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U8K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/06/2023	02/06/2025		198,311	214.07	7,318			6,796		4,224			(531)		1,351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X84	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/08/2023	03/07/2025		379,781	208.55	13,520			13,112		11,400			(426)		2,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J8L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/11/2024		1,595,958	569.37	185,770			150,762		181,109			(22,872)		10,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J8U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2024		165,270	560.83	20,857			16,937		21,271			(2,561)		1,053		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S82	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/30/2022	12/31/2024		2,306,400	208.08	84,645			74,515		62,404			(10,407)		15,282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/17/2022	11/17/2023		147,642	216.59	5,212			3,321		1,629			(1,285)		587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/21/2022	11/21/2023		265,227	217.85	9,363			6,035		2,666			(2,309)		1,064		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/06/2022	12/06/2023		563,308	213.5	19,828			13,601		8,285			(4,889)		2,331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/09/2022	12/08/2023		1,233,274	213.25	43,411			30,267		18,622			(10,734)		5,124		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T88	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/13/2023	01/16/2024		467,489	214.66	16,549			13,221		6,947			(3,463)		2,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/07/2022	10/06/2023		960,864	208.26	33,918			17,762		17,947			(8,386)		3,457		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/09/2021	04/06/2023		3,741,073	268.77	120,634			832		30,099			(14,910)		2,398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/30/2022	11/30/2023		498,531	218.88	17,598			11,781		4,647			(4,339)		2,038		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/15/2023	02/15/2024		246,551	215.64		8,703		7,672		3,624			(1,049)		1,156		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/07/2022	10/09/2023		1,017,085	208.26	35,903			18,943		19,193			(8,805)		3,688		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/11/2022	10/11/2023		438,222	207.98	15,513			8,248		8,470			(3,825)		1,597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2021	04/13/2023		4,673,161	269.55	144,881	1,029		2,693		33,490			(18,601)		4,410		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2024		2,848,558	260.31	105,570			45,275		66			(13,024)		13,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2021	04/28/2023		6,041,636	270.67	193,632			7,242		38,111			(24,041)		8,367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2021	05/05/2023		6,241,986	271.19	208,556			9,770		37,008			(25,759)		9,665		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2021	05/05/2023		6,910,561	273.49	216,123			10,165		24,819			(26,788)		10,700		0001
Purchased Call/S&P 500 INDEX/SRM0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028		2,246,000	100	570,484			429,653		429,653	3,169				25,173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/28/2022	11/27/2024		1,380,287	218.03	50,657			42,167		23,676			(6,245)		8,900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/08/2022	12/06/2024		80,252	214.18	2,953			2,505		1,671			(365)		521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/24/2023	03/25/2025		1,499,381	192.71		55,177		54,874		75,781			(528)		10,566		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/27/2023	03/27/2025		180,836	198.34		6,619		6,591		7,969			(36)		1,276		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ES$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2022	03/18/2024		123,134	181.92	7,179			3,476		6,695			(884)		605		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/22/2022	.04/22/2024	.....	 63,963	..... 183.21	 4,394	.....	.....	 2,339	.....	 3,375	.....	.....	..... (541)	.....	 330	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305MST ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.10/14/2022	.10/16/2024	.....	1,048,745	..... 207.59	38,489	.....	.....	29,777	.....	28,897	.....	.....	.....(4,726)	.....	6,524	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305NSL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.10/26/2022	.10/25/2024	.....	 2,580,887	..... 210.46	94,719	.....	.....	74,552	.....	62,175	.....	.....	..... (11,678)	.....	16,183	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/03/2021	.04/27/2023	.....	6,504,873	..... 270.33	 210,807	.....	.....	 7,563	.....	43,500	.....	.....	.....(26,093)	.....	 8,846	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ES6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/01/2022	.03/01/2024	.....	 169,131	..... 180.44	8,473	.....	.....	 3,894	.....	 9,975	.....	.....	.....(1,043)	.....	811	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13C87	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/31/2023	.04/01/2024	.....	 1,865,000	..... 264.82	.....	39,725	.....	 39,725	.....	41,276	.....	.....	.....	.....	 9,351	.....	0001 .....
Purchased Call/S&P 500 INDEX/SRM0400S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.04/08/2021	.04/08/2027	.....	2,351,000	 100	509,227	.....	.....	388,632	.....	388,632	23,226	.....	.....	.....	23,582	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.11/11/2022	.11/12/2024	.....	1,355,265	..... 566.58	162,090	.....	.....	131,587	.....	158,386	.....	.....	.....(19,929)	.....	 8,630	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305PS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.11/18/2022	.11/20/2024	.....	 1,190,761	..... 217.58	43,701	.....	.....	35,908	.....	20,906	.....	.....	.....(5,366)	.....	 7,634	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305TSX ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.01/25/2023	.01/24/2025	.....	 975,172	..... 213.75	36,081	.....	.....	 32,909	.....	20,849	.....	.....	.....(3,213)	.....	 6,581	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305VSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.02/22/2023	.02/21/2025	.....	 580,050	..... 209.25	21,230	.....	.....	20,180	.....	 15,163	.....	.....	.....(1,076)	.....	 3,996	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/27/2023	.03/27/2024	.....	3,492,000	.....3977.53	.....	59,015	.....	 58,528	.....	61,585	.....	.....	..... (645)	.....	17,388	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/21/2023	.03/21/2024	.....	 2,183,000	.....4002.87	.....	45,406	.....	 44,284	.....	46,538	.....	.....	.....(1,241)	.....	10,780	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13A$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/24/2023	.03/26/2024	.....	4,695,000	.....3970.99	.....	57,749	.....	 57,114	.....	60,922	.....	.....	.....(1,098)	.....	23,346	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/25/2022	.03/26/2024	.....	 385,252	..... 183.4	23,956	.....	.....	 12,725	.....	 18,903	.....	.....	.....(3,165)	.....	 1,916	.....	0001 .....
Purchased Call/S&P 500 INDEX/SRM0500S1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	.07/08/2020	.07/08/2026	.....	 1,664,000	 100	339,456	.....	.....	659,881	.....	659,881	36,525	.....	.....	.....	 15,054	.....	0001 .....
Purchased Call/S&P 500 INDEX/SRM0500SP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	.08/22/2022	.08/22/2028	.....	3,254,000	 100	893,223	.....	.....	853,853	.....	853,853	24,649	.....	.....	.....	37,808	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/10/2022	.10/08/2024	.....	1,493,020	4292	122,571	.....	.....	 93,741	.....	 158,760	.....	.....	.....(15,132)	.....	 9,222	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/04/2022	.03/06/2024	.....	110,860	..... 182.29	5,820	.....	.....	 2,714	.....	5,706	.....	.....	..... (715)	.....	536	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/18/2022	.03/20/2024	.....	 122,585	..... 181.92	7,159	.....	.....	 3,476	.....	6,690	.....	.....	..... (879)	.....	604	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/14/2022	.11/08/2024	.....	2,227,580	3930	390,736	.....	.....	317,237	.....	352,138	.....	.....	.....(48,505)	.....	14,137	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/17/2022	.11/15/2024	.....	1,965,343	4700	142,405	.....	.....	 116,674	.....	 106,864	.....	.....	..... (17,581)	.....	12,546	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161ZS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/11/2022	.11/13/2023	.....	 2,679,000	 100	23,575	.....	.....	 14,678	.....	 3,332	.....	.....	.....(5,781)	.....	10,564	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161WSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/29/2022	.08/29/2023	.....	 1,907,000	.....245.4	86,769	.....	.....	 35,855	.....	96,120	.....	.....	.....(21,395)	.....	 6,133	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161YSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/01/2022	.11/01/2023	.....	 1,457,000	..... 244.25	77,367	.....	.....	 45,610	.....	 92,425	.....	.....	..... (19,077)	.....	 5,591	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2501SP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	.03/10/2023	.03/11/2024	.....	2,829,000	 100	.....	64,784	.....	 61,572	.....	85,275	.....	.....	.....(3,707)	.....	13,772	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2502SB	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	.03/23/2023	.03/22/2024	.....	7,322,000	 100	.....	79,078	.....	 77,982	.....	96,585	.....	.....	.....(1,733)	.....	36,207	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/01/2022	.11/01/2023	.....	 3,156,000	..... 3856.1	53,021	.....	.....	 31,257	.....	66,316	.....	.....	.....(13,074)	.....	12,111	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.12/23/2022	.12/26/2024	.....	 1,590,000	.....4600.33	106,053	.....	.....	 92,378	.....	 111,648	.....	.....	.....(13,004)	.....	 10,494	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.03/24/2022	.03/22/2024	.....	1,678,493	..... 284.67	64,526	.....	.....	 31,579	.....	50,828	.....	.....	.....(7,957)	.....	 8,300	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.07/19/2022	.03/28/2024	.....	2,011,469	..... 284.03	75,231	.....	.....	 37,736	.....	63,765	.....	.....	..... (9,352)	.....	10,030	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP1002SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/29/2022	.04/30/2024	.....	1,393,636	.....2399.39	46,904	.....	.....	 25,452	.....	22,452	.....	.....	.....(5,768)	.....	 7,258	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.04/28/2022	.04/26/2024	.....	 1,119,858	..... 289.92	43,282	.....	.....	 23,284	.....	25,348	.....	.....	.....(5,343)	.....	 5,803	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.03/30/2022	.03/28/2024	.....	2,296,582	..... 284.17	88,234	.....	.....	 43,976	.....	72,195	.....	.....	..... (10,896)	.....	11,451	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.05/05/2022	.04/26/2024	.....	3,220,170	..... 289.6	123,178	.....	.....	 66,475	.....	74,449	.....	.....	.....(15,220)	.....	16,686	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100GSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.02/21/2023	.02/12/2024	.....	4,824,312	.....2362.76	.....	131,276	.....	115,299	.....	91,091	.....	.....	..... (16,381)	.....	22,515	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305KSJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.09/09/2022	.09/08/2023	.....	 1,263,007	..... 223.17	44,963	.....	.....	 19,984	.....	 4,980	.....	.....	..... (11,117)	.....	 4,194	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3050SL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/10/2022	. 11/10/2023	.....	 385,390	218	 13,643	.....	.....	 8,451	.....	 3,730	.....	.....	..... (3,364)	.....	 1,510	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/21/2021	. 04/10/2023	.....	 6,757,075	..... 269.26	215,651	.....	.....	 2,671	.....	 50,986	.....	.....	.....(26,569)	.....	 5,592	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 03/28/2023	. 03/28/2024	.....	2,330,000	.....3971.27	.....	42,639	.....	 42,405	.....	 44,840	.....	.....	..... (350)	.....	11,618	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 03/29/2023	. 03/28/2024	.....	 3,828,000	.....4027.81	.....	78,091	.....	77,876	.....	 82,800	.....	.....	..... (428)	.....	19,087	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/21/2022	. 10/20/2023	.....	2,322,000	.....3752.75	30,883	.....	.....	 17,329	.....	 41,555	.....	.....	.....(7,636)	.....	 8,658	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305RSP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/23/2022	. 12/22/2023	.....	 132,054	..... 207.63	 4,648	.....	.....	 3,431	.....	 2,951	.....	.....	.....(1,149)	.....	564	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305SSS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/09/2023	. 01/09/2024	.....	 348,451	..... 212.54	.....	12,335	.....	 9,617	.....	 5,902	.....	.....	.....(2,737)	.....	 1,537	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 03/29/2023	. 03/28/2024	.....	 2,216,000	.....4027.81	.....	59,610	.....	 59,446	.....	 63,573	.....	.....	..... (327)	.....	11,050	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 03/31/2023	. 04/01/2024	.....	2,524,000	.....4109.31	.....	31,298	.....	 31,298	.....	 31,578	.....	.....	.....	.....	 12,655	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/30/2021	. 04/28/2023	.....	8,210,644	..... 270.04	 268,101	.....	.....	 10,018	.....	 58,191	.....	.....	.....(33,255)	.....	11,370	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/24/2021	. 05/19/2023	.....	 10,730,191	..... 270.05	348,612	.....	.....	 23,113	.....	 84,632	.....	.....	.....(43,111)	.....	19,657	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000YS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 02/07/2022	. 02/02/2024	.....	 449,651	.....2446.68	 16,584	.....	.....	 7,057	.....	 3,565	.....	.....	.....(2,062)	.....	 2,065	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000YSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 02/18/2022	. 02/20/2024	.....	806,687	.....2432.28	 26,634	.....	.....	 11,926	.....	 7,919	.....	.....	..... (3,292)	.....	 3,812	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717UST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 03/17/2023	. 03/19/2025	.....	 254,634	..... 562.72	.....	29,207	.....	 28,766	.....	 35,741	.....	.....	..... (558)	.....	 1,787	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 03/21/2023	. 03/20/2025	.....	 620,144	..... 563.74	.....	72,801	.....	 71,827	.....	 86,011	.....	.....	.....(1,071)	.....	 4,355	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	. 04/07/2022	. 04/05/2024	.....	4,149,718	..... 285.03	160,539	.....	.....	 81,731	.....	124,796	.....	.....	.....(19,804)	.....	20,918	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP1002SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 05/11/2022	. 05/03/2024	.....	1,893,696	.....2423.78	 55,385	.....	.....	 30,385	.....	 24,939	.....	.....	.....(6,841)	.....	 9,900	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100HSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 03/02/2023	. 03/01/2024	.....	6,224,539	.....2347.56	153,804	.....	.....	143,121	.....	138,984	.....	.....	..... (11,648)	.....	29,861	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2022	08/30/2024		2,177,595	2358.94	68,638			49,632		56,973			(8,597)		12,971		0001
Purchased Call/AI Powered US Equity Index/AIP1002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	04/21/2023		5,464,123	2420.15	130,725			7,290		406			(32,501)		6,553		0001
Purchased Call/AI Powered US Equity Index/AIP100HSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2023	02/28/2024		1,701,492	2345.95		40,891		37,608		38,339			(3,396)		8,138		0001
Purchased Call/AI Powered US Equity Index/AIP1002SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/10/2024		2,614,297	2367.7	87,376			48,602		55,670			(10,766)		13,786		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/09/2021	07/05/2023		12,346,746	276.12	392,404			51,374		42,389			(48,374)		31,660		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/24/2023	02/23/2024		625,485	208.26		22,017		20,060		14,447			(2,117)		2,969		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2021	05/25/2023		5,405,475	272.01	173,363			12,872		31,081			(21,388)		10,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2021	06/08/2023		6,779,085	274.25	218,350			20,429		27,878			(26,952)		14,737		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2021	06/02/2023		7,189,871	273.66	228,517			19,505		31,574			(28,208)		14,935		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2021	06/02/2023		7,965,135	272.68	258,746			22,144		42,778			(31,986)		16,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/21/2023		16,299,529	278.44	529,330			81,199		38,710			(65,495)		45,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2021	06/14/2023		9,409,682	275.44	296,974			30,351		31,364			(36,808)		21,327		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/08/2022	08/08/2023		152,038	233.92	5,443			1,934		65			(1,342)		454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/09/2022	09/11/2023		196,799	220.26	7,006			3,146		1,322			(1,718)		660		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2021	06/23/2023		6,205,448	273.76	202,893			23,244		30,975			(25,108)		14,885		0001
Purchased Call/S&P 500 INDEX/SPX2612S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2024		1,940,000	100		23,086		19,843		7,546			(3,289)		8,983		0001
Purchased Call/S&P 500 INDEX/SPX2612S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2023	02/09/2024		4,397,000	100		51,445		44,747		19,457			(7,047)		20,424		0001

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Purchased Call/S&P 500 INDEX/SPX161Z$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/23/2022	11/21/2023		2,203,183	256	65,865			43,051		62,090			(16,330)		8,839		0001
Purchased Call/S&P 500 INDEX/SPXA05JSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/06/2023	03/04/2025		2,128,007	5171		60,335		58,343		53,377			(2,069)		14,777		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2021	04/21/2023		222,030	175.5	8,637			237		9,413			(1,065)		266		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2021	05/25/2023		122,787	176.7	4,764			353		4,947			(587)		238		0001
Purchased Call/S&P 500 INDEX/SPXB00W$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/03/2021	09/01/2023		2,282,000	4421.14	265,168			56,114		36,903			(32,782)		7,411		0001
Purchased Call/S&P 500 INDEX/SPXB17LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2023		2,611,000	4981.89	93,996			14,203		1,047			(11,589)		7,199		0001
Purchased Call/S&P 500 INDEX/SPXB17PSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023		1,512,000	4858.1	79,078			20,095		4,131			(9,723)		5,397		0001
Purchased Call/S&P 500 INDEX/SPXB141$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026		6,849,000	3351.28	1,220,492			2,519,138		2,519,138	298,507				62,736		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2023		244,328	209.86	8,674			4,110		4,599			(2,139)		841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/19/2024		91,446	562.35	11,284			9,269		11,709			(1,387)		586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/02/2023		11,244,555	280.91	361,110			61,085		17,053			(44,568)		32,770		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2021	06/05/2023		625,230	177.85	24,384			2,180		22,373			(3,002)		1,329		0001
Purchased Call/S&P 500 INDEX/SPXH13B$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2023		2,515,000	100	37,977			17,890					(9,364)		8,632		0001
Purchased Call/S&P 500 INDEX/SPXH13F$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023		1,463,000	100	25,164			13,726		29,602			(6,171)		5,401		0001
Purchased Call/S&P 500 INDEX/SPXB17PSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/05/2023		1,448,000	4781.16	85,577			21,982		5,808			(10,551)		5,196		0001
Purchased Call/S&P 500 INDEX/SPXB17RSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2023		1,390,000	5424.6	55,739			19,065		1,156			(6,872)		5,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2021	06/12/2023		6,104,622	275.42	194,737			19,286		20,348			(23,976)		13,650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/25/2023		9,743,837	279.43	312,266			49,376		19,446			(38,455)		27,465		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/18/2021	06/20/2023		12,608,562	272.63	405,438			44,575		75,019			(49,890)		29,698		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2021	07/03/2023		8,191,567	276.12	260,492			33,369		27,304			(32,071)		20,785		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2023		309,232	214.41	11,009			5,004		3,721			(2,714)		1,043		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/25/2022	08/25/2023		118,871	224.49	4,256			1,721		450			(1,049)		377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2024		1,502,226	566.46	177,713			146,266		178,068			(21,880)		9,638		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/18/2023		9,062,446	278.97	285,145			66,706		30,585			(35,134)		31,015		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2022	08/21/2023		508,756	230.77	18,213			7,125		728			(4,467)		1,592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2023		429,009	224.07	15,359			6,050		1,647			(3,787)		1,347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/25/2024		198,064	561.58	25,293			21,014		25,534			(3,114)		1,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	08/11/2023		11,048,150	279.52	356,032			64,912		25,364			(44,056)		33,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2024		760,425	563.54	90,100			75,651		96,357			(11,303)		4,875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/21/2023		7,005,359	278.18	221,306			43,548		22,942			(27,448)		21,924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2021	09/06/2023		5,867,076	280.91	183,757			39,930		13,005			(22,618)		19,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/23/2023		10,936,329	279.8	347,116			68,769		26,201			(42,856)		34,465		0001

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Purchased Call/S&P 500 INDEX/SPXC000$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2021	09/22/2023		2,148,000	4960.17	110,622			26,549		3,142			(13,657)		7,437		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2021	06/30/2023		238,412	176.55	9,513			1,183		11,059			(1,174)		595		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/14/2023		181,593	176.06	7,191			1,033		9,277			(889)		487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/18/2024		2,993,624	564.22	362,528			297,702		361,633			(44,634)		19,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/19/2024		1,227,179	564.22	148,734			122,174		148,371			(18,287)		7,860		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2022	08/17/2023		4,417,357	279.51	135,590			25,842		11,025			(16,796)		13,630		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/07/2024		751,803	292.94	28,343			15,651		14,158			(3,485)		3,950		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/20/2022	05/21/2024		683,919	290.93	25,852			14,773		15,017			(3,179)		3,655		0001
Purchased Call/AI Powered US Equity Index/AIP100I$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2023	03/14/2025		3,288,134	2309.97	112,094			110,125		134,458			(2,294)		22,994		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/25/2022	05/22/2024		2,166,599	290.93	86,618			49,675		47,640			(10,677)		11,593		0001
Purchased Call/AI Powered US Equity Index/AIP100I$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/14/2025		2,611,213	2320.63	84,129			82,960		100,904			(1,427)		18,261		0001
Purchased Call/Citi Grandmaster Index/CGM0400$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/21/2023		92,235	325.36	2,449			273		406			(302)		219		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2022	05/23/2024		2,213,143	291.52	91,268			52,604		46,909			(11,291)		11,856		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2022	05/31/2024		2,316,611	293.3	87,974			51,741		44,232			(10,881)		12,528		0001
Purchased Call/S&P 500 INDEX/SPXE00S$6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2022	11/03/2023		5,939,000	100	51,669			30,916		6,532			(12,740)		22,896		0001

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Purchased Call/AI Powered US Equity Index/AIP100I$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2023	03/20/2024		8,142,708	2317.31		205,698		200,939		238,245			(5,399)		40,152		0001
Purchased Call/S&P 500 INDEX/SPXH13B$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		5,851,000	3757.99	129,892			62,607		173,541			(32,028)		20,257		0001
Purchased Call/S&P 500 INDEX/SPXH13B$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		1,165,000	100	28,077			13,533		42,110			(6,923)		4,033		0001
Purchased Call/S&P 500 INDEX/SPXH13E$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2022	10/10/2023		1,931,000	3612.39	47,503			25,125		68,049			(11,713)		7,021		0001
Purchased Call/Citi Grandmaster Index/CGM0400$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/22/2022	07/21/2023		1,254,231	327.52	32,875			5,199		4,422			(4,202)		3,474		0001
Purchased Call/S&P 500 INDEX/SPXH13B$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2023		2,303,000	3899.89	32,933			15,514		39,787			(8,120)		7,905		0001
Purchased Call/S&P 500 INDEX/SPXE00U$G	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	11/22/2022	11/22/2028		806,000	100	195,294			188,740		188,740	34,884				9,581		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/24/2025		1,217,049	4017		60,918		55,793		61,171			(5,348)		8,214		0001
Purchased Call/Citi Grandmaster Index/CGM0400$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2021	06/30/2023		654,223	327.1	16,515			2,059		2,115			(2,054)		1,633		0001
Purchased Call/S&P 500 INDEX/SPXH13D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/13/2023		2,033,201	3933	66,522			31,815		114,032			(17,155)		6,856		0001
Purchased Call/S&P 500 INDEX/SPXH13D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2022	09/12/2023		1,504,410	4110	36,523			17,463		64,350			(9,473)		5,057		0001
Purchased Call/S&P 500 INDEX/SPXH13G$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023		7,976,000	3665.78	173,079			96,848		243,975			(42,677)		29,741		0001
Purchased Call/S&P 500 INDEX/SPXH13D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/19/2023		2,069,943	3891	70,320			34,258		116,685			(17,828)		7,105		0001
Purchased Call/Citi Grandmaster Index/CGM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/29/2021	07/28/2023		1,786,216	327.48	48,542			8,106		7,095			(6,149)		5,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2021	06/02/2023		1,410,225	586.86	103,793			8,839		26,643			(12,796)		2,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/26/2024		428,292	566.66	52,252			43,423		52,661			(6,424)		2,759		0001
Purchased Call/AI Powered US Equity Index/AIP100I$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/18/2025		1,160,789	2310.93		39,163		38,587		47,321			(717)		8,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/27/2024		2,037,297	567	239,586			199,436		241,206			(29,538)		13,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/12/2024		1,040,698	606.01	85,129			33,675		41,674			(10,524)		4,614		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2021	06/01/2023		106,792	586.12	7,860			659		2,060			(969)		220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024		366,239	602.92	32,009			13,806		16,927			(3,946)		1,701		0001
Purchased Call/Citi Grandmaster Index/CGM0401$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/20/2021	08/17/2023		1,372,290	327.17	35,383			6,889		4,879			(4,479)		4,234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/09/2023		283,555	591.49	20,813			1,984		4,756			(2,573)		621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025		2,271,160	572.19	293,661			283,130		271,338			(11,682)		15,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/30/2024		812,538	593.92	66,466			27,755		43,538			(8,172)		3,714		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00015$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2023		496,183	2925.69	10,810			2,449		2,944			(2,674)		1,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024		4,534,987	595.04	394,090			171,839		246,093			(48,520)		21,165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025		152,353	569.89	20,187			19,328		19,359			(884)		1,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025		2,773,375	582.67	341,110			329,521		297,589			(12,924)		19,258		0001
Purchased Call/AI Powered US Equity Index/AIP1001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2022	04/18/2024		1,616,629	2437.84	57,876			30,467		18,004			(7,140)		8,291		0001
Purchased Call/AI Powered US Equity Index/AIP1009$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2022	09/18/2024		1,708,461	2355.63	50,014			37,297		46,533			(6,239)		10,361		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2022	05/30/2024		418,090	293.16	15,983			9,356		8,045			(1,974)		2,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2021	11/10/2023		2,512,899	614.86	198,268			60,984		63,533			(24,444)		9,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/24/2023		1,915,304	613.86	154,182			50,402		53,109			(19,009)		7,733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025		2,645,912	563.82	300,840			299,185		352,748			(2,881)		18,632		0001
Purchased Call/AI Powered US Equity Index/AIP1000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/26/2024		911,358	2450.58	31,351			15,503		8,389			(3,855)		4,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024		90,632	595.9	8,084			3,501		4,773			(998)		421		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2022	11/22/2023		313,246	2859.25	6,956			4,563		7,183			(1,731)		1,259		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2022	10/06/2023		292,607	2836.77	5,571			2,944		7,508			(1,392)		1,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025		343,534	581.94	42,426			39,746		38,003			(2,840)		2,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025		339,806	583.25	41,660			38,627		36,669			(3,187)		2,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025		1,886,728	583.17	230,558			216,010		196,516			(15,412)		12,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717SS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025		1,983,308	586.97	238,394			225,933		199,860			(13,678)		13,634		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/11/2021	06/12/2023		1,408,680	592.26	102,693			10,170		23,734			(12,643)		3,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/05/2025		1,028,963	576.84		134,280		129,675		116,927			(5,129)		7,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2021	04/17/2023		1,579,668	583.55	111,209			2,448		14,295			(13,692)		1,705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2021	09/13/2023		1,922,301	618.2	137,637			31,195		30,874			(16,969)		6,482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2024		57,170	561.43	5,969			3,565		6,292			(737)		312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/21/2024		5,447,724	552.7	585,086			358,756		661,991			(72,035)		30,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/21/2024		334,122	552.08	35,551			21,828		42,153			(4,383)		1,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/31/2023		2,335,343	619.6	175,618			51,383		49,800			(21,592)		8,941		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/31/2021	12/29/2023		216,903	270.57	8,936			3,357		13,743			(1,105)		938		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/14/2022	01/17/2024		1,851,134	276.42	74,711			29,909		86,627			(9,208)		8,279		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/24/2022	01/24/2024		1,960,082	276.26	88,756			36,408		92,986			(10,966)		8,870		0001
Purchased Call/AI Powered US Equity Index/AIP1002$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/10/2024		2,369,473	2363.89	83,824			46,967		51,981			(10,392)		12,495		0001

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Purchased Call/AI Powered US Equity Index/AIP100I$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/18/2024		3,093,514	2310.93		75,791		73,494		94,647			(2,891)		15,211		0001
Purchased Call/Citi Grandmaster Index/CGM040O$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/06/2023		824,927	326.64	21,200			2,811		3,200			(2,622)		2,126		0001
Purchased Call/AI Powered US Equity Index/AIP100I$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2023	03/21/2025		2,609,046	2313.74		87,973		87,459		105,046			(852)		18,335		0001
Purchased Call/AI Powered US Equity Index/AIP1004$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/09/2023		3,206,776	2373.31	65,486			13,003		16,836			(16,796)		7,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2022	01/18/2024		747,687	602	60,338			24,202		33,199			(7,439)		3,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617O$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2023	01/30/2025		589,304	575.66		70,186		64,506		69,181			(5,761)		3,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2021	05/19/2023		1,202,257	577.65	92,368			6,194		29,091			(11,582)		2,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/28/2021	05/26/2023		77,023	586.8	5,684			432		1,332			(703)		151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/23/2024		1,877,516	592.48	150,952			61,584		101,445			(18,560)		8,482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2021	06/08/2023		1,832,038	594.4	127,453			11,917		26,777			(15,730)		3,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/12/2024		64,115	559.95	8,123			6,920		8,534			(1,000)		418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/13/2024		101,720	560.33	12,105			10,385		13,608			(1,494)		664		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	05/01/2023		2,611,361	585.35	190,891			7,877		31,526			(23,502)		3,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024		215,587	552.54	26,754			23,001		31,186			(3,294)		1,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/05/2024		85,188	553.87	9,865			7,077		11,185			(1,210)		510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024		3,786,537	556.43	459,307			404,266		516,154			(56,549)		25,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025		835,949	556.43	101,651			89,520		118,537			(12,464)		5,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2021	06/14/2023		4,318,278	596.89	299,900			30,500		61,158			(36,993)		9,787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025		965,676	576.84	125,828			121,501		109,554			(4,820)		6,701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	09/13/2024		1,013,686	558.86	110,830	7,311		87,666		127,535			(14,533)		6,119		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/24/2022	06/21/2024		2,876,827	292.45	94,627			58,491		59,863			(11,738)		15,936		0001
Purchased Call/AI Powered US Equity Index/AIP1008$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2022	09/11/2024		2,228,309	2377.65	61,943			45,292		51,949			(7,672)		13,426		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/11/2022	07/03/2024		1,439,678	290.01	47,451			30,240		35,384			(5,909)		8,081		0001
Purchased Call/AI Powered US Equity Index/AIP1001$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/15/2024		3,695,462	2310.93	91,856			89,146		112,853			(3,274)		18,094		0001
Purchased Call/AI Powered US Equity Index/AIP1001$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/21/2025		4,957,544	2313.61	165,611			164,251		199,739			(1,843)		34,838		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100387	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/15/2024		681,456	2377.56	22,853			12,902		13,525			(2,823)		3,616		0001
Purchased Call/S&P 500 INDEX/SPXH13G$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	10/19/2023		2,116,000	100	28,778			15,935		17,464			(7,096)		7,871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/14/2022	11/14/2024		1,064,523	216.87	39,174			31,866		19,340			(4,823)		6,790		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2024		246,394	208.77	9,092			7,820		7,247			(1,116)		1,616		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2024		961,980	206.79	35,497			30,530		27,772			(4,358)		6,309		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/29/2023		5,226,987	280.34	166,415			34,327		12,000			(20,506)		16,810		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	10/02/2023		5,118,965	276.23	162,683			41,199		28,324			(20,043)		18,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	10/03/2023		5,641,676	276.23	176,129			44,847		31,099			(21,721)		20,137		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2025		160,916	210.03	5,906			5,201		4,520			(724)		1,068		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/31/2023		389,229	177.66	16,815			4,920		22,373			(2,067)		1,490		0001
Purchased Call/S&P 500 INDEX/SPXI139$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024		2,094,000	3916.64		25,756		24,969		27,979			(991)		10,253		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/29/2024		102,001	180.49	5,090			2,121		5,618			(627)		465		0001
Purchased Call/S&P 500 INDEX/SPXI13A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/20/2024		1,861,763	263	33,663			33,194		47,592			(742)		9,180		0001
Purchased Call/S&P 500 INDEX/SRM0400$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028		1,710,000	100	394,668			295,235		295,235	7,524				19,082		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/07/2024		105,253	181.86	5,526			2,585		5,618			(680)		509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2023	02/04/2025		1,783,926	219.7	66,005			61,200		33,210			(5,050)		12,139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025		297,534	196.43		10,890		10,636		14,344			(268)		2,079		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305X$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/17/2023	03/19/2025		408,407	195.86		14,989		14,762		19,642			(286)		2,866		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/23/2023	03/21/2025		54,621	191.11		1,999		1,985		2,944			(22)		384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/28/2023	02/29/2024		649,298	205.57		22,920		21,031		17,435			(1,941)		3,110		0001
Purchased Call/S&P 500 INDEX/SPXH13K$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	11/07/2022	11/02/2023		1,398,605	3760		45,005		27,028		58,121			(11,251)		5,380		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/27/2022	05/29/2024		226,341	183.53		14,984		8,727		12,510			(1,840)		1,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	08/11/2021	08/11/2023		5,139,407	279.55		164,458		29,896		11,799			(20,308)		15,512		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	06/09/2022	05/20/2024		488,842	181.62		32,773		18,775		30,540			(4,049)		2,609		0001
Purchased Call/S&P 500 INDEX/SPXH13N$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	11/25/2022	11/27/2023		4,908,000	4026.12		58,896		38,940		61,695			(14,443)		19,941		0001
Purchased Call/S&P 500 INDEX/SPXH13N$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	11/25/2022	11/27/2023		3,318,000	4026.12		55,742		36,854		58,586			(13,670)		13,481		0001
Purchased Call/S&P 500 INDEX/SPXH13I$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	10/28/2022	10/27/2023		770,000	11546.2		16,093		9,343		25,930			(3,979)		2,920		0001
Purchased Call/S&P 500 INDEX/SPXH13J$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	11/02/2022	11/02/2023		1,929,000	3759.69		46,682		27,649		61,698			(11,511)		7,420		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	06/03/2022	06/05/2024		154,364	182.98		10,636		6,288		8,979			(1,306)		840		0001
Purchased Call/S&P 500 INDEX/SPXH13N$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	11/28/2022	11/28/2023		1,131,000	105		16,965		11,263		17,916			(4,183)		4,605		0001
Purchased Call/S&P 500 INDEX/SPXH130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/02/2022	11/30/2023		2,170,619	4080		64,611		43,734		64,293			(16,019)		8,874		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/26/2022	05/24/2024		202,956	183.1		13,334		7,717		11,461			(1,646)		1,089		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	08/01/2022	08/01/2024		744,747	180.83		52,207		34,948		54,573			(6,428)		4,310		0001
Purchased Call/S&P 500 INDEX/SPXI138$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	03/16/2023	03/14/2025		1,005,042	3911		51,570		50,716		54,138			(1,061)		7,028		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/20/2022	.07/19/2024	.....	360,965	..... 179.32	26,748	.....	.....	17,452	.....	28,545	.....	.....	.....(3,298)	.....	2,061	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161JS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/11/2022	.11/12/2024	.....	6,351,952	.....233.1	221,048	.....	.....	179,450	.....	115,545	.....	.....	..... (27,178)	.....	40,447	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161K$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/30/2022	.11/29/2024	.....	4,558,567	..... 232.86	157,909	.....	.....	131,892	.....	87,218	.....	.....	.....(19,469)	.....	29,442	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/08/2022	.06/07/2024	.....	302,467	..... 183.14	21,052	.....	.....	12,521	.....	17,474	.....	.....	.....(2,595)	.....	 1,649	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/16/2022	.06/14/2024	.....	316,769	..... 178.37	24,138	.....	.....	14,669	.....	25,399	.....	.....	.....(2,980)	.....	 1,741	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/18/2022	.11/20/2023	.....	4,892,000	.....3965.34	57,236	.....	.....	36,739	.....	64,373	.....	.....	.....(14,036)	.....	 19,585	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/23/2022	.06/21/2024	.....	456,974	..... 178.84	33,965	.....	.....	20,870	.....	35,909	.....	.....	.....(4,189)	.....	 2,531	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/11/2022	.07/11/2024	.....	954,837	..... 179.43	69,226	.....	.....	44,346	.....	74,265	.....	.....	.....(8,523)	.....	 5,406	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/12/2022	.07/12/2024	.....	 1,174,416	..... 179.17	84,675	.....	.....	54,360	.....	92,990	.....	.....	.....(10,425)	.....	 6,656	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161JSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/21/2022	.11/21/2024	.....	5,639,979	..... 231.92	195,125	.....	.....	160,759	.....	114,785	.....	.....	.....(24,041)	.....	36,186	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/29/2022	.07/31/2024	.....	 189,849	 181	13,270	.....	.....	 8,865	.....	13,760	.....	.....	.....(1,629)	.....	 1,098	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.12/20/2022	.12/20/2023	.....	2,913,000	.....3821.62	42,239	.....	.....	30,603	.....	51,442	.....	.....	.....(10,415)	.....	12,387	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.08/30/2022	.08/30/2024	.....	 118,550	..... 562.84	13,159	.....	.....	 9,332	.....	14,026	.....	.....	.....(1,620)	.....	706	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.12/12/2022	.12/12/2023	.....	 4,174,000	.....3990.56	49,671	.....	.....	34,893	.....	53,845	.....	.....	.....(12,248)	.....	17,478	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024		262,795	179.78	18,396			11,580		19,756			(2,265)		1,472		0001
Purchased Call/S&P 500 INDEX/SPXH13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/12/2022	12/12/2023		2,073,000	3990.56	41,045			28,834		44,522			(10,121)		8,680		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2022	07/12/2024		214,500	178.75	15,701			10,136		17,413			(1,938)		1,216		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2024		673,949	179.18	47,446			31,240		54,105			(5,826)		3,868		0001
Purchased Call/S&P 500 INDEX/SPXH130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023		3,101,000	3852.36	47,755			34,225		57,158			(11,808)		13,061		0001
Purchased Call/S&P 500 INDEX/SPXH13ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/08/2024		1,837,000	3639.66	62,825			48,048		79,468			(7,724)		11,346		0001
Purchased Call/S&P 500 INDEX/SPXH130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023		2,439,000	3852.36	52,195			37,406		62,886			(12,905)		10,273		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2022	08/21/2024		270,098	181.99	20,662			14,399		18,900			(2,537)		1,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2021	05/09/2023		12,940,964	273.49	406,624			21,232		47,772			(50,029)		21,151		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/22/2024		388,965	181.62	25,905			14,818		24,378			(3,181)		2,081		0001
Purchased Call/S&P 500 INDEX/SPXI13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024		4,821,000	4109.31		59,780		59,780		60,311					24,204		0001
Purchased Call/S&P 500 INDEX/SPXH130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	12/13/2023		4,333,183	4020	136,863			97,596		160,037			(33,933)		18,180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/14/2022	11/14/2023		215,023	213	7,590			4,747		3,584			(1,872)		850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/30/2023		5,848,916	278.17	184,826			53,897		27,221			(22,756)		22,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	11/03/2023		6,428,078	279.48	210,718			62,712		25,551			(26,026)		24,782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/05/2022	12/05/2023		243,060	217.57	8,580			5,862		3,139			(2,116)		1,004		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305RSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/23/2022	12/22/2023		702,001	209.68	24,710			18,240		16,238			(6,110)		2,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2021	10/06/2023		4,950,397	273.97	161,322			41,824		37,973			(19,935)		17,811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/12/2021	11/08/2023		9,273,319	280.91	283,083			86,389		29,635			(35,031)		36,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/06/2023		6,524,399	274.84	206,959			53,845		44,311			(25,663)		23,474		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305OSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/15/2022	11/15/2023		159,779	213.55	5,656			3,553		2,581			(1,395)		633		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	10/20/2023		7,948,081	277.92	249,704			69,674		36,991			(30,929)		29,637		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2021	11/10/2023		7,806,495	279.1	251,564			77,640		33,372			(31,195)		30,578		0001
Purchased Call/S&P 500 INDEX/SPXH13JSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/02/2023		1,912,390	3757	61,044			36,559		83,752			(15,135)		7,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2021	07/07/2023		5,773,690	275.75	190,754			25,566		21,554			(23,611)		14,959		0001
Purchased Call/S&P 500 INDEX/SPXA05NS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/28/2023	03/28/2024		1,790,000	100		53,700		53,405		65,153			(440)		8,925		0001
Purchased Call/S&P 500 INDEX/SPXA05NSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/31/2023	04/01/2024		4,464,000	100		48,658		48,658		52,479					22,381		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	08/14/2024		312,196	181.66	23,647			16,264		22,096			(2,908)		1,831		0001
Purchased Call/S&P 500 INDEX/SPXH13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2022	12/14/2023		2,228,349	3993	94,966			68,174		127,589			(23,742)		9,367		0001
Purchased Call/S&P 500 INDEX/SPX2611SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024		1,598,000	259.82	43,306			36,088		41,100			(7,495)		7,256		0001
Purchased Call/S&P 500 INDEX/SPX2612SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/06/2023	02/02/2024		2,139,312	251	114,213			97,670		108,027			(16,768)		9,826		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2022	09/01/2023		1,468,054	179.49	68,053			29,010		59,716			(16,836)		4,768		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2022	08/28/2024		292,621	180.76	22,971			16,228		22,291			(2,820)		1,740		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/23/2022	12/22/2023		2,929,000	255.82	77,911			57,511		95,072			(19,264)		12,502		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/27/2023		5,230,000	3807.3	59,099			34,215		78,539			(14,572)		19,835		0001
Purchased Call/S&P 500 INDEX/SPXH132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023		2,909,000	100	45,962			16,853					(11,364)		8,780		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2022	08/20/2024		1,144,486	181.99	87,439			60,895		79,970			(10,751)		6,751		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2022	08/30/2024		1,119,998	179.93	88,704			62,908		89,912			(10,921)		6,671		0001
Purchased Call/S&P 500 INDEX/SPX2611$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024		1,610,684	259	46,555			38,796		44,659			(8,058)		7,313		0001
Purchased Call/S&P 500 INDEX/SPXC170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023		3,293,000	3901.06	59,603			34,603		74,922			(14,737)		12,489		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213OS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2022	09/22/2023		1,384,076	176.73	70,734			34,208		79,147			(17,510)		4,792		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/06/2024		289,890	180.18	21,626			14,645		22,257			(2,659)		1,686		0001
Purchased Call/S&P 500 INDEX/SPX2613$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024		1,549,000	259.17	39,654			37,688		50,207			(2,269)		7,541		0001
Purchased Call/S&P 500 INDEX/SPXC170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		2,245,000	3770.55	42,206			25,463		57,382			(10,350)		8,715		0001
Purchased Call/S&P 500 INDEX/SPXC173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023		1,561,000	3946.56	17,639			11,238		22,051			(4,349)		6,209		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023		1,557,306	181	66,341			21,745		45,270			(16,403)		4,446		0001
Purchased Call/S&P 500 INDEX/SPXH133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023		1,899,000	100	28,485			10,751					(7,024)		5,838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/16/2022	09/15/2023		636,712	211.05	22,603			10,485		10,438			(5,589)		2,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2021	07/28/2023		6,388,445	280.11	208,301			33,856		11,605			(25,717)		18,239		0001
Purchased Call/S&P 500 INDEX/SPX2614$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024		1,835,761	251		103,710		103,710		104,437					9,154		0001
Purchased Call/S&P 500 INDEX/SPXC170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/03/2023		2,125,000	3770.55	43,138			25,883		58,982			(10,666)		8,192		0001
Purchased Call/S&P 500 INDEX/SPXC172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/10/2023		7,074,000	3992.93	79,936			49,516		91,948			(19,764)		27,708		0001

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Purchased Call/S&P 500 INDEX/SPXC00X$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2022	01/18/2024		1,512,000	5323.18	67,435			27,048		1,825			(8,314)		6,773		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2024		588,955	179.39	50,945			37,527		49,873			(6,272)		3,575		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023		626,361	205.92	22,236			10,747		16,030			(5,498)		2,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2023		189,331	214.86	6,683			4,339		2,908			(1,648)		761		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023		369,937	208.29	13,059			9,613		9,324			(3,220)		1,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024		184,142	567.48	22,355			18,788		22,502			(2,752)		1,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024		180,853	563.81	22,100			18,826		23,228			(2,721)		1,180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/28/2022	12/28/2023		131,599	207.62	4,632			3,458		3,480			(1,142)		568		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/09/2023		12,682,981	278.52	410,161			73,367		35,194			(50,644)		37,991		0001
Purchased Call/S&P 500 INDEX/SPXI134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025		1,528,000	3991.05		202,154		216,123		216,123	13,969				10,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024		337,525	570.14	39,828			33,090		40,092			(4,904)		2,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024		431,404	568.69	51,855			43,604		52,202			(6,367)		2,798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024		104,047	554.33	12,704			10,924		14,825			(1,562)		682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717TSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025		414,597	565.35		53,815		52,404		56,004			(1,624)		2,885		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025		91,684	560.17		10,975		9,755		12,521			(1,258)		611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024		4,072,703	572.63	417,859			280,292		398,221			(51,446)		23,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/12/2023		448,072	590.59	33,337			3,302		8,088			(4,104)		1,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024		227,292	574.73	23,843			16,015		22,502			(2,940)		1,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024		817,896	551.79	101,419			81,386		116,912			(12,453)		5,182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024		420,877	573.69	45,244			30,619		42,295			(5,570)		2,446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024		150,091	565.89	18,041			14,641		18,372			(2,221)		955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025		2,387,674	592.22	286,998			270,047		225,150			(17,299)		16,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025		972,894	583.39	120,931			114,627		101,806			(6,920)		6,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024		3,314,724	562.56	375,890			273,796		385,403			(46,279)		20,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2021	06/15/2023		1,569,848	594.27	106,884			11,025		25,285			(13,193)		3,582		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025		129,591	559.56		15,046		14,695		18,711			(370)		906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024		180,060	609.16	14,621			5,671		6,665			(1,800)		793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024		126,116	607.31	10,405			4,004		4,788			(1,285)		552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024		1,885,419	611.41	148,760			57,247		66,103			(18,365)		8,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024		5,338,923	593.97	436,569			193,562		297,296			(53,897)		25,073		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2022	08/10/2023		234,457	180.98	10,386			3,748		7,261			(2,561)		705		0001
Purchased Call/S&P 500 INDEX/SPXC172SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2022	11/16/2023		4,691,000	3958.79	120,559			76,055		140,284			(29,727)		18,619		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/21/2024		140,991	178.89	13,253			10,373		12,701			(1,632)		881		0001
Purchased Call/S&P 500 INDEX/SPXC175SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2023		1,933,000	3998.84	47,552			32,487		52,483			(11,725)		7,983		0001
Purchased Call/S&P 500 INDEX/SPXC175SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2023		2,525,000	3998.84	68,933			47,094		76,045			(16,997)		10,428		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2024		915,813	177.23	82,698			63,413		85,205			(10,182)		5,672		0001
Purchased Call/S&P 500 INDEX/SPXC174SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2022	11/27/2023		1,960,774	4026	109,668			73,112		118,445			(27,265)		7,966		0001
Purchased Call/S&P 500 INDEX/SPXC175S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2022	11/29/2023		1,805,222	3959	113,831			76,733		118,797			(28,223)		7,365		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2022	10/25/2024		317,167	181.53	29,148			22,942		27,047			(3,594)		1,989		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13L$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2022	11/15/2024		1,010,024	3976	44,056			36,096		49,163			(5,439)		6,448		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023		838,182	181.96	46,268			29,698		33,753			(11,346)		3,356		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023		1,079,543	182.72	59,267			39,017		40,662			(14,654)		4,359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2023		186,310	213	6,558			3,830		3,079			(1,608)		712		0001
Purchased Call/S&P 500 INDEX/SPXC176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/13/2024		1,726,525	3988	220,678			189,851		257,053			(27,395)		11,278		0001
Purchased Call/S&P 500 INDEX/SPXC172$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023		1,867,000	3991.73	44,995			28,261		51,105			(11,095)		7,394		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2024		234,718	177.54	22,157			17,142		22,599			(2,721)		1,460		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213P$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2022	10/25/2024		91,202	180.01	8,263			6,531		7,750			(1,020)		572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2024		284,888	209.99	10,028			7,652		6,526			(2,390)		1,243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2024		663,500	214.53	23,488			18,312		11,351			(5,212)		2,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2021	05/12/2023		3,681,213	571.63	268,360			15,114		108,058			(33,086)		6,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/14/2022	09/13/2024		419,398	561.25	48,399			35,302		51,299			(5,967)		2,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2021	06/16/2023		1,215,181	587.25	90,045			9,400		26,291			(11,101)		2,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2021	06/16/2023		1,203,829	586.64	88,361			9,263		26,714			(10,909)		2,765		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2021	06/16/2023		7,273,786	582.38	451,821			67,624		191,023			(79,703)		16,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025		1,510,891	566.96		166,047		164,902		195,910			(1,822)		10,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024		243,669	584.77	26,048			17,973		21,513			(3,207)		1,432		0001
Purchased Call/Citi Grandmaster Index/CGM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	09/15/2023		1,314,057	329.01	31,710			7,321		5,532			(3,929)		4,458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025		100,168	559.96		11,840		11,775		14,396			(113)		706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/24/2024		803,867	592.24	64,068			26,226		43,742			(7,899)		3,638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2021	06/30/2023		2,185,504	603.11	153,891			19,175		29,045			(19,092)		5,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/29/2021	10/27/2023		218,491	615.45	17,130			4,945		5,050			(2,118)		829		0001
Purchased Call/Citi Grandmaster Index/CGM0401$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/31/2021	08/25/2023		2,053,116	328.2	53,755			10,857		8,524			(6,674)		6,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024		2,969,498	593.08	263,394			114,850		166,380			(32,429)		13,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025		638,461	558.51		80,765		78,768		92,688			(2,317)		4,455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025		57,161	563.5		6,499		6,454		7,970			(71)		402		0001

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Purchased Call/AI Powered Multi-Asset Index/AIM0000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2026		206,315	3218.49	11,017			7,115		1,795			(543)		1,854		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025		245,567	557.37		29,124		28,445		36,119			(717)		1,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/26/2023		1,801,276	593.86	133,475			15,789		33,235			(16,433)		4,397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024		4,064,092	593.87	334,475			135,174		210,986			(41,293)		18,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024		3,651,169	590.52	298,666			120,869		201,791			(36,923)		16,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024		287,958	584.68	30,408			20,940		25,451			(3,744)		1,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024		57,848	585.47	6,143			4,239		5,066			(756)		340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024		1,221,543	584.45	130,339			90,055		103,422			(16,069)		7,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024		124,522	574.19	13,374			9,099		12,504			(1,647)		727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024		415,215	586.19	42,809			29,383		36,001			(5,271)		2,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024		201,361	566.38	24,486			20,298		24,750			(3,019)		1,293		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/27/2024		2,247,527	570.14	265,658			220,835		256,375			(32,618)		14,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/12/2024		777,803	609.42	63,935			25,117		28,994			(7,882)		3,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/07/2021	07/07/2023		1,424,602	599.12	106,275			14,160		23,949			(13,102)		3,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2022	01/25/2024		460,556	590.37	36,844			15,133		26,005			(4,542)		2,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2022	12/06/2024		3,162,692	565.93	368,744			311,105		382,091			(45,403)		20,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/11/2024		1,341,339	566.36	155,864			132,559		161,920			(19,137)		8,748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617936	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2021	07/20/2023		1,558,870	598.81	114,590			17,382		30,245			(14,171)		4,298		0001
Purchased Call/Citi Grandmaster Index/CGM0401SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2021	09/01/2023		4,080,284	328.6	107,661			22,760		16,835			(13,299)		13,252		0001
Purchased Call/Citi Grandmaster Index/CGM0401SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2021	09/15/2023		2,752,285	329.47	67,756			15,621		10,664			(8,372)		9,336		0001
Purchased Call/Citi Grandmaster Index/CGM0401SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/30/2021	09/22/2023		2,848,046	328.06	76,295			18,330		14,810			(9,429)		9,860		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000SB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/08/2022	07/05/2024		3,330,074	287.19	124,099			78,763		96,848			(15,317)		18,733		0001
Purchased Call/Citi Grandmaster Index/CGM0401SA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2021	08/25/2023		1,240,102	327.61	32,536			6,627		5,820			(4,069)		3,935		0001
Purchased Call/Citi Grandmaster Index/CGM0401SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2021	09/08/2023		3,706,077	328.92	96,222			21,333		15,158			(11,961)		12,307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2024		195,750	215.24		6,910		5,654		3,320			(1,268)		884		0001

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Purchased Call/S&P 500 INDEX/SPXH13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2022	12/06/2024		2,245,370	.3939	86,657			73,509		95,342			(10,698)		14,585		0001
Purchased Call/S&P 500 INDEX/SPXC176SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2023		1,980,000	3895.75	48,510			34,669		58,159			(11,961)		8,339		0001
Purchased Call/S&P 500 INDEX/SPXC176SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/18/2023		3,594,252	.3852	118,342			85,560		149,962			(29,341)		15,226		0001
Purchased Call/S&P 500 INDEX/SPXC177S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2022	12/22/2023		16,634,000	3844.82	374,265			276,268		469,628			(92,538)		71,000		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213R89	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/01/2023		400,658	183.02	21,796			14,773		14,971			(5,389)		1,641		0001
Purchased Call/S&P 500 INDEX/SPX6210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2021	05/26/2023		2,095,000	4143.33	218,509			16,599		50,979			(26,976)		4,103		0001
Purchased Call/S&P 500 INDEX/SPX6215SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/02/2021	07/05/2023		1,723,000	5082.23	48,933			6,386		45			(6,008)		4,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2024		1,467,982	563.5	175,717			149,057		181,315			(21,694)		9,535		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024		1,425,249	216.66		50,311		40,081		21,183			(10,643)		6,319		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2023		169,115	213	5,970			3,618		2,819			(1,472)		658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024		468,514	213.14		16,304		15,181		9,562			(1,244)		2,258		0001
Purchased Call/S&P 500 INDEX/SPXH13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/01/2024		1,275,722	.3730	55,055			44,105		69,654			(6,806)		8,048		0001
Purchased Call/S&P 500 INDEX/SPXH130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	11/22/2024		1,201,715	.3992	49,653			41,389		51,790			(6,181)		7,717		0001
Purchased Call/S&P 500 INDEX/SPXC175SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023		1,825,000	3933.92	36,318			25,012		42,528			(8,955)		7,567		0001
Purchased Call/S&P 500 INDEX/SPX621PS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/13/2021	04/13/2023		2,142,000	4786.02	76,469			1,260		36			(9,428)		2,021		0001
Purchased Call/S&P 500 INDEX/SPX621S$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/30/2021	06/29/2023		1,642,817	5235	30,467			3,730		7			(3,761)		4,079		0001
Purchased Call/S&P 500 INDEX/SPX621VSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2021	08/01/2023		3,216,000	5079.16	103,555			17,354		350			(12,732)		9,335		0001
Purchased Call/S&P 500 INDEX/SPXC177SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024		1,439,462	.3808		80,000		62,000		96,514			(18,462)		6,304		0001
Purchased Call/S&P 500 INDEX/SPX6210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2021	04/06/2023		1,553,859	.4022	180,340			1,249		36,107			(22,418)		996		0001
Purchased Call/S&P 500 INDEX/SPX621PSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2021	04/14/2023		1,496,154	.4895	43,125			781		10			(5,376)		1,465		0001
Purchased Call/S&P 500 INDEX/SPX621PST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/30/2021	05/02/2023		1,948,000	4789.53	72,466			3,086		1			(8,910)		2,884		0001
Purchased Call/Citi Grandmaster Index/CGM0401SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2021	09/01/2023		3,478,320	329.07	88,510			18,764		13,126			(11,005)		11,297		0001
Purchased Call/Citi Grandmaster Index/CGM0401SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/23/2021	09/21/2023		3,526,109	327.19	96,082			22,866		21,026			(11,862)		12,173		0001

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Purchased Call/Citi Grandmaster Index/CGM0403S0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/11/2021	11/09/2023		2,857,029	331.07	72,646			22,275		11,923			(8,971)		11,166		0001
Purchased Call/Citi Grandmaster Index/CGM0403S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	11/24/2023		2,752,423	330.82	57,440	1,535		19,987		12,970			(7,493)		11,113		0001
Purchased Call/Citi Grandmaster Index/CGM0402S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2021	10/06/2023		1,222,464	327.97	32,689			8,488		6,943			(4,036)		4,398		0001
Purchased Call/Citi Grandmaster Index/CGM0402SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2021	11/08/2023		2,742,321	331.43	65,192			20,186		10,777			(8,183)		10,693		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0002SK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/25/2022	07/12/2024		883,653	287.75	32,445			21,063		25,064			(4,039)		5,008		0001
Purchased Call/AI Powered US Equity Index/AIP1004SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/13/2024		3,234,116	2337.38	98,766			59,996		90,192			(12,241)		17,754		0001
Purchased Call/AI Powered US Equity Index/AIP1009SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2022	09/25/2024		1,358,261	2318.28	45,955			34,771		47,189			(5,730)		8,291		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0002SY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2022	07/26/2024		1,327,334	288.5	44,400			29,608		36,579			(5,510)		7,634		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/14/2022	02/09/2024		1,689,207	281.17	71,034			30,824		60,827			(8,796)		7,846		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/05/2022	03/21/2024		1,345,449	285	51,709			25,394		39,867			(6,418)		6,644		0001
Purchased Call/AI Powered US Equity Index/AIP100HSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/21/2024		5,456,340	2340.81		135,942		122,854		126,830			(13,665)		25,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/06/2023		1,926,841	618.62	147,789			44,520		43,402			(18,196)		7,480		0001
Purchased Call/AI Powered US Equity Index/AIP1001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	04/19/2023		5,041,201	2448.59	122,738			6,106		15			(30,338)		5,751		0001
Purchased Call/AI Powered US Equity Index/AIP1009SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/23/2024		1,785,472	2318.28	59,190			44,331		61,884			(7,338)		10,879		0001
Purchased Call/AI Powered US Equity Index/AIP1009SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2022	09/27/2023		7,059,291	2309.15	182,319			92,211		169,547			(46,050)		24,787		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/18/2022	04/12/2024		3,547,321	289.51	137,485			71,578		80,838			(17,014)		18,050		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP1009SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/24/2024		855,073	2318.28	27,533			20,499		29,672			(3,385)		5,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2021	12/11/2023		3,269,360	605.77	251,414			87,839		118,028			(30,954)		13,663		0001
Purchased Call/AI Powered US Equity Index/AIP1009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2022	09/27/2024		4,192,130	2324.63	132,234			99,696		140,330			(16,405)		25,636		0001
Purchased Call/AI Powered US Equity Index/AIP100JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	03/28/2025		1,684,100	2331.23		57,358		57,358		59,412			(41)		11,892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/05/2021	11/03/2023		1,196,370	618.62	91,522			27,305		26,505			(11,315)		4,612		0001
Purchased Call/AI Powered US Equity Index/AIP1002S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/24/2023		2,484,139	2420.15	55,012			3,515		236			(13,671)		3,185		0001
Purchased Call/AI Powered US Equity Index/AIP100JSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	03/31/2025		601,566	2341.68		19,972		19,972		19,991					4,257		0001
Purchased Call/Citi Grandmaster Index/CGM0403S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	11/22/2023		8,531,171	330.77	218,431			70,764		40,087			(26,978)		34,300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/18/2023		1,478,647	604.35	118,292			42,468		56,180			(14,564)		6,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2023		58,202	601.31	4,703			1,615		2,266			(580)		241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2021	12/14/2023		600,076	601.72	47,826			16,884		23,779			(5,896)		2,523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/15/2023		722,116	607.63	55,603			19,814		25,410			(6,874)		3,041		0001
Purchased Call/Citi Grandmaster Index/CGM0403S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/12/2021	11/10/2023		986,987	331.2	25,618			7,892		4,052			(3,169)		3,866		0001
Purchased Call/Citi Grandmaster Index/CGM0403SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/03/2021	12/01/2023		1,182,467	327.28	30,266			10,187		9,326			(3,737)		4,844		0001
Purchased Call/AI Powered US Equity Index/AIP1003S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/15/2023		2,060,037	2377.56	51,369			6,270		6,086			(12,751)		3,617		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100A$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2022	10/03/2023		7,106,762	2326.92	174,435			90,761		142,869			(43,810)		25,366		0001
Purchased Call/Citi Grandmaster Index/CGM0404$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2022	12/29/2023		3,032,680	328.61	76,633			28,818		22,047			(9,485)		13,114		0001
Purchased Call/AI Powered US Equity Index/AIP1003$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2022	05/24/2024		3,167,556	2380.02	106,479			61,953		62,644			(13,256)		16,989		0001
Purchased Call/Citi Grandmaster Index/CGM0403$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2021	11/17/2023		1,857,748	331.11	46,682			14,870		8,114			(5,799)		7,390		0001
Purchased Call/Citi Grandmaster Index/CGM0404$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/05/2022	01/04/2024		3,269,757	328.09	77,995			29,829		25,769			(9,629)		14,294		0001
Purchased Call/AI Powered US Equity Index/AIP1004$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/11/2024		753,959	2359.5	25,107			15,071		17,857			(3,087)		4,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/15/2023		578,363	604.35	46,153			16,447		21,739			(5,706)		2,436		0001
Purchased Call/AI Powered US Equity Index/AIP100A$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2022	09/29/2023		6,660,148	2314.71	165,570			83,961		151,671			(41,375)		23,515		0001
Purchased Call/AI Powered US Equity Index/AIP1003$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/26/2023		6,851,699	2391.23	165,133			25,393		18,197			(41,063)		13,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2021	04/10/2023		1,173,754	575.73	85,919			1,064		16,181			(10,578)		971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2021	04/14/2023		791,346	573.5	58,401			1,043		14,406			(7,200)		775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2021	04/14/2023		5,049,823	574.25	369,142			6,592		87,241			(45,511)		4,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/09/2021	04/10/2023		121,481	574.97	8,965			111		1,786			(1,104)		101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2021	04/13/2023		90,995	575	6,779			112		1,447			(836)		86		0001
Purchased Call/AI Powered US Equity Index/AIP000S$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2021	10/20/2023		1,473,509	2573.05	57,285			16,047		773			(7,120)		5,494		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0403SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/10/2021	12/08/2023		2,122,347	328.5	55,371			19,198		14,614			(6,847)		8,817		0001
Purchased Call/AI Powered US Equity Index/AIP1003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2022	05/19/2023		6,835,172	2365	170,269			22,843		32,830			(42,427)		12,522		0001
Purchased Call/AI Powered US Equity Index/AIP1004S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/02/2023		3,387,889	2389.41	83,094			14,330		10,651			(20,626)		7,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2021	04/06/2023		252,779	572.97	18,605			128		3,936			(2,300)		162		0001
Purchased Call/S&P 500 INDEX/SPX621RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/04/2021	06/06/2023		1,591,000	4971.81	44,389			4,024		18			(5,458)		3,408		0001
Purchased Call/S&P 500 INDEX/SPXC179S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2023	02/02/2024		2,366,067	4136	129,564			111,106		124,112			(18,715)		10,867		0001
Purchased Call/S&P 500 INDEX/SPXC177SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2024		1,992,000	3919.25	34,860			27,273		40,784			(7,641)		8,801		0001
Purchased Call/S&P 500 INDEX/SPXC178S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/05/2024		1,405,232	3819	77,685			60,712		89,201			(17,095)		6,154		0001
Purchased Call/S&P 500 INDEX/SPXC179SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2023	02/09/2024		2,465,226	4081	151,048			132,484		145,911			(18,881)		11,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/27/2024		291,967	563.55	35,445			29,505		37,214			(4,370)		1,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/10/2024		122,251	562.56	14,719			12,515		15,918			(1,810)		797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/13/2024		774,322	559.49	92,841			79,651		104,387			(11,462)		5,058		0001
Purchased Call/S&P 500 INDEX/SPX6210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/01/2021	04/04/2023		3,071,000	4011.83	314,163			1,293		75,499			(38,574)		1,607		0001
Purchased Call/S&P 500 INDEX/SPXC00US2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/05/2022	01/05/2024		2,715,000	5720.14	72,219			27,677		530			(8,904)		11,890		0001
Purchased Call/S&P 500 INDEX/SPXC171SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2024		2,227,978	3792	413,658			335,383		417,273			(51,069)		14,139		0001
Purchased Call/S&P 500 INDEX/SPXC173SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/22/2024		2,273,563	3955	394,556			327,074		347,133			(48,644)		14,599		0001
Purchased Call/S&P 500 INDEX/SPXC172SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023		3,053,000	3991.73	79,378			49,857		89,963			(19,573)		12,091		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2023		241,491	182.64	13,065			9,214		9,821			(3,221)		1,013		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2022	12/28/2023	.....	185,356	181.96	10,158	.....	.....	7,583	.....	8,484	.....	.....	(2,505)	.....	800	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305V\$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	.....	538,296	218.66	19,056	.....	.....	16,641	.....	7,459	.....	.....	(2,544)	.....	2,512	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2024	.....	244,230	213.14	8,499	.....	.....	7,915	.....	4,984	.....	.....	(647)	.....	1,179	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X\$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/15/2023	03/15/2024	.....	277,323	196.91	9,817	.....	.....	9,413	.....	13,225	.....	.....	(429)	.....	1,358	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	01/12/2024	.....	7,559,639	272.22	234,134	.....	.....	93,108	.....	89,423	.....	.....	(29,130)	.....	33,517	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	.....	4,806,236	570.14	567,617	.....	.....	471,714	.....	547,757	.....	.....	(69,789)	.....	30,965	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	.....	59,786	562.56	7,192	.....	.....	6,114	.....	7,778	.....	.....	(886)	.....	389	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T\$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	.....	268,042	216.66	9,489	.....	.....	7,581	.....	3,984	.....	.....	(1,985)	.....	1,197	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W\$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	.....	714,439	212.5	25,148	.....	.....	22,913	.....	15,062	.....	.....	(2,418)	.....	3,391	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305USL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	.....	258,837	218.45	9,163	.....	.....	7,850	.....	3,626	.....	.....	(1,330)	.....	1,197	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305VSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024	.....	322,519	213.48	11,385	.....	.....	10,344	.....	6,421	.....	.....	(1,123)	.....	1,531	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/04/2023	.....	5,549,316	273.72	178,864	.....	.....	60,822	.....	51,446	.....	.....	(22,051)	.....	22,871	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2022	01/05/2024	.....	5,429,269	272.89	165,232	.....	.....	63,783	.....	59,450	.....	.....	(20,480)	.....	23,776	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2022	10/04/2024	.....	198,053	178.27	17,468	.....	.....	13,245	.....	18,138	.....	.....	(2,154)	.....	1,219	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC174ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2022	11/27/2023	.....	3,957,676	4026	125,018	.....	.....	83,345	.....	137,161	.....	.....	(31,082)	.....	16,079	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC175SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	11/29/2023	.....	2,267,722	3958	132,185	.....	.....	89,605	.....	145,444	.....	.....	(33,138)	.....	9,252	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2024		1,216,000	3998.84	47,910			40,353		50,741			(5,899)		7,892		0001
Purchased Call/S&P 500 INDEX/SPX6210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/12/2021	05/10/2023		1,676,459	4642	69,185			3,717		64			(8,553)		2,775		0001
Purchased Call/S&P 500 INDEX/SPX621V5K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2021	08/01/2023		1,994,000	4918.74	87,138			14,603		814			(10,714)		5,788		0001
Purchased Call/S&P 500 INDEX/SPXC17AS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024		3,732,000	3991.05		288,110		319,000		319,000	30,890				17,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/07/2023		5,476,912	276.96	166,570			57,455		34,686			(20,615)		22,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2021	08/10/2023		7,354,451	278.85	239,702			43,225		19,672			(29,598)		22,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	12/22/2023		7,614,544	276.16	242,320			88,827		55,680			(30,049)		32,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/08/2023		7,055,774	279.9	228,123			50,318		19,021			(28,181)		23,430		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	09/22/2023		10,482,551	278.07	335,486			81,138		41,449			(41,769)		36,292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/19/2024		5,364,958	271.71	158,657			65,052		67,642			(19,897)		24,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	09/29/2023		7,130,314	276.45	226,794			56,503		38,027			(27,989)		25,175		0001
Purchased Call/S&P 500 INDEX/SPXC177ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/09/2023	01/05/2024		2,193,466	3808		143,407		111,450		170,025			(32,177)		9,606		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2023		417,971	180.55	22,696			13,317		18,338			(5,596)		1,600		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/06/2023		622,809	180.35	34,504			20,816		28,321			(8,461)		2,418		0001
Purchased Call/S&P 500 INDEX/SPX621RSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2021	06/15/2023		2,224,000	4881.88	72,947			7,515		181			(8,993)		5,074		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024		183,255	183.19		9,987		8,419		8,222			(1,587)		840		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213IISN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/24/2023	.03/25/2024	.....	473,763	..... 180.55	.....	24,588	.....	24,317	.....	29,504	.....	.....	..... (469)	.....	 2,353	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/24/2021	.11/24/2023	.....	7,854,050	..... 277.21	238,316	.....	.....	77,966	.....	46,600	.....	.....	.....(29,423)	.....	31,711	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC175ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.12/08/2022	.12/08/2023	.....	 4,071,000	.....3963.51	319,981	.....	.....	353,062	.....	353,062	85,296	.....	.....	.....	16,913	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC17AS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/22/2023	.02/22/2024	.....	2,422,000	.....3991.05	.....	173,900	.....	190,127	.....	190,127	 16,227	.....	.....	.....	11,480	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC1796	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/07/2023	.02/05/2024	.....	3,139,588	4136	.....	185,970	.....	159,697	.....	 178,518	.....	.....	.....(26,640)	.....	14,490	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC1799E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/14/2023	.02/12/2024	.....	4,335,888	4090	.....	149,958	.....	 131,681	.....	144,162	.....	.....	.....(18,590)	.....	20,236	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061GSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/08/2021	.04/05/2023	.....	3,065,352	..... 256.59	145,819	.....	.....	803	.....	.....	.....	.....	..... (18,012)	.....	 1,794	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC178S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.01/11/2023	.01/09/2024	.....	2,576,564	3892	.....	157,324	.....	123,332	.....	182,264	.....	.....	.....(34,239)	.....	11,364	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/08/2022	.02/06/2024	.....	5,617,593	..... 270.32	175,461	.....	.....	75,073	.....	83,069	.....	.....	.....(21,635)	.....	25,969	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/21/2022	.01/22/2024	.....	7,465,069	..... 270.72	233,657	.....	.....	 95,134	.....	104,416	.....	.....	..... (28,768)	.....	33,669	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/04/2022	.02/23/2024	.....	6,937,633	..... 272.58	218,728	.....	.....	98,812	.....	 84,840	.....	.....	..... (27,007)	.....	32,933	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/07/2023	.03/07/2024	.....	779,895	..... 181.39	.....	46,638	.....	43,691	.....	44,044	.....	.....	.....(3,058)	.....	 3,775	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061HS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/19/2021	.04/19/2023	.....	4,190,273	..... 259.21	202,029	.....	.....	 5,003	.....	.....	.....	.....	.....(24,946)	.....	 4,780	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/08/2022	.03/07/2024	.....	 8,634,607	..... 281.93	264,887	694	.....	124,924	.....	38,639	.....	.....	.....(32,845)	.....	41,791	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213IS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/24/2022	.05/24/2024	.....	1,336,326	..... 182.54	87,797	.....	.....	50,462	.....	78,673	.....	.....	..... (10,809)	.....	7,167	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/18/2022	.11/17/2023	.....	5,144,000	.....3965.34	77,674	.....	.....	 49,625	.....	 87,245	.....	.....	.....(19,205)	.....	20,461	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100A$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.10/11/2022	.10/04/2023	.....	7,703,330	.....2346.37	 177,170	.....	.....	 91,542	.....	124,802	.....	.....	.....(43,983)	.....	27,569	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100H$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/25/2025		2,798,107	2339.75		92,304		88,333		96,070			(4,279)		19,333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2022	05/28/2024		866,541	293.16	32,842			19,109		16,629			(4,038)		4,670		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/31/2022	05/24/2024		4,104,965	293.16	156,749			91,051		78,259			(19,483)		22,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	04/11/2023		3,688,940	578.85	260,070			3,572		39,925			(31,976)		3,202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2021	04/13/2023		2,332,764	576.63	170,525			2,811		32,726			(21,024)		2,201		0001
Purchased Call/Citi Grandmaster Index/CGM0404$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2022	01/31/2024		9,744,897	324.08	253,008			106,252		156,990			(31,258)		44,613		0001
Purchased Call/S&P 500 INDEX/SPXH13D$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023		3,604,000	3655.04	88,658			43,474		125,664			(21,861)		12,619		0001
Purchased Call/S&P 500 INDEX/SPXH13G$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		2,036,000	3752.75	31,965			17,936		43,101			(7,903)		7,592		0001
Purchased Call/AI Powered US Equity Index/AIP1003$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/24/2024		3,414,064	2368.95	121,545			70,250		73,601			(15,025)		18,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2021	04/10/2023		2,373,207	578.85	167,311			2,071		24,585			(20,599)		1,964		0001
Purchased Call/AI Powered US Equity Index/AIP1004$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/06/2024		3,186,443	2385.33	94,327			56,228		61,588			(11,673)		17,353		0001
Purchased Call/S&P 500 INDEX/SPXH13G$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		3,245,000	3752.75	61,980			34,777		83,873			(15,325)		12,100		0001
Purchased Call/S&P 500 INDEX/SPXH13H$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		3,027,000	3752.75	69,621			39,065		94,339			(17,214)		11,287		0001
Purchased Call/S&P 500 INDEX/SPXH13F$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2022	10/13/2023		1,290,000	100	20,511			11,079		13,724			(5,058)		4,727		0001
Purchased Call/S&P 500 INDEX/SPXH13L$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023		1,938,000	100	44,186			28,230		26,166			(10,925)		7,709		0001
Purchased Call/S&P 500 INDEX/SPXH131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2023		6,142,000	3856.1	70,633			41,640		87,029			(17,416)		23,570		0001
Purchased Call/S&P 500 INDEX/SPXH131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	10/27/2023		1,747,551	3807	61,529			35,921		76,442			(15,382)		6,628		0001
Purchased Call/Citi Grandmaster Index/CGM0400$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/04/2023		844,840	327.41	21,900			3,780		3,368			(2,709)		2,482		0001
Purchased Call/S&P 500 INDEX/SPXG13Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023		2,456,000	100	41,998			14,115					(10,356)		7,129		0001
Purchased Call/S&P 500 INDEX/SPXH131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	10/30/2023		1,719,000	100	29,395			17,167		19,443			(7,209)		6,566		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/10/2023		1,720,000	100	25,456			15,769		11,359			(6,294)		6,737		0001
Purchased Call/S&P 500 INDEX/SPXH13J6H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023		2,371,000	3719.89	45,997			27,522		61,887			(11,342)		9,141		0001
Purchased Call/Citi Grandmaster Index/CGM0401S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/23/2021	08/18/2023		1,645,260	326.27	45,392			8,731		7,790			(5,638)		5,095		0001
Purchased Call/Citi Grandmaster Index/CGM0401S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2021	08/23/2023		3,859,526	327.3	102,036			20,220		17,941			(12,603)		12,163		0001
Purchased Call/S&P 500 INDEX/SPXH131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023		1,807,000	100	33,972			12,166					(8,377)		5,413		0001
Purchased Call/S&P 500 INDEX/SPXH138SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/08/2023		1,763,000	100	21,332			9,481					(5,274)		5,854		0001
Purchased Call/AI Powered US Equity Index/AIP1004SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/16/2023		7,116,051	2318.89	183,597			39,092		113,086			(45,740)		16,342		0001
Purchased Call/Citi Grandmaster Index/CGM0404S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2022	01/12/2024		2,099,928	326.05	51,239			20,256		21,406			(6,337)		9,310		0001
Purchased Call/Citi Grandmaster Index/CGM0404SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2022	01/19/2024		1,956,305	323.79	47,704			19,338		31,755			(5,924)		8,779		0001
Purchased Call/Citi Grandmaster Index/CGM0406SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2022	05/06/2024		5,852,340	331.26	133,183			73,747		44,247			(16,505)		30,709		0001
Purchased Call/Citi Grandmaster Index/CGM0405SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/27/2024		1,170,695	326.48	45,146			20,645		12,527			(5,581)		5,591		0001
Purchased Call/Citi Grandmaster Index/CGM0405SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/13/2024		1,283,341	336.98	29,820			14,321		4,238			(3,694)		6,265		0001
Purchased Call/Citi Grandmaster Index/CGM0405SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/15/2022	02/13/2024		2,226,857	323.41	56,254			24,640		38,689			(6,955)		10,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2021	04/27/2023		261,674	581.48	19,521			697		3,693			(2,407)		356		0001
Purchased Call/Citi Grandmaster Index/CGM0404SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2022	02/06/2024		1,891,491	324.1	46,048			19,726		30,688			(5,693)		8,744		0001
Purchased Call/Citi Grandmaster Index/CGM0405SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2022	03/22/2024		3,591,323	334.56	92,967			45,564		16,539			(11,482)		17,759		0001
Purchased Call/Citi Grandmaster Index/CGM0405SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2022	03/01/2024		2,982,347	336.52	77,723			35,913		9,904			(9,595)		14,307		0001
Purchased Call/AI Powered US Equity Index/AIP1004SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/21/2024		3,178,621	2326.83	108,926			67,370		96,131			(13,525)		17,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2021	04/17/2023		3,304,654	580.4	241,570			5,317		38,740			(29,742)		3,566		0001

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Purchased Call/Citi Grandmaster Index/CGM0406S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2022	04/05/2024		4,104,700	334.25	93,829			48,164		20,610			(11,681)		20,691		0001
Purchased Call/Citi Grandmaster Index/CGM0406SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/29/2022	04/25/2024		5,033,784	331.95	121,522			65,206		34,325			(15,004)		26,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2021	04/14/2023		2,511,260	580.4	183,322			3,292		26,476			(22,663)		2,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2023		1,045,476	578.87	76,947			2,114		15,323			(9,487)		1,254		0001
Purchased Call/AI Powered US Equity Index/AIP1005SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/06/2022	06/30/2023		3,244,989	2333.49	67,298			16,911		43,532			(16,698)		8,101		0001
Purchased Call/Citi Grandmaster Index/CGM0406SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/11/2022	04/29/2024		3,097,460	331.71	74,553			40,543		21,948			(9,235)		16,111		0001
Purchased Call/AI Powered US Equity Index/AIP100A5Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2022	10/17/2024		4,072,602	2330.62	139,944			109,379		133,497			(17,371)		25,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2023		1,919,896	611.32	148,792			54,162		63,987			(18,344)		8,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2021	12/22/2023		5,525,559	610.47	439,834			160,767		186,893			(54,301)		23,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2022	01/05/2024		420,095	611.55	30,837			11,945		14,685			(3,835)		1,840		0001
Purchased Call/AI Powered US Equity Index/AIP1005S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2022	06/23/2023		5,456,044	2325.9	138,561			32,244		79,694			(34,608)		13,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2021	04/28/2023		66,923	584.59	4,926			184		788			(609)		93		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/07/2021	05/08/2023		2,150,787	590.99	156,577			7,969		21,393			(19,278)		3,470		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/18/2021	05/18/2023		475,399	577.98	34,894			2,253		11,212			(4,302)		862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2021	05/19/2023		469,147	576.78	34,858			2,298		11,776			(4,298)		859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2021	05/19/2023		968,928	586.72	69,998			4,648		15,326			(8,677)		1,775		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2022	06/04/2024		686,881	293.99	25,333			15,017		12,611			(3,125)		3,732		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2022	06/14/2024		2,129,187	296.18	63,021			38,393		34,309			(7,805)		11,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/30/2021	05/01/2023		1,577,612	588.53	111,064			4,583		15,470			(13,674)		2,299		0001
Purchased Call/AI Powered US Equity Index/AIP1003$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/14/2024		1,740,078	2377.56	58,687			32,974		34,447			(7,217)		9,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2021	12/22/2023		1,084,468	612.86	84,046			30,720		34,934			(10,376)		4,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024		325,481	608.71	27,047			10,589		12,254			(3,335)		1,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2022	01/26/2024		1,489,167	587.67	123,837			51,220		88,521			(15,324)		6,762		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2021	04/28/2023		313,580	588.23	23,111			861		2,858			(2,853)		434		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024		276,623	597.01	23,651			10,015		14,014			(2,920)		1,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024		408,420	595.04	35,369			15,340		21,996			(4,373)		1,897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024		3,945,168	579.73	348,358			156,953		272,816			(42,948)		18,728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024		104,646	586.79	9,334			4,139		6,587			(1,152)		491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2022	02/28/2024		2,409,934	587.35	204,844			93,699		147,968			(25,255)		11,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024		480,360	573.17	42,896			20,124		39,368			(5,281)		2,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	03/13/2024		2,415,865	579.75	213,613			101,938		173,672			(26,295)		11,795		0001
Purchased Call/AI Powered US Equity Index/AIP100B$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2022	10/18/2024		3,903,995	2336.32	128,638			100,567		123,718			(15,937)		24,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024		685,180	608.63	56,801			22,315		25,929			(7,003)		3,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024		328,018	593.51	27,094			10,950		17,134			(3,345)		1,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024		150,789	590.52	12,380			5,040		8,398			(1,524)		680		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.01/21/2022	.01/22/2024		599,485	589.28	49,877			20,308		34,085			(6,141)		2,704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/04/2022	.02/02/2024		72,311	596.85	6,226			2,640		3,679			(770)		332		0001
Purchased Call/AI Powered US Equity Index/AIP100B$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.10/21/2022	.10/21/2024		4,007,438	2336.88	131,339			103,219		126,724			(16,244)		25,040		0001
Purchased Call/Citi Grandmaster Index/CGM0402$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.10/01/2021	.09/29/2023		1,754,064	327.92	45,767			11,447		9,702			(5,664)		6,193		0001
Purchased Call/Citi Grandmaster Index/CGM0402$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.11/01/2021	.10/27/2023		2,736,716	330.19	71,952			20,811		12,269			(8,937)		10,379		0001
Purchased Call/Citi Grandmaster Index/CGM0402$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.11/12/2021	.11/03/2023		1,151,093	331.3	29,618			8,868		4,498			(3,681)		4,438		0001
Purchased Call/Citi Grandmaster Index/CGM0403$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.12/09/2021	.12/08/2023		3,729,895	328.54	95,747			33,153		25,550			(11,822)		15,496		0001
Purchased Call/AI Powered US Equity Index/AIP1002$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/02/2022	.04/29/2024		1,813,156	2399.39	61,323			33,253		29,120			(7,563)		9,431		0001
Purchased Call/AI Powered US Equity Index/AIP1002$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/03/2022	.05/01/2023		1,960,806	2399.39	51,283			4,277		1,341			(12,755)		2,857		0001
Purchased Call/S&P 500 INDEX/SPXH13G$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/17/2022	.10/17/2023		4,974,000	3677.95	55,709			30,540		76,999			(13,736)		18,410		0001
Purchased Call/S&P 500 INDEX/SPXH13G$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/20/2022	.10/20/2023		4,987,000	3665.78	55,854			31,254		77,437			(13,772)		18,596		0001
Purchased Call/S&P 500 INDEX/SPXH13H$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/21/2022	.10/18/2023		1,625,631	3720	70,479			39,374		97,207			(17,522)		6,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.03/07/2022	.03/07/2024		1,753,824	579.98	151,180			70,716		123,799			(18,613)		8,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.03/08/2022	.03/08/2024		576,710	573.92	51,097			23,971		46,777			(6,291)		2,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.04/30/2021	.04/28/2023		5,219,712	592.19	364,588			13,581		35,421			(45,020)		7,228		0001
Purchased Call/Citi Grandmaster Index/CGM0407$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.06/03/2022	.05/31/2024		3,148,385	330.57	74,750			44,108		26,953			(9,280)		17,027		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2023		6,969,386	591.65	486,969			40,155		103,498			(59,851)		14,246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2021	06/09/2023		3,510,577	590.38	255,921			24,256		61,896			(31,552)		7,687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/11/2021	06/13/2023		6,009,716	595.48	422,483			42,364		89,470			(51,945)		13,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2021	07/05/2023		2,907,869	603.11	208,203			27,169		41,065			(25,564)		7,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/19/2023		4,913,295	590.98	395,089			59,336		123,890			(48,821)		13,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/07/2021	05/08/2023		2,060,180	594.19	144,419			7,350		16,703			(17,781)		3,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/23/2023		3,505,601	586.72	246,093			17,578		58,865			(30,257)		6,679		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/30/2023		2,801,838	591.65	195,848			15,894		40,998			(24,080)		5,680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2021	06/21/2023		8,630,309	590.11	623,603			69,486		176,441			(76,971)		20,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2021	05/12/2023		3,066,397	577.17	223,234			12,624		70,136			(27,560)		5,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2021	06/16/2023		528,246	586.36	39,513			4,125		11,818			(4,871)		1,213		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024		134,459	562.1	13,594			7,533		14,181			(1,674)		708		0001
Purchased Call/Citi Grandmaster Index/CGM0408$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2022	07/18/2024		3,933,440	326.43	102,343			67,215		64,906			(12,711)		22,436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2021	06/30/2023		282,978	599.07	21,138			2,631		4,418			(2,613)		706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2021	07/06/2023		3,734,934	601.76	267,196			35,334		56,350			(33,020)		9,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2023		6,281,279	601.67	465,443			66,492		103,031			(57,383)		16,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2021	06/02/2023		8,873,650	589.39	632,590			54,125		150,618			(78,157)		18,433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/05/2023		2,093,198	590.19	152,803			13,662		35,422			(18,813)		4,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2021	06/09/2023		1,505,266	591.36	109,583			10,429		25,426			(13,529)		3,296		0001
Purchased Call/Citi Grandmaster Index/CGM0407$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2022	06/17/2024		5,212,934	325.8	131,527			80,943		87,150			(16,360)		28,747		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/09/2022	08/01/2024		1,281,086	286.62	50,263			36,449		39,488			(6,702)		7,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024		2,783,036	573.96	280,808			154,154		237,485			(34,668)		14,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024		526,906	565.55	51,373			28,470		53,340			(6,325)		2,775		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2022	05/10/2024		1,454,719	564.73	141,253			78,474		143,863			(17,391)		7,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/24/2023		3,338,993	610.47	237,736			37,279		43,711			(29,270)		9,371		0001
Purchased Call/Citi Grandmaster Index/CGM0407SY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/06/2022	06/21/2024		8,830,833	326.19	218,507			135,382		143,987			(27,151)		48,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/21/2024		3,922,988	559.45	379,353			216,773		423,177			(46,642)		20,966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/20/2024		1,609,056	557.61	158,653			90,565		177,183			(19,533)		8,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/24/2024		818,152	569.94	80,915			46,893		79,125			(10,003)		4,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2024		2,372,728	568.93	240,357			142,434		228,088			(29,593)		12,922		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/05/2022	08/05/2024		1,794,293	283.63	70,574			48,181		65,249			(8,776)		10,427		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/22/2022	08/12/2024		3,778,002	285.52	152,893			105,755		124,902			(19,001)		22,109		0001
Purchased Call/Citi Grandmaster Index/CGM040BS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2022	06/21/2024		4,272,426	326.28	104,414			64,888		69,188			(13,017)		23,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2022	05/24/2024		4,232,056	559.57	414,318			238,134		455,843			(51,010)		22,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2024		431,144	563.13	44,235			26,419		46,544			(5,461)		2,351		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2021	08/03/2023		713,533	608.18	52,944			9,018		11,187			(6,527)		2,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/10/2023		2,071,681	617.29	149,751			27,017		25,175			(18,496)		6,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023		1,803,085	603.43	130,725			20,017		29,854			(16,141)		4,994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024		480,249	573.22	47,305			26,092		43,476			(5,824)		2,520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/07/2024		2,516,990	573.22	248,175			137,042		219,154			(30,513)		13,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/18/2023		476,702	609.27	35,753			6,826		8,224			(4,408)		1,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2023		428,133	621.77	32,452			6,508		5,115			(4,001)		1,359		0001
Purchased Call/Citi Grandmaster Index/CGM0409$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/06/2022	08/16/2024		1,007,355	328.92	22,208			15,550		11,301			(2,773)		5,919		0001
Purchased Call/Citi Grandmaster Index/CGM0408$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2022	07/19/2024		3,312,666	326.14	84,500			56,256		55,901			(10,623)		18,915		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/05/2022	08/07/2024		1,394,032	283.63	51,719			35,047		50,770			(6,350)		8,117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2021	08/25/2023		669,877	626.91	39,655			8,600		6,708			(5,275)		2,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/17/2023		1,795,215	599.49	128,178			18,865		33,067			(15,781)		4,883		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2021	07/26/2023		3,263,138	610.94	229,657			36,610		42,885			(28,327)		9,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024		2,101,815	573.22	207,449			114,680		183,268			(25,471)		11,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024		209,750	560.97	20,723			11,927		22,900			(2,555)		1,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024		2,305,631	563.73	221,341			127,392		235,299			(27,289)		12,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024		175,628	572.75	16,860			9,771		16,416			(2,084)		942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023		276,926	615.87	20,742			3,776		3,558			(2,561)		836		0001
Purchased Call/Citi Grandmaster Index/CGM0409$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2022	08/08/2024		7,664,816	328.2	191,693			131,554		90,568			(23,839)		44,675		0001
Purchased Call/Citi Grandmaster Index/CGM0409$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2022	09/06/2024		3,060,539	325.02	67,739			49,630		58,588			(8,488)		18,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/16/2022	05/16/2024		2,251,412	562.1	222,439			125,408		231,999			(27,387)		11,960		0001
Purchased Call/Citi Grandmaster Index/CGM0408$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/13/2022	06/28/2024		3,380,342	326.39	81,763			51,640		54,721			(10,179)		18,871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024		834,592	569.65	83,042			48,317		81,424			(10,210)		4,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024		456,155	570.86	46,163			27,125		43,944			(5,699)		2,467		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2022	06/07/2024		63,990	567.99	6,629			3,938		6,456			(816)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2021	08/04/2023		4,164,046	614.28	297,034			51,217		53,116			(36,674)		12,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/05/2021	08/04/2023		139,519	610.17	10,408			1,795		2,056			(1,285)		410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/23/2021	04/25/2023		590,735	272.38	24,397			804					(3,000)		773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205J$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/11/2021	05/11/2023		220,108	274.92	9,134			502					(1,126)		369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205G$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/01/2021	04/04/2023		700,000	259.2	28,910			119					(3,550)		366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205J$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/05/2023		1,202,797	281.03	49,916			2,344					(6,171)		1,862		0001
Purchased Call/AI Powered US Equity Index/AIP100B$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2022	11/03/2023		6,466,666	2341.77	164,399			98,728		119,659			(40,792)		24,931		0001
Purchased Call/Citi Grandmaster Index/CGM0409$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2022	08/09/2024		4,743,903	328.91	113,194			77,988		52,758			(14,079)		27,678		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/07/2022	08/23/2024		3,541,573	289.9	131,195			92,416		92,700			(16,256)		20,952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/21/2022	09/19/2024		4,235,853	290.93	159,797			119,298		107,626			(19,927)		25,713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/09/2021	04/06/2023		671,772	259.2	27,744			192					(3,435)		431		0001
Purchased Call/Citi Grandmaster Index/CGM0409$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2022	08/29/2024		6,854,846	327.25	149,407			107,478		111,384			(18,684)		40,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2024		393,078	565.56	39,347			23,500		41,269			(4,858)		2,143		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/07/2023		272,918	612.56	20,442			3,599		3,799			(2,517)		811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2021	08/14/2023		354,624	616.43	26,561			4,932		4,601			(3,270)		1,082		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2021	04/12/2023		640,264	270.78	26,871			413					(3,369)		580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/30/2021	05/01/2023		608,249	269.57	25,242			1,042					(3,108)		886		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/09/2022	09/05/2024		57,136	290.53	2,032			1,470		1,463			(251)		342		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/21/2022	10/04/2024		1,116,767	294.83	40,657			31,287		23,072			(5,078)		6,873		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/10/2022	09/27/2024		2,187,096	288.48	99,834			75,741		64,126			(12,467)		13,375		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/19/2022	10/15/2024		862,226	295.32	31,523			24,399		17,546			(3,881)		5,359		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/01/2022	10/31/2024		4,122,806	293.36	155,407			123,908		95,564			(19,191)		25,985		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/22/2023		450,000	268.98	18,675			1,310					(2,299)		849		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/16/2022	08/15/2024		3,258,374	284.63	147,942			104,014		113,222			(18,569)		19,125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/14/2021	05/12/2023		683,306	269.57	28,426			1,610					(3,514)		1,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/19/2023		666,662	268.98	28,923			2,066					(3,856)		1,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2021	05/26/2023		1,428,484	271.38	56,605			4,360					(7,085)		2,798		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205M$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2021	06/13/2023		1,275,393	276.52	52,929			5,307					(6,508)		2,871		0001
Purchased Call/S&P 500 INDEX/SPXH13I$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	10/30/2024		1,480,548	.4265	171,549			136,390		162,598			(21,179)		9,324		0001

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Purchased Call/AI Powered US Equity Index/AIP100BS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2022	10/22/2024		3,675,682	2336.88	116,887			91,518		116,381			(14,371)		22,987		0001
Purchased Call/AI Powered US Equity Index/AIP100BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2022	10/25/2024		4,201,599	2349.97	139,099			110,376		123,069			(17,271)		26,345		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/07/2022	09/04/2024		1,278,747	290.53	47,188			33,841		32,719			(5,797)		7,653		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2022	09/20/2024		3,178,711	290.87	115,444			86,133		81,123			(14,357)		19,314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/12/2021	05/12/2023		2,424,134	269.57	98,024			5,647					(12,331)		4,112		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/07/2023		802,576	269.51	33,227			4,445					(4,102)		2,079		0001
Purchased Call/AI Powered US Equity Index/AIP1009$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2022	09/27/2024		2,978,275	2309.15	100,229			75,586		109,572			(12,442)		18,213		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/02/2022	11/01/2024		3,839,072	294.09	141,165			112,728		85,505			(17,421)		24,218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/30/2021	07/31/2023		760,406	277.34	31,557			5,252					(3,885)		2,198		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/21/2023		1,228,738	278.35	50,993			9,960					(6,278)		3,845		0001
Purchased Call/Citi Grandmaster Index/CGM0409$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2022	09/12/2024		3,994,609	326.3	77,715			57,290		70,381			(9,693)		24,090		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2022	08/30/2024		2,399,666	289.22	89,593			64,363		65,776			(11,137)		14,294		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2022	10/18/2024		3,323,853	295.24	124,063			96,825		68,188			(15,346)		20,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2021	04/06/2023		3,391,082	570.42	248,566			1,707		65,959			(30,645)		2,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2021	04/14/2023		397,439	577.85	29,569			530		5,191			(3,651)		389		0001
Purchased Call/AI Powered US Equity Index/AIP1004$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/04/2024		2,227,537	2383.62	74,256			43,902		43,446			(9,142)		12,103		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP1004$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/12/2024		1,328,491	2359.5	38,045			23,012		31,529			(4,702)		7,285		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2021	05/23/2023		1,225,438	268.98	51,773			3,816					(6,571)		2,335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2021	06/27/2023		1,319,222	268.39	54,616			6,527					(6,715)		3,239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/02/2021	07/03/2023		840,742	270.65	34,807			4,459					(4,285)		2,133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/09/2021	07/11/2023		483,943	274.68	20,035			2,780					(2,463)		1,279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/21/2023		83,619	271.01	3,465			531					(428)		232		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2021	08/15/2023		818,766	286.35	33,979			6,348					(4,178)		2,508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/27/2021	08/28/2023		94,638	288.44	3,927			805					(484)		303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2021	12/21/2023		2,300,658	606.4	182,902			66,327		84,686			(22,550)		9,802		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2023		5,315,668	608.94	423,127			154,023		185,899			(52,166)		22,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/06/2024		2,498,455	600.09	208,621			89,122		121,603			(25,650)		11,550		0001
Purchased Call/Al Powered US Equity Index/AIP100C$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2022	11/09/2023		7,766,771	2340.66	223,112			137,884		147,308			(55,226)		30,354		0001
Purchased Call/Al Powered US Equity Index/AIP1005$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/22/2023		4,251,365	2324.3	108,261			24,756		63,238			(26,968)		10,137		0001
Purchased Call/Al Powered US Equity Index/AIP1004$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/14/2024		3,159,911	2338.82	101,380			61,641		87,380			(12,569)		17,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2023		3,992,528	579.62	291,455			8,007		55,601			(35,933)		4,788		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0406$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/02/2022	04/26/2024		4,343,179	332.25	103,604			56,021		28,247			(12,831)		22,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617JSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/01/2023		1,600,726	592.26	125,497			42,295		74,203			(15,515)		6,557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2021	12/14/2023		760,600	604.99	58,490			20,648		28,246			(7,211)		3,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/17/2021	12/18/2023		1,275,620	605.26	101,029			36,270		47,601			(12,439)		5,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/05/2024		679,548	609.16	55,043			21,211		24,890			(6,805)		2,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/12/2024		1,137,648	605.1	94,083			37,217		46,337			(11,631)		5,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2022	01/19/2024		614,824	591.84	51,707			20,897		33,043			(6,384)		2,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/23/2021	04/21/2023		121,288	580.73	8,927			247		1,558			(1,104)		145		0001
Purchased Call/AI Powered US Equity Index/AIP1005$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2022	07/06/2023		6,191,661	2334.48	150,471			40,172		83,610			(37,420)		15,959		0001
Purchased Call/AI Powered US Equity Index/AIP100CSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2022	11/20/2023		5,229,490	2378.61	127,218			82,807		67,475			(31,684)		20,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2021	06/01/2023		1,603,166	586.88	117,031			9,806		29,937			(14,428)		3,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2022	02/08/2024		692,398	599.42	60,016			26,205		34,125			(7,514)		3,211		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024		1,414,510	588.8	123,487			54,750		86,285			(15,245)		6,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/06/2024		1,373,623	589.59	115,110			53,686		86,506			(14,134)		6,638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2021	07/14/2023		979,683	272.69	40,559			5,826					(5,014)		2,627		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/20/2021	07/20/2023		70,388	273.72	2,921			441					(360)		194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024		1,282,680	606.38	104,538			41,353		51,009			(12,924)		5,687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024		64,654	589.28	5,366			2,172		3,648			(663)		290		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024		50,619	182.66		2,713		2,713		2,707					252		0001
Purchased Call/Nasdaq FC Index/NFC061G$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2021	04/12/2023		3,576,085	258.82	177,971			2,696					(21,994)		3,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2022	02/29/2024		3,991,893	272.42	138,862			63,725		50,014			(17,124)		19,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2022	03/15/2024		8,888,134	277.84	283,446			136,314		64,290			(35,004)		43,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024		344,758	600.22	29,373			12,387		16,444			(3,621)		1,583		0001
Purchased Call/AI Powered US Equity Index/AIP100D$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2022	11/27/2023		5,919,098	2385.38	138,349			92,098		71,984			(34,306)		24,048		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/20/2021	09/20/2023		265,965	270.33	11,038			2,608					(1,361)		916		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2023		878,401	268.43	36,366			8,740					(4,496)		3,041		0001
Purchased Call/S&P 500 INDEX/SPXH139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2022	08/23/2024		1,035,560	4210	41,992			30,206		41,294			(5,315)		6,126		0001

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Purchased Call/S&P 500 INDEX/SPXH13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2022	11/15/2024		1,239,000	3946.56	55,383			45,376		61,758			(6,837)		7,910		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2021	09/14/2023		107,571	275.16	4,464			1,018					(550)		364		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/30/2021	07/28/2023		434,690	277.34	18,083			2,947					(2,236)		1,241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/18/2021	08/18/2023		60,022	273.64	2,491			476					(307)		186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/25/2021	08/25/2023		432,607	279.24	17,953			3,601					(2,213)		1,373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023		189,458	276.08	7,844			1,807					(968)		643		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/19/2021	11/20/2023		962,934	272.72	39,577			12,684		2			(4,873)		3,855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/19/2021	11/21/2023		311,613	272.72	12,807			4,117		1			(1,575)		1,250		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/14/2023		2,246,286	235.29	82,888			2,985					(20,438)		2,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/23/2024		297,123	592.75	25,761			11,671		17,248			(3,185)		1,410		0001
Purchased Call/AI Powered US Equity Index/AIP100D$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	12/06/2024		4,552,595	2367.45	145,250			122,850		124,130			(17,910)		29,571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/22/2023		1,123,883	278.35	46,641			9,162					(5,735)		3,530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/10/2021	09/11/2023		319,005	275.85	13,239			2,968					(1,630)		1,069		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/10/2021	09/08/2023		166,762	275.85	6,921			1,529					(856)		554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/17/2021	09/19/2023		325,577	273.6	13,511			3,174					(1,661)		1,117		0001
Purchased Call/AI Powered US Equity Index/AIP100D$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	11/27/2024		6,250,781	2376.63	207,362			173,678		159,606			(25,706)		40,304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/05/2021	10/05/2023		100,726	265.14	4,170			1,071					(514)		361		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/10/2023		609,115	261.24	25,156			6,644		1			(3,093)		2,215		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205W$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/13/2021	10/13/2023		393,236	267.27	16,241			4,350					(2,002)		1,441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/30/2023		834,263	272.15	34,288			9,999					(4,222)		3,187		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2021	11/01/2023		665,918	277.76	27,436			8,065					(3,382)		2,555		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2024		557,362	236.06	22,517			9,434		1,676			(2,776)		2,552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/03/2023		748,131	239.5	27,456			151					(6,733)		339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2021	10/06/2023		281,951	266.25	11,673			3,014					(1,439)		1,014		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/10/2021	12/11/2023		1,338,762	254.87	54,889			19,177		420			(6,758)		5,595		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2023		813,524	234.1	29,612			3,753					(7,302)		1,460		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/30/2022	11/27/2024		4,062,544	290.56	147,231			123,147		112,564			(18,235)		26,195		0001
Purchased Call/AI Powered US Equity Index/AIP100D$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2022	12/11/2024		3,458,684	2364.26	111,439	2,362		97,234		96,576			(13,975)		22,557		0001
Purchased Call/AI Powered US Equity Index/AIP100D$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2022	11/28/2023		8,632,151	2376.63	215,480			143,787		116,332			(53,372)		35,144		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/02/2021	08/02/2023		441,946	276.76	18,385			3,106					(2,267)		1,288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/13/2021	08/11/2023		651,693	286.35	27,045			4,931					(3,344)		1,967		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/13/2021	08/14/2023		204,836	286.35	8,501			1,579					(1,047)		625		0001
Purchased Call/AI Powered US Equity Index/AIP100B$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2022	10/23/2024		2,595,696	2336.88	90,665			71,523		82,291			(11,231)		16,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2022	05/10/2024		72,883	561.28	7,339			4,077		7,782			(904)		384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2022	05/24/2024		576,349	565.08	56,886			32,921		59,560			(7,023)		3,091		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205T$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/16/2021	09/15/2023		1,960,898	270.65	81,181			18,700					(10,022)		6,652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/23/2023		671,913	277.85	27,683			7,806					(3,408)		2,524		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2023		520,834	252.34	21,354			7,304		227			(2,633)		2,155		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/29/2024		730,094	233.39	29,496			12,293		2,722			(3,631)		3,331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/17/2021	12/18/2023		1,004,225	253.08	41,173			14,782		357			(5,069)		4,254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/31/2021	01/02/2024		1,216,581	253.08	50,123			19,003		577			(6,163)		5,299		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024		366,441	233.39	14,804			6,182		1,366			(1,820)		1,675		0001
Purchased Call/AI Powered US Equity Index/AIP100B$F ...	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2022	10/25/2024		9,277,179	2351.23	300,229			237,336		269,600			(37,145)		58,170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/12/2021	10/12/2023		429,019	266.01	17,719			4,722					(2,184)		1,568		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/03/2021	11/03/2023		269,651	277.85	11,110			3,296					(1,370)		1,040		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2023		149,645	276.36	6,165			1,872					(760)		584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2023		775,201	241.55	28,605			1,418					(7,053)		884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/27/2022	05/26/2023		3,094,861	234.58	112,343			17,211					(27,777)		6,061		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$N ...	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/09/2022	12/11/2024		664,945	285.18	24,273			20,689		24,453			(2,988)		4,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$B ...	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/15/2021	04/14/2023		812,729	577.37	61,649			1,106		11,126			(7,616)		796		0001
Purchased Call/AI Powered US Equity Index/AIP1005$R ...	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2022	07/07/2023		4,628,430	2347.17	106,224			28,886		51,304			(26,547)		11,991		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2021	08/25/2023		61,889	619.03	4,642			935		815			(573)		196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2021	08/28/2023		224,184	624.83	16,791			3,441		2,480			(2,067)		719		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/27/2024		933,002	229.46	37,320			17,020		5,367			(4,589)		4,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/04/2023		292,744	612.56	21,868			3,776		3,954			(2,703)		860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/12/2021	08/11/2023		1,287,795	616.68	95,554			17,397		16,084			(11,797)		3,887		0001
Purchased Call/Citi Grandmaster Index/CGM0408$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIWZ7FF32TWEFA76	07/27/2022	07/19/2024		1,762,440	326.45	46,603			30,661		29,070			(5,786)		10,063		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2021	04/26/2023		964,417	272.38	39,830			1,368					(4,911)		1,287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205J$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2021	05/05/2023		2,326,721	275.54	96,559			4,528					(11,921)		3,602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/03/2022	06/05/2023		956,765	232.51	35,018			6,270					(8,587)		2,034		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2022	11/05/2024		851,974	294.74	30,671			24,604		18,376			(3,771)		5,393		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2022	11/29/2024		3,955,056	291.95	136,733			114,236		101,983			(16,855)		25,544		0001
Purchased Call/AI Powered US Equity Index/AIP100D$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2022	12/11/2023		4,549,665	2364.26	113,486			79,950		72,484			(28,155)		19,014		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2024		460,280	242.09	18,411			8,042		1,103			(2,264)		2,151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024		724,321	228.03	29,045			12,896		4,574			(3,591)		3,402		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/31/2023	12/23/2024		1,004,260	287.56	29,188	10,229		34,695		33,132			(4,548)		6,613		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3055$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2024	.....	675,015	246.06	27,136	.....	.....	11,592	.....	1,125	.....	.....	(3,336)	.....	3,120	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3057$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	.....	586,857	225.42	23,533	.....	.....	10,814	.....	4,556	.....	.....	(2,897)	.....	2,815	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/15/2021	10/17/2023	.....	1,508,935	610.02	110,907	.....	.....	30,317	.....	38,350	.....	.....	(13,636)	.....	5,585	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023	.....	986,305	618.01	73,282	.....	.....	20,446	.....	20,569	.....	.....	(9,060)	.....	3,678	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2023	.....	1,999,123	615.51	149,903	.....	.....	43,057	.....	46,448	.....	.....	(18,491)	.....	7,582	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100D$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2022	12/07/2023	.....	5,871,487	2365.78	140,564	.....	.....	97,275	.....	91,382	.....	.....	(34,770)	.....	24,345	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/12/2024	.....	5,413,203	579.75	470,407	.....	.....	223,573	.....	388,430	.....	.....	(57,837)	.....	26,390	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023	.....	2,010,152	613.38	130,414	.....	.....	29,283	.....	35,960	.....	.....	(16,403)	.....	6,675	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/10/2021	09/08/2023	.....	374,681	613.07	27,801	.....	.....	6,144	.....	6,764	.....	.....	(3,437)	.....	1,244	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2021	09/15/2023	.....	1,040,061	618.14	74,468	.....	.....	17,083	.....	17,001	.....	.....	(9,181)	.....	3,528	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2021	04/06/2023	.....	321,399	572.11	23,912	.....	.....	165	.....	5,402	.....	.....	(2,956)	.....	206	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3055$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2022	02/09/2024	.....	1,251,659	246.27	50,066	.....	.....	21,684	.....	2,033	.....	.....	(6,181)	.....	5,814	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2021	09/08/2023		423,718	622.97	31,736			6,975		5,551			(3,913)		1,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2021	09/08/2023		425,377	618.65	31,520			6,956		6,431			(3,891)		1,413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2022	03/15/2024		301,235	244.81	11,929			5,719		701			(1,471)		1,475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024		654,609	236.11	25,857			12,556		2,578			(3,175)		3,228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/23/2024		108,039	241.24	4,322			1,958		313			(534)		513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2022	02/29/2024		123,900	240.35	4,956			2,271		397			(610)		593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2021	09/28/2023		2,468,980	599.88	178,507			44,136		74,143			(22,008)		8,693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2021	10/20/2023		922,379	618.08	67,945			18,859		19,199			(8,378)		3,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2021	04/18/2023		2,853,395	583.55	201,164			4,698		26,860			(24,733)		3,168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2024		998,912	549.18	89,802			43,608		60,031			(11,026)		4,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	04/01/2024		539,717	600.05	51,165			25,759		30,155			(6,299)		2,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2022	04/04/2024		1,071,656	598.99	101,914			51,586		61,369			(12,548)		5,395		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2022	04/05/2024		1,352,390	594.9	132,940			67,473		82,729			(16,367)		6,817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2021	04/26/2023		3,642,395	586.1	257,460			8,849		36,747			(31,764)		4,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2021	04/21/2023		2,635,253	578.88	189,798			5,238		38,856			(23,442)		3,160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/16/2024		1,375,903	563.96	133,187			75,089		138,599			(16,398)		7,309		0001
Purchased Call/AI Powered US Equity Index/AIP100D$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2022	12/12/2024		5,601,732	2370.04	179,882			153,501		151,084			(22,183)		36,563		0001
Purchased Call/AI Powered US Equity Index/AIP100C$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2022	11/08/2023		11,945,349	2356.55	294,697			181,081		190,674			(72,987)		46,580		0001
Purchased Call/S&P 500 INDEX/SPXG13X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2023		1,089,000	3961.63	11,761			3,694		10,076			(2,884)		3,056		0001
Purchased Call/S&P 500 INDEX/SPXH13F$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2022	10/13/2023		1,029,000	3669.91	11,319			6,114		18,896			(2,791)		3,770		0001
Purchased Call/Citi Grandmaster Index/CGM0409$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2022	09/13/2024		4,577,600	324.73	96,310			71,536		89,909			(12,076)		27,632		0001
Purchased Call/AI Powered US Equity Index/AIP100C$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2022	11/22/2024		5,629,086	2386.03	178,764			148,273		134,845			(22,063)		36,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/31/2022	05/31/2024		571,927	569.2	57,193			33,421		56,390			(7,042)		3,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/05/2023		1,026,376	596.39	76,362			19,615		34,718			(9,415)		3,683		0001
Purchased Call/AI Powered US Equity Index/AIP100E$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2022	12/18/2024		3,104,783	2350.8	97,512			84,083		94,628			(12,026)		20,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024		101,711	595.14	10,100			5,182		6,230			(1,243)		515		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/18/2023		3,176,317	613.74	228,060			53,329		60,772			(28,078)		10,870		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058\$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2022	03/07/2024		586,539	228.43	23,403			10,947		3,877			(2,881)		2,839		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059\$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024		472,505	236.55	18,617			9,091		1,798			(2,292)		2,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024		1,282,086	595.71	118,080			57,663		75,412			(14,538)		6,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024		3,104,216	596.31	298,315			148,135		172,715			(36,728)		15,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/27/2021	10/27/2023		777,967	611.39	60,759			17,443		19,991			(7,491)		2,950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2023		902,431	619.8	70,841			21,019		19,345			(8,734)		3,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/13/2023		708,019	617.83	56,075			17,432		16,865			(6,904)		2,792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2021	11/15/2023		620,201	622.33	47,073			14,743		13,397			(5,804)		2,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023		1,053,812	617.86	79,563			25,241		25,777			(9,823)		4,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K\$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/27/2021	12/27/2023		5,386,459	617.1	419,067			155,423		161,078			(51,666)		23,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059\$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/25/2022	03/26/2024		68,226	248.55	2,674			1,323		132			(329)		339		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2023		276,755	598.58	20,923			5,440		8,883			(2,587)		996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/24/2023		1,451,396	618.01	108,274			30,638		31,003			(13,312)		5,465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023		827,570	613.72	65,378			20,741		22,279			(8,071)		3,292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/27/2022	04/26/2024		1,215,972	236.26	47,423			25,470		5,353			(5,847)		6,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024		2,768,430	609.53	223,135			85,987		100,672			(27,585)		12,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/16/2024		4,383,477	608.38	351,117			140,060		170,148			(43,170)		19,570		0001
Purchased Call/AI Powered US Equity Index/AIP1006$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2022	07/17/2023		4,224,108	2334.77	120,993			36,394		59,697			(30,387)		11,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2023		374,205	601.52	26,831			6,708		10,816			(3,317)		1,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/05/2021	11/07/2023		1,198,423	621.66	89,043			26,909		25,190			(10,948)		4,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2021	11/16/2023		1,679,690	617.89	131,545			41,382		40,646			(16,219)		6,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/24/2021	11/24/2023		1,636,625	618	126,020			41,196		41,316			(15,537)		6,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/13/2023		2,176,708	606.16	167,803			59,058		78,506			(20,706)		9,133		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305B\$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/23/2024		2,542,601	238.52	98,907			52,714		9,487			(12,161)		13,124		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C\$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2024		620,254	228.56	23,756			13,198		4,831			(2,925)		3,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HS\$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2021	10/27/2023		723,196	617.51	55,975			16,136		15,856			(6,911)		2,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2023		4,042,320	620.93	313,280			92,951		84,248			(38,624)		15,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/03/2021	11/03/2023		1,299,505	623.98	97,463			28,918		25,077			(12,016)		5,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/16/2021	11/16/2023		553,664	620.93	42,023			13,219		12,465			(5,181)		2,198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2021	11/17/2023		1,129,192	614.83	88,077			27,942		29,635			(10,874)		4,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/26/2021	11/28/2023		1,285,643	605.45	97,580			32,303		44,432			(11,998)		5,234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023		5,922,059	585.23	464,882			155,812		316,841			(57,314)		24,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023		752,724	584.34	59,691			20,006		40,930			(7,359)		3,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024		181,730	617.79	14,139			5,399		5,528			(1,743)		794		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L\$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024		1,049,171	608.8	84,248			32,288		38,720			(10,387)		4,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024		470,096	608.25	38,548			14,953		17,708			(4,746)		2,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B\$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024		69,432	247.73	2,715			1,417		149			(334)		355		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V\$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/26/2023	01/24/2025		2,341,286	294.85	93,983			86,144		54,608			(8,088)		15,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/22/2022	02/22/2024		7,102,430	272.41	211,434			98,494		88,276			(27,003)		33,664		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V\$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/24/2023	01/17/2025		2,675,512	293.58	104,151			94,425		66,270			(10,085)		17,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/01/2021	12/01/2023		43,991	583.58	3,519			1,180		2,425			(434)		180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2021	12/15/2023		2,151,979	608.39	169,576			60,346		74,178			(20,935)		9,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617K\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023		4,895,775	615.31	391,172			146,152		152,980			(48,227)		21,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L\$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2021	12/29/2023		299,076	615.07	23,956			8,951		9,391			(2,953)		1,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L\$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023		226,516	614.4	18,370			6,892		7,201			(2,268)		979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024		255,818	615.38	20,440			7,805		8,172			(2,520)		1,118		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V8E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/11/2023	01/09/2025		3,884,324	291.89		149,580		133,934		104,310			(15,899)		25,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/15/2023		461,869	605.94	36,903			13,078		16,773			(4,550)		1,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2021	12/15/2023		4,601,772	606.85	364,000			129,000		164,077			(44,877)		19,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024		327,701	607.09	26,806			10,273		12,499			(3,305)		1,435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059SL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/25/2022	03/27/2024		451,973	237.32	17,717			8,774		1,638			(2,175)		2,251		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/28/2022	12/26/2024		446,505	287.56	12,703	4,557		15,177		14,762			(2,066)		2,947		0001
Purchased Call/AI Powered US Equity Index/AIP1006SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2022	07/19/2023		6,185,475	2350.68	151,511			45,938		69,433			(37,691)		16,978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024		2,474,813	611.55	195,758			75,934		87,461			(24,101)		10,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024		1,316,479	583.03	110,979			45,922		84,524			(13,701)		5,978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/26/2024		632,178	591.96	52,597			21,794		34,642			(6,502)		2,870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2022	02/07/2024		2,123,104	600.25	176,855			75,795		103,308			(21,804)		9,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024		728,393	600.09	60,602			25,697		35,062			(7,492)		3,346		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024		4,186,325	604.99	357,931			154,382		186,652			(44,128)		19,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2021	05/04/2023		1,327,571	585.1	93,353			4,233		17,513			(11,512)		2,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024		462,435	591.48	45,920			23,684		30,244			(5,654)		2,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2021	06/02/2023		5,158,940	587.63	376,603			32,073		94,309			(46,430)		10,717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2021	06/02/2023		83,482	584.55	6,211			531		1,741			(767)		173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024		4,398,747	575.46	444,904			242,294		366,442			(54,778)		22,966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024		329,639	248.55	12,889			6,409		637			(1,589)		1,644		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024		1,682,642	237.75	65,791			32,715		5,874			(8,111)		8,390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2024		840,214	233.09	32,096			17,479		4,686			(3,952)		4,387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2024		844,389	230.72	32,340			18,233		5,783			(3,982)		4,486		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2022	12/27/2024		4,091,184	287.98	122,627	28,719		133,131		134,143			(18,597)		27,024		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/01/2023	01/30/2025		5,218,011	297.36		190,527		175,502		107,050			(15,278)		35,374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	04/05/2023		10,935,734	278.27	243,961			2,697		1,503			(60,295)		6,400		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000WS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/08/2023	02/07/2025		3,807,385	296.01		135,336		126,542		84,675			(9,220)		25,965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2024		1,364,195	608.38	109,408			43,733		53,130			(13,434)		6,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024		1,129,860	584.5	93,778			38,645		70,687			(11,562)		5,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/22/2022	03/15/2024		10,685,447	278.23	330,993			159,110		74,084			(40,899)		52,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024		1,004,795	603.71	87,116			37,575		45,809			(10,740)		4,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024		1,007,947	599.92	86,179			37,325		49,618			(10,639)		4,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024		2,173,841	591.83	194,776			84,475		123,392			(24,079)		10,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205LSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/28/2021	05/31/2023		601,470	272.18	24,901			2,052					(3,057)		1,229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205LSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/04/2021	06/05/2023		1,059,472	272.79	43,968			3,931					(5,413)		2,253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/11/2021	06/12/2023		738,819	276.52	30,661			3,037					(3,775)		1,652		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/25/2021	06/27/2023		979,393	265.3	40,547			4,846					(4,985)		2,404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/07/2023		967,637	266.35	40,060			5,360					(4,946)		2,507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/07/2023		148,903	277.25	6,179			1,088					(761)		443		0001
Purchased Call/AI Powered US Equity Index/AIP100CS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2022	11/08/2024		7,834,714	2340.66	286,625			232,345		246,032			(35,415)		49,720		0001
Purchased Call/AI Powered US Equity Index/AIP1006SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2022	07/19/2024		2,778,705	2363.53	90,160			59,289		67,017			(11,201)		15,866		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100E$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/20/2024		4,689,794	2353.52	143,831			124,889		140,966			(17,771)		30,807		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/24/2023	03/13/2025		5,557,849	284.83	198,686			194,612		219,573			(4,347)		38,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2021	06/09/2023		3,925,753	595.48	278,764			26,630		55,352			(34,612)		8,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2022	05/02/2024		153,439	573.84	15,774			8,590		13,604			(1,942)		801		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/10/2023	02/11/2025		1,726,593	295.89	62,324			58,427		38,804			(4,138)		11,809		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	02/28/2025		2,891,488	292.55	106,990			103,292		78,340			(4,048)		20,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/11/2022	04/11/2024		2,816,812	593.2	274,921			141,797		170,440			(33,848)		14,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2022	04/19/2024		2,016,484	597.6	194,994			102,713		115,367			(24,007)		10,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2022	05/02/2024		1,052,694	574.53	107,480			58,532		92,516			(13,233)		5,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/15/2023		3,045,970	583.79	222,051			13,439		52,354			(27,339)		5,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2021	05/18/2023		2,160,981	581.87	151,227			9,769		42,838			(18,655)		3,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/15/2024		2,035,125	566.27	197,814			111,254		198,170			(24,288)		10,798		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/24/2021	05/10/2023		4,271,881	587.96	292,494			15,690		53,795			(36,108)		7,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024		1,751,266	590.74	169,347			88,061		110,668			(20,907)		8,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024		127,804	588.75	12,653			6,647		8,848			(1,558)		655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024		1,898,375	585.79	189,837			103,785		135,445			(23,405)		9,924		0001
Purchased Call/AI Powered US Equity Index/AIP100CSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2022	11/20/2024		4,670,341	2378.61	150,039			124,092		117,014			(18,559)		29,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2021	06/23/2023		644,481	590.62	49,505			5,745		13,086			(6,195)		1,546		0001
Purchased Call/AI Powered US Equity Index/AIP100E$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2022	12/23/2024		1,217,696	2347.25	38,845			33,815		38,044			(4,782)		8,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024		1,794,048	578.41	184,935			125,756		164,100			(22,796)		10,457		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2021	06/30/2023		1,065,177	599.85	78,823			9,812		16,129			(9,745)		2,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023		3,133,040	597.33	228,939			30,702		56,804			(28,333)		8,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/29/2021	09/29/2023		226,977	263.85	9,397			2,336					(1,159)		801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/23/2021	12/26/2023		966,678	261.28	39,537			14,589		185			(4,854)		4,157		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/06/2022	04/06/2023		342,166	238.7	12,626			174					(3,113)		219		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00OUSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2022	12/20/2024		3,122,348	286	115,028			99,513		110,979			(14,194)		20,510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2024		459,516	230.08	18,427			8,100		2,497			(2,272)		2,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2022	05/10/2024		429,455	561.96	42,946			23,859		45,491			(5,287)		2,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/10/2022	05/10/2024		5,334,980	562.86	528,697			293,720		539,937			(65,093)		28,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/09/2024		145,723	577.54	15,806			10,878		13,998			(1,963)		850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2021	06/30/2023		645,946	592.52	48,704			6,021		13,029			(6,005)		1,613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2021	06/30/2023		92,455	595.09	6,971			867		1,689			(861)		231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2021	06/15/2023		3,284,468	591.06	240,095			24,735		60,312			(29,601)		7,494		0001
Purchased Call/AI Powered US Equity Index/AIP100ESP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2022	12/30/2024		2,517,422	2347.81	37,305	42,625		70,403		78,791			(9,694)		16,667		0001
Purchased Call/AI Powered US Equity Index/AIP100ESQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/02/2025		2,022,027	2347.81	11,898	54,531		58,743		63,442			(7,809)		13,419		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	03/22/2024		10,153,080	278.25	318,285			155,743		70,394			(39,255)		50,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617CSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	09/01/2023		188,938	624.52	14,284			3,002		2,196			(1,761)		614		0001
Purchased Call/AI Powered US Equity Index/AIP100DSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2022	12/06/2023		6,231,139	2367.45	148,686			102,523		94,988			(36,776)		25,785		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2021	04/21/2023		2,124,061	582.77	141,308			3,898		23,601			(17,445)		2,547		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/04/2022	03/06/2024		165,615	244.7	6,625			3,090		379			(813)		800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ESH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2023		589,631	606.63	41,883			10,028		14,246			(5,173)		2,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/05/2023		778,183	599.33	55,951			14,372		24,551			(6,898)		2,792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	10/02/2023		370,259	597.49	26,998			6,852		11,987			(3,342)		1,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2021	07/28/2023		1,195,975	609.86	84,975			13,777		16,727			(10,477)		3,414		0001
Purchased Call/AI Powered US Equity Index/AIP100E$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2023	01/03/2024		7,165,205	2341.15		178,906		137,203		151,035			(42,234)		31,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024		96,731	582.15	9,625			5,169		7,528			(1,187)		501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/14/2024		6,191,851	566.27	601,848			338,126		602,157			(73,998)		32,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024		1,046,865	576.5	109,816			74,717		102,435			(13,520)		6,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2021	06/29/2023		1,151,420	594.75	85,205			10,417		21,159			(10,505)		2,859		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2021	07/07/2023		952,897	594.1	70,229			9,396		19,396			(8,670)		2,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2021	06/16/2023		359,892	584.99	26,956			2,826		8,491			(3,328)		826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2023		558,524	587.97	41,554			4,681		12,443			(5,123)		1,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024		76,512	575.57	8,041			5,460		7,556			(990)		446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2021	07/28/2023		607,968	604.86	45,719			7,411		10,134			(5,637)		1,736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2021	08/11/2023		4,019,357	620.03	287,493			52,350		44,581			(35,497)		12,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/18/2023		1,700,938	613.38	126,437			24,199		25,696			(15,624)		5,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023		18,767	605.46	1,409			216		286			(174)		52		0001
Purchased Call/AI Powered US Equity Index/AIP100F$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/12/2024		8,290,171	2369.94	198,543			158,388		136,609			(41,522)		36,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2023		1,987,013	613.36	147,436			25,959		26,899			(18,152)		5,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2021	08/11/2023		2,558,684	614.48	189,854			34,424		34,615			(23,407)		7,723		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2021	08/15/2023		2,466,274	620.59	176,339			32,942		27,976			(21,681)		7,555		0001
Purchased Call/Citi Grandmaster Index/CGM0409SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2022	09/16/2024		2,423,494	324.44	52,771			39,266		48,659			(6,595)		14,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617AS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/28/2023		74,024	605.27	5,493			895		1,218			(679)		211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617AS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	07/28/2023		572,612	609.36	40,541			6,608		8,160			(5,012)		1,635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/21/2023		593,757	616.13	44,116			8,617		8,339			(5,432)		1,858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617AS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2021	08/03/2023		3,119,141	608.97	229,569			39,102		47,599			(28,303)		9,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/10/2021	08/10/2023		398,123	613.15	29,859			5,373		5,587			(3,681)		1,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2021	08/11/2023		929,546	617.24	68,786			12,541		11,374			(8,504)		2,806		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617CS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/18/2023		1,617,443	619.48	115,973			22,268		19,710			(14,341)		5,009		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W9E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	02/17/2023	02/14/2025		3,783,001	296.03		130,920		123,609		84,589			(7,758)		25,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617CSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2021	08/25/2023		3,437,003	623.2	246,473			49,639		39,353			(30,433)		10,906		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2021	09/01/2023		881,807	626.29	65,430			13,751		9,660			(8,067)		2,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/03/2021	09/01/2023		210,965	626.14	13,928			2,975		2,320			(1,740)		685		0001
Purchased Call/AI Powered US Equity Index/AIP100GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2023	01/29/2024		4,780,276	2375.72		113,400		95,191		77,376			(18,478)		21,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/18/2023		23,869	614.4	1,805			346		345			(223)		74		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/31/2024		1,208,413	597.74	98,486			41,261		60,467			(12,142)		5,532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/20/2024		5,879,393	278.65	178,668			86,933		38,999			(22,010)		28,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/22/2024		9,625,067	279.15	300,984			147,541		60,196			(37,148)		47,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/05/2024		13,910,502	278.27	420,136			213,633		99,227			(51,795)		70,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/01/2024		6,708,676	278.17	206,850			104,348		47,854			(25,554)		33,635		0001
Purchased Call/AI Powered US Equity Index/AIP100FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2023	01/17/2025		2,440,231	2360.22		79,059		71,952		72,217			(7,377)		16,382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/12/2024		11,709,364	278.39	363,967			188,585		83,525			(44,880)		59,580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ESD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024		192,247	244.87	7,459			4,402		652			(918)		1,043		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2024		1,267,197	213.65	48,660			29,770		24,377			(5,967)		7,012		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2024		987,612	218.91	38,023			23,575		14,301			(4,669)		5,501		0001

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Purchased Call/Citi Grandmaster Index/CGM040A$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	09/23/2024		9,125,177	322.27	210,578			157,304		212,297			(26,086)		55,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2021	08/25/2023		1,264,469	619.84	93,950			18,920		16,211			(11,599)		4,012		0001
Purchased Call/AI Powered US Equity Index/AIP100GSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2023	02/07/2024		7,901,107	2383.04	180,589			156,245		122,376			(25,010)		36,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2021	09/08/2023		419,189	616.4	30,446			6,736		6,850			(3,776)		1,392		0001
Purchased Call/AI Powered US Equity Index/AIP100GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/13/2025		4,468,180	2370.7	152,309			143,438		127,415			(9,163)		30,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/16/2023		79,119	605.93	6,084			1,657		2,211			(749)		292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/23/2023		402,381	613.87	31,386			8,850		9,484			(3,864)		1,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2021	11/10/2023		1,412,137	619.01	106,475			32,750		32,339			(13,127)		5,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2022	03/22/2024		151,371	590.06	14,471			7,106		9,720			(1,787)		749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2022	05/17/2024		3,076,974	557.97	304,620			173,108		336,021			(37,607)		16,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2024		1,921,590	559.45	186,010			106,401		207,522			(22,839)		10,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/27/2021	04/27/2023		1,792,636	583.12	131,063			4,683		22,772			(16,166)		2,438		0001

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Purchased Call/AI Powered US Equity Index/AIP100HSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/22/2024		6,862,431	2342.03		167,950		152,194		158,169			(16,480)		32,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/19/2024		1,769,229	592.48	141,715			57,352		94,590			(17,520)		7,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/29/2024		2,523,025	593.92	206,131			85,912		134,837			(25,379)		11,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/02/2024		3,360,114	602.27	279,904			118,082		154,662			(34,522)		15,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2024		75,094	226.95	2,884			1,736		781			(355)		412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2024		807,491	215.49	31,008			18,673		14,090			(3,818)		4,433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213OS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/10/2024		4,347,083	278.29	131,662			67,906		31,443			(16,240)		22,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617DS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/03/2021	09/05/2023		3,821,200	630.37	273,216			59,003		37,961			(33,592)		12,570		0001
Purchased Call/AI Powered US Equity Index/AIP100GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2023	02/04/2025		1,376,227	2377.72		45,883		42,582		37,288			(3,433)		9,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617DSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2021	09/11/2023		2,688,550	616.4	192,500			43,160		44,990			(23,700)		9,011		0001
Purchased Call/AI Powered US Equity Index/AIP100GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2023	02/08/2024		7,139,858	2377.3		166,397		144,357		117,104			(22,634)		33,111		0001
Purchased Call/AI Powered US Equity Index/AIP100HSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2023	02/16/2024		12,417,529	2363.02		281,756		252,158		236,619			(31,651)		58,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/04/2022	02/05/2024		893,465	598.11	76,123			32,460		44,855			(9,372)		4,124		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C5Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2023		243,848	242.12	8,900			932					(2,195)		399		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100I$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2023	03/22/2024		7,466,450	2313.61		183,956		180,879		225,368			(4,022)		36,921		0001
Purchased Call/AI Powered US Equity Index/AIP100HSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/24/2025		2,288,416	2339.75		76,104		72,818		78,477			(3,462)		15,800		0001
Purchased Call/AI Powered US Equity Index/AIP100HSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/27/2025		4,653,272	2345.09		151,357		145,361		155,413			(6,245)		32,197		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/01/2022	07/02/2024		2,720,815	219.33	103,119			64,963		39,199			(12,679)		15,256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2024		875,675	218.81	33,013			21,420		13,207			(4,053)		4,989		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/06/2023		6,959,779	277.45	159,429			2,207		2,204			(39,430)		4,462		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/08/2022	07/10/2024		1,125,054	219.36	42,415			27,113		16,464			(5,208)		6,363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2023		234,021	247.81	8,589			1,585					(2,118)		505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2022	09/21/2023		12,804,098	265.14	272,145	1,108		133,068		259,172			(68,287)		44,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/04/2021	08/04/2023		3,529,157	607.96	260,099			44,660		56,367			(32,067)		10,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/20/2021	08/21/2023		288,412	614.4	21,862			4,270		4,287			(2,692)		903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2021	08/24/2023		292,843	621.14	21,963			4,375		3,548			(2,708)		926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2021	08/25/2023		544,522	622.71	40,894			8,201		6,302			(5,042)		1,728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2021	08/28/2023		2,777,132	629.05	198,372			40,684		26,570			(24,446)		8,902		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100HSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2023	02/28/2025		5,983,475	2343.77		202,382		194,984		201,564			(7,972)		41,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/18/2024		1,865,155	589.4	183,345			96,325		121,683			(22,573)		9,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/12/2023		658,872	583.03	48,361			2,739		11,234			(5,979)		1,118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/14/2021	05/15/2023		352,428	582.15	26,185			1,585		6,562			(3,224)		619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ISZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2021	11/22/2023		1,314,946	613.04	100,988			32,599		37,094			(12,451)		5,287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2023		129,444	607.23	10,498			3,821		4,684			(1,294)		553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/03/2022	06/02/2023		575,196	244.87	21,052			3,626					(5,205)		1,195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/17/2022	06/16/2023		1,213,380	225.01	44,167			9,350		270			(10,920)		2,787		0001
Purchased Call/Citi Grandmaster Index/CGM040A$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2022	10/04/2024		3,316,737	323.91	72,764			55,754		69,947			(9,039)		20,413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/01/2022	04/03/2024		23,954	248.55	937			473		47			(115)		120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/13/2022	04/12/2024		106,079	248.55	4,158			2,153		213			(513)		540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/25/2022	05/24/2024		82,189	241.69	3,148			1,812		337			(388)		441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/12/2024		50,322	606.42	4,167			1,646		1,993			(514)		223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/28/2022	02/23/2024		4,692,188	271.54	158,337			71,914		63,383			(19,657)		22,274		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/20/2023	03/14/2025		2,735,852	283.88		101,580		99,772		112,817			(2,113)		19,132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024		821,437	577.36	81,404			44,331		69,619			(10,022)		4,289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2021	06/16/2023		3,248,581	591.21	227,059			23,767		60,270			(28,018)		7,460		0001
Purchased Call/AI Powered US Equity Index/AIP100I$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/07/2025		3,293,473	2347.1		98,461		95,732		109,548			(2,972)		22,919		0001
Purchased Call/AI Powered US Equity Index/AIP1006SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2022	07/21/2023		6,106,965	2355.19	152,520			47,293		64,811			(37,930)		16,914		0001
Purchased Call/AI Powered US Equity Index/AIP100I$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2023	03/06/2025		3,030,144	2353.4		92,279		89,497		97,177			(2,940)		21,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XS$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024		419,968	556.18	44,559			26,723		49,687			(5,486)		2,298		0001
Purchased Call/Citi Grandmaster Index/CGM040A$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2022	10/28/2024		5,876,884	322.65	142,505			114,193		136,608			(17,776)		36,945		0001
Purchased Call/Citi Grandmaster Index/CGM040B$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2022	11/04/2024		3,232,241	322.68	76,863			61,782		75,331			(9,508)		20,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024		63,938	544.83	7,033			4,274		8,724			(868)		351		0001
Purchased Call/Citi Grandmaster Index/CGM040B$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2022	11/14/2024		5,828,127	324.39	141,999			115,691		122,793			(17,510)		37,175		0001
Purchased Call/AI Powered US Equity Index/AIP100J$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2023	03/28/2025		2,121,532	2318.14		75,006		74,974		80,731			(135)		14,981		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2023		80,098	251.17	2,932			186					(719)		103		0001
Purchased Call/AI Powered US Equity Index/AIP1006$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2022	07/28/2023		5,518,096	2362.4	139,279			45,944		54,488			(34,698)		15,754		0001
Purchased Call/AI Powered US Equity Index/AIP1006$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2022	07/28/2023		6,434,991	2367.15	158,720			52,191		58,874			(39,390)		18,372		0001
Purchased Call/Citi Grandmaster Index/CGM040A$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	10/09/2024		102,005	322.79	2,307			1,785		1,946			(288)		631		0001

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Purchased Call/Citi Grandmaster Index/CGM040BS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/03/2022	11/01/2024		5,033,186	322.68	118,584			94,990		117,082			(14,663)		31,751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2022	06/13/2024		440,516	548.9	48,148			28,995		57,265			(5,928)		2,418		0001
Purchased Call/Citi Grandmaster Index/CGM040BSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/25/2022	11/22/2024		2,628,089	324.73	61,516			51,113		54,499			(7,618)		16,876		0001
Purchased Call/Citi Grandmaster Index/CGM040BS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/23/2022	12/13/2024		2,422,262	324.41	55,598			47,825		52,013			(6,883)		15,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2022	06/13/2024		72,248	545.48	8,178			4,925		9,731			(1,007)		397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/14/2024		68,044	552.63	7,444			4,499		8,465			(918)		374		0001
Purchased Call/AI Powered US Equity Index/AIP1007S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2022	08/02/2024		2,388,795	2371.05	83,718			56,936		55,610			(10,434)		13,839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2022	09/25/2023		10,358,032	263.45	236,426			117,936		243,410			(59,367)		36,167		0001
Purchased Call/AI Powered US Equity Index/AIP1006SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2022	07/30/2024		946,402	2367.15	31,679			21,182		22,532			(3,902)		5,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/14/2022	06/14/2024		744,620	549.11	82,206			49,617		96,762			(10,121)		4,092		0001
Purchased Call/AI Powered US Equity Index/AIP1007S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2022	08/02/2023		5,809,187	2367.7	148,666			51,092		54,175			(37,143)		16,930		0001
Purchased Call/Citi Grandmaster Index/CGM040BS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2022	11/08/2024		10,036,328	322.89	240,197			194,609		231,468			(29,638)		63,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/11/2022	08/09/2024		176,961	573.58	19,766			13,523		17,770			(2,440)		1,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2021	06/29/2023		1,690,983	597.98	120,184			14,700		27,469			(14,824)		4,198		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/02/2021	07/03/2023		3,712,265	603.11	266,568			34,504		51,191			(33,166)		9,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/21/2023		119,261	600.32	8,873			1,358		2,197			(1,095)		330		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/29/2022	08/29/2023		510,807	219.84	18,287			7,557		2,486			(4,509)		1,643		0001
Purchased Call/AI Powered US Equity Index/AIP1007$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2022	08/07/2023		3,527,202	2372.03	94,656			34,128		31,519			(23,828)		10,485		0001
Purchased Call/Citi Grandmaster Index/CGM040C$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/30/2022	12/27/2024		8,973,145	322.73	172,843	39,353		186,710		215,391			(26,097)		59,270		0001
Purchased Call/Citi Grandmaster Index/CGM040C$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/11/2023	01/09/2025		8,628,692	323.38	207,782			186,026		200,747			(22,063)		57,574		0001
Purchased Call/Citi Grandmaster Index/CGM040D$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/03/2023	01/31/2025		2,910,599	324.68	66,202			61,361		63,477			(5,078)		19,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/06/2023		14,742,172	278.29	330,224			4,607		2,026			(82,058)		9,451		0001
Purchased Call/AI Powered US Equity Index/AIP1007$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2022	08/02/2024		3,941,782	2374.26	134,467			91,200		89,694			(16,717)		22,836		0001
Purchased Call/AI Powered US Equity Index/AIP100FS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/10/2025		6,604,198	2363.5	221,814			199,114		190,362			(23,332)		44,100		0001
Purchased Call/AI Powered US Equity Index/AIP100FSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/16/2024		4,876,061	2369.94	111,071			89,182		80,712			(22,309)		21,769		0001
Purchased Call/Citi Grandmaster Index/CGM040B$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/30/2022	11/27/2024		10,138,006	324.09	249,879			208,620		219,680			(30,897)		65,369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/03/2022	06/02/2023		2,094,254	232.51	76,650			13,201					(18,952)		4,350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/10/2022	06/12/2023		565,791	220.76	20,595			4,085		513			(5,050)		1,265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/11/2022	07/11/2023		609,661	218.39	21,948			6,107		2,177			(5,412)		1,611		0001
Purchased Call/Citi Grandmaster Index/CGM040D$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/27/2023	02/21/2025		1,304,705	322.21	30,230			28,907		33,290			(1,416)		8,989		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	03/22/2024		6,523,125	280.05	196,602			96,766		36,882			(24,348)		32,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2021	08/14/2023		157,940	615.5	11,940			2,217		2,116			(1,470)		482		0001
Purchased Call/AI Powered US Equity Index/AIP100GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/27/2025		2,631,471	2375.72		83,760		76,988		71,521			(6,949)		17,800		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2022	07/24/2024		1,257,792	223.58	47,670			31,388		14,627			(5,853)		7,219		0001
Purchased Call/Citi Grandmaster Index/CGM040CSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2023	01/16/2025		3,451,955	324.23		84,408		76,466		76,630			(8,076)		23,156		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/06/2022	07/06/2023		388,884	218.88	14,039			3,713		1,137			(3,462)		1,002		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305IS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/02/2022	08/02/2024		1,088,377	222.18	41,250			27,669		13,765			(5,079)		6,305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2022	08/21/2024		1,517,627	233.82	57,063			39,764		10,450			(7,006)		8,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	04/12/2024		8,834,791	279.53	264,180			137,203		55,253			(32,651)		44,954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2022	08/20/2024		60,530	230.77	2,276			1,585		574			(280)		357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/19/2022	10/19/2023		596,514	209.86	21,057			11,660		10,119			(5,192)		2,219		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305OSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/04/2022	11/03/2023		1,024,956	208.69	36,181			21,709		19,498			(8,946)		3,951		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/25/2022	11/27/2023		502,660	218.88	17,744			11,732		4,685			(4,351)		2,042		0001
Purchased Call/AI Powered US Equity Index/AIP1007SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2022	08/09/2024		3,211,161	2373.95	110,433			76,012		73,903			(13,734)		18,735		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/25/2022	05/24/2024		1,199,003	229.49	45,922			26,430		8,934			(5,662)		6,431		0001
Purchased Call/Citi Grandmaster Index/CGM040A$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2022	09/26/2024		5,304,624	321.49	134,076			101,621		129,921			(16,728)		32,410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2023		379,894	210.46	13,372			7,552		6,173			(3,279)		1,427		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3050$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	. 11/04/2022	. 11/06/2023	.....	 593,816	..... 208.69	20,962	.....	.....	12,646	.....	11,467	.....	.....	..... (5,140)	.....	 2,305	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 06/16/2022	. 06/14/2024	.....	 108,814	..... 542.58	12,252	.....	.....	 7,446	.....	15,190	.....	.....	..... (1,513)	.....	 598	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 06/17/2022	. 06/17/2024	.....	 310,991	..... 547.97	33,556	.....	.....	20,476	.....	41,101	.....	.....	..... (4,131)	.....	 1,715	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 06/17/2022	. 06/17/2024	.....	 351,863	..... 550.67	36,910	.....	.....	22,522	.....	45,210	.....	.....	..... (4,544)	.....	 1,940	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 06/17/2022	. 06/20/2024	.....	 472,850	.....548.3	50,973	.....	.....	31,185	.....	62,462	.....	.....	..... (6,250)	.....	 2,616	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 09/30/2022	. 09/27/2024	.....	 17,382,525	..... 261.73	551,717	.....	.....	416,641	.....	601,792	.....	.....	..... (68,581)	.....	 106,300	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305HSH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	. 07/22/2022	. 07/24/2023	.....	 122,298	..... 233.92	 4,403	.....	.....	 1,383	.....	 37	.....	.....	..... (1,080)	.....	 343	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 06/24/2022	. 06/24/2024	.....	 288,487	..... 557.88	31,012	.....	.....	 19,196	.....	33,845	.....	.....	..... (3,818)	.....	 1,603	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 06/24/2022	. 06/24/2024	.....	 268,583	..... 562.49	27,530	.....	.....	17,040	.....	29,955	.....	.....	..... (3,389)	.....	 1,493	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	. 04/14/2022	. 04/17/2023	.....	 147,488	..... 247.73	 5,472	.....	.....	241	.....	.....	.....	.....	..... (1,338)	.....	 159	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	. 05/06/2022	. 05/05/2023	.....	 836,416	..... 245.13	30,446	.....	.....	 2,875	.....	.....	.....	.....	..... (7,528)	.....	 1,295	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	. 05/27/2022	. 05/26/2023	.....	871,266	..... 247.04	31,627	.....	.....	 4,845	.....	.....	.....	.....	..... (7,820)	.....	 1,706	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP1006$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 07/22/2022	. 07/19/2024	.....	2,961,598	.....2367.12	95,150	.....	.....	62,647	.....	69,621	.....	.....	..... (11,816)	.....	16,910	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 06/16/2022	. 06/14/2024	.....	 505,449	..... 546.37	54,740	.....	.....	33,267	.....	67,883	.....	.....	..... (6,758)	.....	 2,778	.....	0001 .....

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Purchased Call/AI Powered US Equity Index/AIP100H5S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/01/2024		7,569,622	2343.77		188,333		174,278		174,477			(14,867)		36,313		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/05/2022	10/05/2023		504,318	210.46	17,853			9,197		7,884			(4,402)		1,810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/20/2024		762,735	547.31	83,062			50,817		101,789			(10,185)		4,220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/26/2022	08/25/2023		766,557	218.16	27,366			11,098		6,044			(6,766)		2,432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2022	09/08/2023		870,130	220.26	30,977			13,767		5,807			(7,659)		2,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/21/2024		524,213	551.15	57,192			35,068		66,818			(7,041)		2,904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/03/2022	11/03/2023		100,311	206.5	3,541			2,119		2,230			(873)		387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/18/2022	08/18/2023		60,512	233.55	2,166			834		47			(534)		187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/21/2024		301,255	554.98	31,210			19,243		36,719			(3,853)		1,669		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2022	09/10/2024		2,955,506	223.17	110,536			80,169		37,478			(13,590)		17,790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/15/2024		7,205,140	278.9	217,853			114,011		49,234			(26,883)		36,807		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/06/2022	09/06/2023		141,202	213.94	5,041			2,194		1,756			(1,243)		466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/31/2024		475,735	566.82	48,382			28,312		48,386			(5,965)		2,573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/17/2024		313,851	548.3	33,739			20,587		41,337			(4,154)		1,731		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024		859,139	547.7	93,217			57,030		114,195			(11,430)		4,754		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024		943,670	227.03	35,482			24,774		9,435			(4,369)		5,577		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	04/26/2024		13,323,338	275.14	404,956			217,753		138,172			(49,959)		69,037		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2022	12/01/2023		13,101,767	268.2	273,111			185,222		216,503			(67,711)		53,671		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/26/2022	08/28/2024		2,371,299	221.04	88,924			62,820		32,613			(10,918)		14,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/04/2024		53,729	214.23	2,015			1,445		1,199			(247)		322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/23/2022	09/24/2024		3,108,775	208.67	115,025			85,637		80,153			(14,142)		18,959		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2024		59,221	204.15	2,185			1,631		2,115			(269)		362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024		825,792	555.18	87,617			54,565		101,028			(10,787)		4,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024		517,362	553.11	53,650			33,643		64,939			(6,624)		2,888		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2024		870,011	210.51	31,842			25,334		20,871			(3,920)		5,488		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2024		745,864	217.43	27,448			22,365		13,207			(3,379)		4,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024		335,214	557	35,667			22,764		40,348			(4,391)		1,892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2023	01/29/2024		11,047,959	266	239,030			200,749		245,077			(39,113)		50,413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/11/2024		11,106,067	264.24	254,358			201,638		274,779			(53,740)		49,155		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305K$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/04/2024		2,981,016	217.06	111,788			80,156		51,089			(13,726)		17,842		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/24/2022	10/24/2024		58,663	210.06	2,153			1,689		1,631			(265)		368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/08/2023		7,465,787	275.5	150,510			15,410		13,095			(37,195)		12,045		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2022	12/08/2023		10,636,418	266.61	233,316			162,742		206,388			(57,841)		44,189		0001
Purchased Call/AI Powered US Equity Index/AIP1007$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2022	08/09/2024		1,967,769	2381.48	64,035			44,104		42,929			(7,968)		11,481		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/03/2024		101,840	217.06	3,819			2,737		1,741			(470)		609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2024		1,421,659	212.63	52,744			38,925		30,489			(6,494)		8,638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/25/2024		5,304,725	562.49	543,258			336,611		571,436			(66,808)		29,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/24/2024		1,892,458	559.45	200,222			123,934		210,865			(24,651)		10,518		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2022	10/09/2024		11,046,233	265.68	309,052			237,311		301,605			(38,134)		68,290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2024		715,932	209.54	26,203			21,063		18,177			(3,226)		4,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2022	11/27/2023		16,496,521	268.11	345,420			229,754		267,652			(85,546)		67,023		0001
Purchased Call/Citi Grandmaster Index/CGM040A$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2022	10/25/2024		2,196,239	323.12	50,569			40,176		49,466			(6,290)		13,771		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2024		873,825	210.46	32,069			25,119		21,051			(3,938)		5,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/28/2024		803,570	553.66	82,848			51,952		100,280			(10,228)		4,486		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/03/2024		991,367	554.78	101,119			63,755		122,372			(12,416)		5,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024		2,392,144	559.14	236,922			150,048		272,221			(29,211)		13,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024		190,481	560.55	19,277			12,489		22,278			(2,373)		1,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024		398,571	563.11	42,129			27,488		45,059			(5,194)		2,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024		792,461	563.51	83,367			54,395		89,201			(10,278)		4,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024		50,048	564.59	5,305			3,476		5,542			(655)		286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024		615,227	575.18	62,076			41,441		60,441			(7,632)		3,553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024		276,612	556.4	28,159			17,832		33,551			(3,472)		1,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024		1,452,657	560.02	148,752			94,586		162,888			(18,364)		8,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024		794,258	555.68	81,650			52,417		97,952			(10,053)		4,502		0001
Purchased Call/Citi Grandmaster Index/CGM040C$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2022	12/18/2024		1,378,579	323.82	31,673			27,317		30,803			(3,910)		9,041		0001
Purchased Call/Citi Grandmaster Index/CGM040D$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/16/2023	02/14/2025		4,328,409	323.1		101,782		95,950		104,527			(6,086)		29,670		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305HS7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 07/18/2022	. 07/18/2023	.....	 1,059,101	..... 216.4	38,128	.....	.....	11,344	.....	 5,432	.....	.....	.....(9,401)	.....	2,894	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305HSN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 07/25/2022	. 07/25/2023	.....	475,689	..... 224.24	17,125	.....	.....	 5,425	.....	742	.....	.....	..... (4,223)	.....	 1,341	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305HSS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 07/27/2022	. 07/27/2023	.....	338,164	..... 224.94	12,174	.....	.....	 3,924	.....	466	.....	.....	.....(3,002)	.....	961	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/02/2022	. 04/28/2023	.....	7,521,296	.....275.3	168,235	.....	.....	12,614	.....	14,697	.....	.....	.....(41,654)	.....	10,416	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305HST ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 07/29/2022	. 07/29/2024	.....	 64,583	..... 233.92	 2,448	.....	.....	 1,633	.....	497	.....	.....	..... (301)	.....	373	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305ISY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 08/16/2022	. 08/16/2024	.....	1,209,978	..... 233.94	45,616	.....	.....	31,475	.....	 8,224	.....	.....	.....(5,616)	.....	 7,109	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305PSF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 11/22/2022	. 11/22/2023	.....	107,885	..... 218.76	 3,808	.....	.....	 2,472	.....	 1,006	.....	.....	.....(939)	.....	434	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/11/2022	. 05/03/2023	.....	 11,573,623	..... 275.04	262,707	.....	.....	 23,238	.....	25,846	.....	.....	.....(64,922)	.....	17,400	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305NSF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 10/24/2022	. 10/24/2024	.....	805,160	..... 210.46	29,549	.....	.....	23,186	.....	19,397	.....	.....	.....(3,638)	.....	 5,044	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305PS6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 11/18/2022	. 11/19/2024	.....	4,046,315	..... 217.58	148,500	.....	.....	121,982	.....	71,039	.....	.....	.....(18,258)	.....	25,918	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/12/2022	. 05/11/2023	.....	 12,064,757	..... 273.98	264,603	.....	.....	 29,299	.....	41,169	.....	.....	.....(65,460)	.....	20,218	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 07/11/2022	. 07/11/2024	.....	1,303,835	..... 557.01	134,556	.....	.....	86,197	.....	152,789	.....	.....	..... (16,566)	.....	 7,382	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 07/18/2022	. 07/18/2024	.....	1,459,901	..... 557.94	150,954	.....	.....	98,151	.....	 170,410	.....	.....	.....(18,585)	.....	 8,327	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 07/29/2022	. 07/29/2024	.....	 68,275	..... 577.66	 6,711	.....	.....	 4,477	.....	 6,512	.....	.....	..... (826)	.....	394	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024		85,131	568.39	9,160			6,132		9,051			(1,128)		493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024		174,143	571.59	18,041			12,102		17,954			(2,221)		1,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024		258,240	578.13	25,927			17,488		24,604			(3,201)		1,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024		105,954	582.61	11,316			7,767		9,577			(1,393)		620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024		175,918	582.26	18,858			12,944		15,966			(2,322)		1,029		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024		2,092,370	555.95	210,283			132,368		246,312			(25,890)		11,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024		357,857	561.87	35,929			22,846		40,722			(4,436)		2,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024		104,378	552.67	11,054			7,135		13,310			(1,365)		592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024		2,084,421	564.87	212,403			138,397		223,373			(26,151)		11,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024		2,569,111	568.25	254,354			167,483		264,742			(31,234)		14,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024		1,038,614	564.84	106,873			70,516		115,717			(13,158)		5,968		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024		2,878,152	557.77	290,693			186,874		335,780			(35,839)		16,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024		51,688	553.65	5,629			3,652		6,514			(691)		295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024		631,134	565.18	64,439			42,399		69,864			(7,923)		3,619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024		334,003	573.8	32,799			21,806		33,392			(4,049)		1,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024		2,388,270	579.67	248,858			169,551		214,065			(30,681)		13,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024		142,625	580.25	14,776			10,067		13,288			(1,822)		832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024		65,160	562.26	6,946			4,532		7,434			(856)		372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024		357,481	566.38	35,998			23,669		39,013			(4,432)		2,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024		387,109	566.99	39,988			26,476		42,019			(4,930)		2,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024		264,061	575.43	27,515			18,482		25,936			(3,392)		1,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024		3,301,344	578.43	338,718			229,379		301,149			(41,646)		19,203		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024		262,600	574.9	27,888			18,873		26,034			(3,434)		1,526		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2024		540,443	215.44	19,888			16,751		10,611			(2,449)		3,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024		766,150	575.31	81,135			54,981		75,791			(9,962)		4,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024		1,555,398	575.94	163,628			110,808		146,137			(20,118)		9,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/10/2024		13,003,403	273.98	386,853			216,305		155,388			(47,896)		68,571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023		417,410	207.61	14,735			10,716		9,329			(3,633)		1,778		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/14/2022	10/13/2023		813,672	204.81	28,723			15,558		22,844			(7,102)		2,981		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/18/2023	01/18/2024		93,556	213.92		3,312		2,664		1,688			(653)		419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/16/2023	02/16/2024		424,011	217.95	14,968			13,346		6,245			(1,763)		1,991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024		3,680,213	573.43	393,783			275,486		364,613			(48,482)		21,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024		3,600,246	569.5	390,267			275,388		376,668			(48,049)		21,362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2025		467,442	209.99		17,202		15,173		13,156			(2,047)		3,105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023		873,803	219.01	30,758			20,847		8,139			(7,605)		3,579		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2023		340,515	207.5	12,020			6,590		7,975			(2,964)		1,260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024		159,075	208.62		5,631		4,352		3,957			(1,311)		697		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305V$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2024		287,664	220.22		10,155		9,092		3,736			(1,159)		1,359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024		310,402	214.18		10,957		9,840		5,898			(1,141)		1,469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2022	11/29/2024		22,891,354	267.33	671,222			561,413		587,062			(82,814)		147,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/15/2024		1,451,824	587.56	149,102			102,674		118,054			(18,357)		8,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/15/2024		53,183	584.39	5,632			3,878		4,716			(693)		312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/15/2024		50,426	583.98	5,360			3,691		4,493			(660)		296		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/16/2023		14,188,202	273.62	322,403			40,090		53,795			(79,689)		25,184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/19/2024		109,231	579.54	11,797			8,211		10,363			(1,452)		644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/23/2024		64,953	573.09	7,099			4,973		6,725			(875)		384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2023	01/07/2025		433,913	215.71		16,098		14,307		9,515			(1,847)		2,891		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2022	11/07/2023		149,950	265.62	3,229			1,984		3,068			(801)		583		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/18/2023	01/17/2025		768,165	211.77		28,499		25,720		17,955			(2,811)		5,157		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/20/2023	01/17/2025		269,657	214.26		10,004		9,078		6,318			(962)		1,810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2025		838,723	213.06		31,117		28,300		18,502			(2,852)		5,656		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	04/30/2024		6,694,581	275.58	202,569			109,923		66,889			(24,912)		34,865		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/01/2022	12/01/2023		264,925	219.06	9,352			6,321		2,467			(2,306)		1,085		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024		724,919	215.05	26,677			22,793		14,563			(3,289)		4,735		0001
Purchased Call/AI Powered US Equity Index/AIP1007$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2022	08/12/2024		2,064,865	2389.54	65,638			45,333		42,601			(8,141)		12,084		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2023	02/07/2024		21,300,281	265.1	463,012			401,729		516,344			(63,090)		98,624		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/14/2022	12/14/2023		385,355	215.05	13,603			9,631		5,179			(3,354)		1,620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2022	12/29/2023		217,523	209.11	7,657			5,785		4,411			(1,888)		941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2024		351,002	208.1	12,355			9,428		7,792			(2,945)		1,532		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024		1,358,706	211.98	48,098			39,221		24,036			(9,174)		6,128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2023		103,738	207.36	3,683			1,775		2,386			(908)		359		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2022	10/27/2023		227,145	213	8,018			4,642		3,732			(1,977)		861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024		794,805	214.26	28,136			22,943		14,319			(5,367)		3,585		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024		270,173	217.97	9,564			8,247		3,904			(1,336)		1,253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025		412,753	215.06	15,313			13,654		9,289			(1,676)		2,756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024		101,049	217.2	3,729			3,186		2,042			(460)		660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024		549,489	583.44	57,092			39,737		49,870			(7,029)		3,238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024		153,913	568.87	16,823			11,884		16,914			(2,066)		915		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305RSW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 12/28/2022	. 12/27/2024	.....	 765,151	..... 205.61	28,081	.....	.....	24,532	.....	23,109	.....	.....	.....(3,462)	.....	 5,054	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305SS3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 12/30/2022	. 01/02/2025	.....	 347,469	..... 208.08	12,787	.....	.....	11,261	.....	 9,452	.....	.....	.....(1,568)	.....	 2,306	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305SSI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 01/06/2023	. 01/08/2025	.....	 156,066	..... 215.71	.....	5,790	.....	 5,147	.....	 3,422	.....	.....	..... (664)	.....	 1,041	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305SSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 01/06/2023	. 01/08/2025	.....	 645,465	..... 213.76	.....	23,947	.....	21,286	.....	13,830	.....	.....	.....(2,744)	.....	 4,303	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP1007SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 08/30/2022	. 08/16/2023	.....	 6,776,746	..... 2391.45	149,684	.....	.....	57,451	.....	47,377	.....	.....	.....(37,484)	.....	20,835	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 06/17/2022	. 06/18/2024	.....	 310,741	..... 546.16	34,182	.....	.....	20,876	.....	41,882	.....	.....	.....(4,203)	.....	 1,716	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305JSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 08/26/2022	. 08/27/2024	.....	2,051,159	..... 221.04	76,918	.....	.....	54,308	.....	28,210	.....	.....	.....(9,457)	.....	12,182	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305FSS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 06/24/2022	. 06/26/2023	.....	 249,804	..... 230.56	 9,093	.....	.....	 2,154	.....	 22	.....	.....	.....(2,230)	.....	610	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305ISS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 08/12/2022	. 08/14/2023	.....	 389,950	..... 233.92	13,921	.....	.....	 5,177	.....	183	.....	.....	.....(3,414)	.....	 1,190	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305JSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 08/29/2022	. 08/29/2023	.....	 450,289	..... 216.98	16,120	.....	.....	 6,661	.....	 4,088	.....	.....	.....(3,975)	.....	 1,448	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 06/22/2022	. 06/21/2024	.....	 122,406	..... 551.42	13,110	.....	.....	 8,049	.....	15,550	.....	.....	.....(1,616)	.....	678	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/03/2022	. 09/30/2024	.....	 10,762,445	..... 261.71	330,829	.....	.....	250,064	.....	373,677	.....	.....	..... (40,877)	.....	65,996	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/06/2022	. 05/05/2023	.....	 14,943,660	.....275.5	327,265	.....	.....	30,929	.....	30,695	.....	.....	.....(81,023)	.....	23,137	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/14/2022	. 10/08/2024	.....	7,384,183	..... 265.68	215,613	.....	.....	164,949	.....	 201,617	.....	.....	.....(26,519)	.....	45,609	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305LSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 09/28/2022	. 09/27/2024	.....	 882,779	..... 208.58	32,663	.....	.....	24,452	.....	22,812	.....	.....	.....(4,027)	.....	 5,398	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305NSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 10/28/2022	. 10/30/2024	.....	1,272,396	..... 210.46	46,697	.....	.....	37,024	.....	30,532	.....	.....	.....(5,734)	.....	 8,013	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3050$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 11/11/2022	. 11/13/2024	.....	 109,964	 213	 4,047	.....	.....	 3,286	.....	 2,659	.....	.....	..... (497)	.....	 701	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 07/22/2022	. 07/22/2024	.....	 640,640	..... 568.25	 63,295	.....	.....	 41,616	.....	 68,491	.....	.....	..... (7,793)	.....	 3,669	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 08/04/2022	. 08/02/2024	.....	 156,109	..... 574.26	 16,298	.....	.....	 10,993	.....	 15,540	.....	.....	..... (2,012)	.....	 904	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 08/05/2022	. 08/06/2024	.....	 598,026	..... 575.31	 63,331	.....	.....	 42,888	.....	 59,088	.....	.....	..... (7,787)	.....	 3,479	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 08/05/2022	. 08/05/2024	.....	 97,627	..... 578.43	 10,007	.....	.....	 6,772	.....	 9,300	.....	.....	..... (1,232)	.....	 567	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 08/10/2022	. 08/09/2024	.....	 135,487	..... 577.92	 14,362	.....	.....	 9,785	.....	 12,962	.....	.....	..... (1,771)	.....	 790	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 08/11/2022	. 08/09/2024	.....	 65,453	..... 578.41	 6,977	.....	.....	 4,773	.....	 6,226	.....	.....	..... (861)	.....	 382	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 08/12/2022	. 08/12/2024	.....	 244,448	..... 581.38	 26,425	.....	.....	 18,138	.....	 22,411	.....	.....	..... (3,253)	.....	 1,431	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213*$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/02/2022	. 05/03/2024	.....	 9,100,563	..... 275.64	 273,856	.....	.....	 150,209	.....	 90,928	.....	.....	..... (33,830)	.....	 47,575	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/03/2023	. 01/26/2024	.....	 16,161,281	 266	.....	 352,262	.....	 293,862	.....	 356,890	.....	.....	..... (60,403)	.....	 73,381	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/15/2022	. 11/06/2023	.....	 10,724,894	..... 264.99	 244,872	.....	.....	 148,735	.....	 228,884	.....	.....	..... (60,562)	.....	 41,632	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP100B$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 09/15/2022	. 08/23/2024	.....	 1,768,540	..... 2386.47	 53,795	.....	.....	 38,153	.....	 37,948	.....	.....	..... (6,699)	.....	 10,463	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 12/09/2022	. 12/10/2024	.....	 2,707,382	..... 213.25	 99,632	.....	.....	 84,714	.....	 58,910	.....	.....	..... (12,250)	.....	 17,643	.....	0001 .....

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Purchased Call/Janus SG Market Consensus Index II/JSG305R5R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 12/27/2022	. 12/27/2024	.....	 212,390	..... 210.01	 7,795	.....	.....	 6,800	.....	 5,987	.....	.....	..... (960)	.....	 1,403	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 08/26/2022	. 08/27/2024	.....	 1,713,647	.....569.5	185,931	.....	.....	131,275	.....	179,475	.....	.....	.....(22,860)	.....	 10,178	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 08/29/2022	. 08/29/2024	.....	 231,869	..... 566.01	25,506	.....	.....	 18,053	.....	26,386	.....	.....	.....(3,140)	.....	 1,380	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/18/2022	. 11/10/2023	.....	 20,171,827	..... 267.69	436,397	.....	.....	271,049	.....	339,386	.....	.....	..... (108,387)	.....	79,012	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP1008$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 09/07/2022	. 08/18/2023	.....	7,476,996	.....2387.73	167,595	.....	.....	 65,448	.....	 56,520	.....	.....	.....(41,924)	.....	 23,153	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 01/13/2023	. 01/13/2025	.....	 61,394	..... 216.66	 2,278	.....	.....	 2,049	.....	 1,286	.....	.....	..... (240)	.....	411	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 01/13/2023	. 01/15/2025	.....	1,401,552	..... 214.66	 51,998	.....	.....	 46,784	.....	 28,924	.....	.....	.....(5,462)	.....	 9,395	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/05/2022	. 11/27/2024	.....	 18,305,338	..... 268.11	517,075	.....	.....	431,099	.....	447,485	.....	.....	..... (63,811)	.....	 118,031	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 01/27/2023	. 01/28/2025	.....	 963,966	..... 217.76	 35,667	.....	.....	 32,727	.....	 19,610	.....	.....	..... (3,070)	.....	 6,525	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 01/31/2023	. 01/31/2025	.....	676,005	..... 216.4	 25,012	.....	.....	 23,022	.....	 12,777	.....	.....	..... (2,019)	.....	 4,586	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/11/2022	. 03/12/2024	.....	 1,156,587	..... 245.91	60,074	.....	.....	 28,648	.....	 26,229	.....	.....	..... (7,422)	.....	 5,639	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305V$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 02/17/2023	. 02/20/2025	.....	 432,205	..... 220.22	 15,862	.....	.....	 15,035	.....	 7,948	.....	.....	..... (908)	.....	 2,976	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/26/2022	. 10/19/2023	.....	 12,628,704	..... 263.29	282,042	.....	.....	157,941	.....	313,187	.....	.....	..... (70,179)	.....	 46,974	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/11/2022	. 03/07/2024	.....	3,025,778	..... 245.56	152,342	.....	.....	 71,459	.....	 69,294	.....	.....	..... (18,804)	.....	 14,644	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 01/31/2023	. 01/31/2025	.....	 243,897	..... 220.69	 9,024	.....	.....	 8,306	.....	 4,354	.....	.....	..... (728)	.....	 1,655	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/26/2022	. 10/24/2023	.....	97,254	..... 263.04	 2,381	.....	.....	 1,359	.....	 2,476	.....	.....	..... (590)	.....	366	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024		252,866	567.29	25,742			15,205		25,704			(3,165)		1,374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024		816,853	556	95,817			70,713		106,929			(11,797)		4,963		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024		3,072,182	551.81	329,645			198,963		376,244			(40,586)		16,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024		384,129	552.97	41,870			25,306		47,614			(5,162)		2,111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024		555,774	546.97	59,801			36,343		74,181			(7,383)		3,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024		196,323	555.01	21,085			12,645		23,525			(2,596)		1,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024		60,671	555.51	6,486			3,890		7,231			(799)		332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2021	09/15/2023		636,163	614.8	47,267			10,843		11,471			(5,827)		2,158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024		803,135	547.7	86,899			53,025		106,441			(10,699)		4,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Q$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025		285,698	566.42		34,312		31,154		36,710			(3,281)		1,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Q$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025		982,082	573.18		110,190		99,993		113,005			(10,595)		6,593		0001
Purchased Call/Nasdaq FC Index/NFC061X$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/13/2024		1,554,491	245.91	80,173			38,305		35,399			(9,903)		7,589		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061X$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/04/2022	.03/28/2024	.....	4,153,813	..... 260.56	187,491	.....	.....	93,399	.....	39,770	.....	.....	.....(23,144)	.....	20,712	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305USD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.02/03/2023	.02/05/2025	.....	490,898	..... 219.7	.....	18,163	.....	16,843	.....	 9,139	.....	.....	.....(1,388)	.....	 3,343	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305V$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.02/17/2023	.02/19/2025	.....	949,663	..... 220.22	.....	34,853	.....	33,033	.....	17,422	.....	.....	.....(1,997)	.....	 6,533	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305VSQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.02/21/2023	.02/21/2025	.....	492,388	..... 214.18	.....	18,071	.....	17,153	.....	11,725	.....	.....	.....(939)	.....	 3,392	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.06/03/2022	.06/03/2024	.....	459,183	..... 570.37	45,230	.....	.....	26,690	.....	44,953	.....	.....	.....(5,569)	.....	 2,492	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.09/19/2022	.09/19/2024	.....	160,569	..... 557.58	19,140	.....	.....	14,099	.....	20,551	.....	.....	.....(2,356)	.....	975	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.09/20/2022	.09/20/2024	.....	 1,856,510	..... 557.35	214,984	.....	.....	158,658	.....	231,468	.....	.....	.....(26,469)	.....	11,280	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.06/13/2022	.06/13/2024	.....	743,802	..... 549.29	81,000	.....	.....	48,778	.....	96,297	.....	.....	.....(9,973)	.....	 4,083	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/13/2023	.01/13/2025	.....	4,171,554	..... 571.11	487,655	.....	.....	438,621	.....	486,983	.....	.....	.....(51,367)	.....	27,920	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/26/2023	.01/24/2025	.....	154,132	..... 576.61	.....	18,172	.....	16,643	.....	17,809	.....	.....	.....(1,595)	.....	 1,040	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/31/2023	.01/31/2025	.....	2,797,506	..... 585.24	317,237	.....	.....	291,997	.....	282,934	.....	.....	.....(25,605)	.....	18,979	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.02/10/2023	.02/12/2025	.....	 183,769	..... 579.82	23,155	.....	.....	21,694	.....	20,759	.....	.....	.....(1,548)	.....	 1,258	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	.05/19/2022	.05/17/2024	.....	 14,892,424	.....273.5	458,464	.....	.....	259,996	.....	 188,386	.....	.....	.....(56,602)	.....	79,207	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024		151,233	563.79	16,152			9,571		16,036			(1,989)		824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024		287,237	566.82	29,413			17,494		29,509			(3,626)		1,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024		78,769	543.95	9,822			7,289		11,716			(1,213)		479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024		349,593	547.31	37,966			23,166		46,520			(4,674)		1,928		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025		1,181,247	586.61	140,450			130,225		117,260			(10,745)		8,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025		2,171,757	589.43	254,530			237,048		210,322			(17,782)		14,810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025		205,143	564.33	26,874			26,169		27,958			(811)		1,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025		1,636,550	590.88	190,658			176,457		153,733			(14,907)		11,103		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2025		616,074	209.8	22,548			21,620		17,649			(956)		4,266		0001
Purchased Call/Nasdaq FC Index/NFC061X$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2022	03/19/2024		546,746	254.73	26,018			12,625		7,372			(3,203)		2,692		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/21/2022	11/18/2024		13,150,953	267.36	383,880			315,531		334,634			(47,368)		84,165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025		81,993	564.4	9,888			9,725		11,204			(203)		573		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024		11,079,029	274.54	337,228			192,179		127,084			(41,787)		58,925		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061X$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/31/2022	.03/27/2024	.....	1,809,453	..... 257.34	92,382	.....	.....	45,889	.....	21,294	.....	.....	..... (11,407)	.....	9,010	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.12/07/2022	.12/07/2023	.....	512,270	..... 213.22	18,032	.....	.....	12,419	.....	7,712	.....	.....	.....(4,446)	.....	2,124	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305M$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.10/04/2022	.10/04/2023	.....	 137,841	..... 209.44	 4,880	.....	.....	 2,500	.....	2,771	.....	.....	.....(1,203)	.....	493	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.11/03/2022	.11/03/2023	.....	122,719	.....212.4	 4,332	.....	.....	 2,592	.....	 2,132	.....	.....	.....(1,068)	.....	473	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.11/10/2022	.11/10/2023	.....	 66,081	 213	 2,339	.....	.....	 1,449	.....	 1,101	.....	.....	..... (577)	.....	259	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.03/02/2023	.03/01/2024	.....	133,819	..... 210.03	.....	 4,644	.....	 4,309	.....	 3,269	.....	.....	..... (369)	.....	642	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/17/2023	.02/14/2025	.....	 845,268	..... 586.97	101,263	.....	.....	 95,941	.....	89,327	.....	.....	..... (5,842)	.....	 5,794	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/24/2023	.02/26/2025	.....	 2,102,718	..... 576.99	258,845	.....	.....	247,482	.....	239,552	.....	.....	.....(12,360)	.....	 14,539	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.03/24/2023	.03/26/2025	.....	 479,801	..... 563.82	54,649	.....	.....	 54,349	.....	66,780	.....	.....	.....(522)	.....	 3,383	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/04/2022	.03/28/2024	.....	 3,162,878	..... 259.55	 137,067	.....	.....	68,750	.....	32,387	.....	.....	..... (17,011)	.....	15,771	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/14/2022	.04/06/2023	.....	4,803,294	.....254.5	 177,183	.....	.....	 2,461	.....	.....	.....	.....	.....(43,934)	.....	 3,079	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.03/10/2023	.03/12/2025	.....	 349,590	..... 192.97	12,620	.....	.....	 12,309	.....	17,646	.....	.....	..... (362)	.....	 2,441	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/13/2022	.04/12/2023	.....	 7,119,841	..... 250.36	283,971	.....	.....	 8,637	.....	.....	.....	.....	.....(70,235)	.....	 6,455	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.03/13/2023	.03/13/2024	.....	 146,829	..... 196.43	 5,183	.....	.....	 4,941	.....	 7,281	.....	.....	.....(255)	.....	717	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.12/02/2022	.12/03/2024	.....	9,656,487	..... 267.41	282,935	.....	.....	237,852	.....	248,612	.....	.....	.....(34,787)	.....	62,571	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.08/19/2022	.08/20/2024	.....	 258,031	..... 580.29	27,687	.....	.....	 19,282	.....	24,304	.....	.....	..... (3,404)	.....	 1,522	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305S$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.12/30/2022	.12/31/2024	.....	 529,951	..... 210.03	 19,449	.....	.....	 17,122	.....	 14,913	.....	.....	..... (2,391)	.....	 3,511	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305T$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 01/18/2023	. 01/17/2025	.....	 360,296	..... 213.92	.....	 13,367	.....	 12,063	.....	 8,573	.....	.....	..... (1,318)	.....	 2,419	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/14/2022	. 11/02/2023	.....	 17,838,820	..... 265.03	 396,331	.....	.....	 236,772	.....	 384,272	.....	.....	..... (98,420)	.....	 68,615	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/07/2022	. 04/05/2024	.....	 3,935,650	..... 254.91	 175,459	.....	.....	 89,735	.....	 55,444	.....	.....	..... (21,724)	.....	 19,839	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 02/28/2023	. 02/28/2025	.....	 624,359	..... 205.57	.....	 22,852	.....	 21,911	.....	 18,921	.....	.....	..... (969)	.....	 4,323	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/03/2023	. 03/05/2025	.....	 288,715	..... 213.14	.....	 10,336	.....	 9,982	.....	 7,179	.....	.....	..... (395)	.....	 2,006	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/10/2023	. 03/11/2025	.....	 1,432,795	..... 192.97	.....	 51,724	.....	 50,445	.....	 72,395	.....	.....	..... (1,484)	.....	 9,999	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/29/2023	. 03/28/2025	.....	 820,276	..... 197.44	.....	 29,858	.....	 29,817	.....	 34,441	.....	.....	..... (82)	.....	 5,792	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/26/2022	. 05/22/2024	.....	 9,487,022	..... 274.38	 295,968	.....	.....	 169,800	.....	 111,669	.....	.....	..... (36,491)	.....	 50,762	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/15/2023	. 03/14/2025	.....	 855,250	..... 196.91	.....	 31,388	.....	 30,741	.....	 39,873	.....	.....	..... (688)	.....	 5,981	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/16/2021	. 04/14/2023	.....	 9,338,007	..... 270.54	 299,960	.....	.....	 5,404	.....	 54,975	.....	.....	..... (37,220)	.....	 9,144	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/30/2022	. 12/26/2023	.....	 15,864,455	..... 260.4	 344,455	 2,541	.....	 258,154	.....	 527,289	.....	.....	..... (85,348)	.....	 68,223	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/28/2022	. 04/15/2024	.....	 2,706,799	..... 249.8	 129,898	.....	.....	 67,921	.....	 52,658	.....	.....	..... (16,016)	.....	 13,827	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313O$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 01/06/2023	. 11/04/2024	.....	 11,662,374	..... 264.99	 344,434	 2,301	.....	 278,756	.....	 339,420	.....	.....	..... (42,833)	.....	 73,759	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/25/2022	. 04/20/2023	.....	 6,054,642	..... 250.74	 207,594	.....	.....	 10,927	.....	.....	.....	.....	..... (51,383)	.....	 7,086	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/28/2022	. 10/25/2024	.....	 21,018,984	..... 264.51	 611,461	.....	.....	 483,324	.....	 626,009	.....	.....	..... (75,676)	.....	 131,793	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/15/2022	. 10/30/2023	.....	 12,554,606	..... 263.63	 294,679	.....	.....	 173,532	.....	 300,051	.....	.....	..... (73,086)	.....	 47,953	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 02/03/2023	. 02/04/2025	.....	 1,487,994	..... 215.4	.....	 55,056	.....	 51,048	.....	 29,773	.....	.....	..... (4,212)	.....	 10,125	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2023	02/06/2025		22,716,291	265.03		669,620		624,373		722,466			(46,687)		154,802		0001
Purchased Call/S&P 500 INDEX/SPXC178SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/17/2024		3,132,686	3996		156,416		125,738		177,352			(30,939)		14,010		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/01/2024		5,545,999	277.29	196,878			91,178		42,218			(24,387)		26,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/17/2024		497,391	556.35	59,587			51,239		69,597			(7,326)		3,260		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/08/2024		7,371,352	278.29	221,122			113,541		52,581			(27,274)		37,308		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/03/2024		15,097,406	275.04	460,442			251,829		161,099			(56,761)		78,925		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	03/28/2024		7,193,323	278.94	214,297			107,338		46,276			(26,554)		35,868		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2021	05/12/2023		7,281,798	269.75	234,754			13,286		58,738			(29,059)		12,351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2022	10/16/2024		11,941,839	264.21	339,172			264,147		359,247			(41,986)		74,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/24/2023		4,013,464	270.03	128,090			4,052		28,043			(15,772)		5,146		0001
Purchased Call/Nasdaq FC Index/NFC061ZS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/25/2022	04/21/2023		5,556,614	248.45	198,114			11,021					(49,116)		6,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2021	04/06/2023		5,878,667	269.26	186,508			1,293		43,182			(23,177)		3,769		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2022	10/07/2024		11,930,142	265.68	337,667			258,851		325,739			(41,750)		73,622		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2021	05/12/2023		9,510,223	268.98	313,589			17,748		86,977			(38,762)		16,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/30/2023	01/23/2024		16,918,886	265.81		372,507		306,418		377,004			(66,915)		76,437		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/09/2024		14,732,510	264.86		323,185		282,285		361,863			(42,840)		68,431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/03/2025		17,222,586	261.46		520,818		460,581		656,893			(61,210)		114,384		0001
Purchased Call/Nasdaq FC Index/NFC061Z$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2022	04/26/2024		5,427,306	241.99	265,876			142,926		164,048			(32,785)		28,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/08/2024		11,858,722	265.28		254,603		220,982		282,304			(34,466)		54,995		0001
Purchased Call/Nasdaq FC Index/NFC061Z$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	05/01/2024		2,013,632	241.25	101,142			55,215		63,469			(12,513)		10,500		0001
Purchased Call/Nasdaq FC Index/NFC061X$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024		5,135,279	247.03	275,770			132,355		110,300			(34,015)		25,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/03/2024		516,173	567.58	52,340			30,886		52,225			(6,444)		2,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2022	09/19/2024		197,290	558.59	23,280			17,149		25,000			(2,866)		1,198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2022	09/19/2024		499,746	559.44	58,520			43,108		62,797			(7,205)		3,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2022	09/20/2024		527,969	553.17	61,561			45,494		71,571			(7,590)		3,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2022	06/13/2024		151,575	549.9	16,400			9,876		19,498			(2,019)		832		0001
Purchased Call/Nasdaq FC Index/NFC061Z$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	05/06/2024		1,593,134	240.9	72,924			40,274		51,341			(9,002)		8,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2021	06/07/2023		11,323,742	273.83	366,895			33,891		49,729			(45,399)		24,438		0001
Purchased Call/Nasdaq FC Index/NFC1610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/21/2024		2,057,440	236.46	98,216			56,245		83,132			(12,118)		10,996		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/20/2022	12/20/2024		17,363,745	262.26	478,628	13,748		426,374		622,340			(60,420)		114,061		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/24/2021	05/19/2023		4,613,122	270.47	154,601			10,339		34,078			(19,303)		8,451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/14/2023	02/14/2024		11,680,317	265.39	254,445			225,135		275,457			(30,605)		54,683		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Q$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/23/2023	01/23/2025		1,323,191	576.9	150,005			136,474		146,574			(13,719)		8,923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2023	01/31/2025		267,113	587.49	32,107			29,716		27,360			(2,510)		1,812		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/18/2022	11/15/2024		15,996,622	267.46	467,560			381,423		402,244			(57,616)		102,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/03/2023	03/03/2025		112,087	213.14	4,013			3,875		2,792			(154)		778		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/20/2023	03/20/2025		783,964	193.45	28,771			28,377		38,660			(433)		5,505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/30/2023	03/28/2025		69,454	198.34	2,528			2,528		2,843			(3)		490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/26/2022	10/12/2023		14,119,269	263.97	299,170			162,121		327,856			(74,640)		51,600		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/17/2021	05/17/2023		10,382,281	271.7	326,715			20,668		60,518			(40,326)		18,628		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/21/2021	05/23/2023		16,643,840	270.47	537,885			38,548		124,617			(66,370)		31,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/29/2023	03/01/2024		10,907,349	266.13	229,219			214,817		242,876			(15,655)		52,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/21/2023	02/07/2025		14,108,365	265.37	406,431			381,006		440,236			(26,366)		96,213		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	12/12/2024		32,720,040	266.54	997,759	4,352		855,330		906,730			(123,526)		213,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/21/2023	02/20/2025		19,066,411	265.09	534,769			508,817		606,386			(26,884)		131,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/13/2025		19,253,805	264.94	568,823			535,164		616,197			(34,714)		131,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/27/2023	02/23/2024		19,725,997	263.05	440,892			402,211		560,623			(41,208)		93,640		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/14/2025		9,067,727	265.78	253,398			240,220		277,697			(14,095)		62,156		0001
Purchased Call/Nasdaq FC Index/NFC061Z$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	05/02/2024		3,876,395	242.82	186,001			101,638		113,003			(22,965)		20,239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	12/17/2024		11,646,840	264.17	337,491	2,535		292,732		373,666			(41,565)		76,325		0001
Purchased Call/Nasdaq FC Index/NFC1610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/24/2024		4,860,264	239.1	241,840			140,557		173,910			(30,090)		26,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2021	06/23/2023		11,025,722	274.25	353,361			40,499		49,522			(43,689)		26,447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2023	01/24/2025		23,491,903	265.92	691,411			631,523		706,916			(61,196)		158,545		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2021	04/21/2023		7,380,379	269.85	236,712			6,534		52,153			(29,255)		8,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	12/14/2023		14,674,279	267.87	284,951			202,559		254,228			(70,408)		61,686		0001
Purchased Call/Nasdaq FC Index/NFC1611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	05/31/2024		2,765,480	243.67	121,050			71,319		79,645			(15,016)		14,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/10/2024		14,513,863	263.89	329,332			259,156		369,252			(71,290)		64,125		0001
Purchased Call/Nasdaq FC Index/NFC061Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2022	05/01/2023		2,636,566	241.25	114,200			9,513		11,429			(28,367)		3,842		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2023	03/26/2024		15,286,076	264.47	340,710			338,220		380,658			(4,064)		76,010		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/01/2022	. 05/26/2023	.....	7,505,093	..... 241.8	285,373	.....	.....	 43,835	.....	60,397	.....	.....	..... (70,878)	.....	14,698	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/29/2021	. 06/28/2023	.....	 12,518,398	..... 274.67	404,138	.....	.....	 48,999	.....	53,984	.....	.....	.....(49,956)	.....	30,908	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 06/03/2022	. 06/03/2024	.....	1,221,960	..... 567.29	124,273	.....	.....	 73,333	.....	124,055	.....	.....	.....(15,300)	.....	 6,632	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/06/2022	. 05/08/2024	.....	5,853,168	.....275.5	166,298	.....	.....	 92,223	.....	60,238	.....	.....	.....(20,514)	.....	30,790	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/27/2022	. 05/29/2024	.....	9,282,468	..... 275.57	281,653	.....	.....	164,349	.....	99,244	.....	.....	.....(34,672)	.....	50,082	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 03/11/2022	. 03/13/2024	.....	5,602,999	..... 280.25	165,056	.....	.....	 78,736	.....	31,119	.....	.....	.....(20,333)	.....	 27,355	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/01/2022	. 06/17/2024	.....	 12,721,116	..... 272.12	374,550	.....	.....	228,865	.....	191,185	.....	.....	.....(46,193)	.....	70,152	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/17/2022	. 05/01/2024	.....	5,297,769	..... 275.58	157,650	.....	.....	 85,880	.....	53,463	.....	.....	.....(19,444)	.....	27,626	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 12/16/2022	. 12/16/2024	.....	 195,777	..... 554.33	23,885	.....	.....	 20,534	.....	27,873	.....	.....	.....(2,941)	.....	 1,282	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/22/2022	. 05/31/2024	.....	 23,205,821	..... 274.93	714,169	.....	.....	418,264	.....	263,866	.....	.....	..... (88,065)	.....	125,497	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 12/23/2022	. 12/26/2024	.....	1,597,546	..... 556.09	192,025	.....	.....	167,265	.....	217,948	.....	.....	.....(23,545)	.....	 10,544	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 12/23/2022	. 12/23/2024	.....	731,970	.....559.5	84,982	.....	.....	 73,979	.....	 100,267	.....	.....	.....(10,463)	.....	 4,820	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 12/30/2022	. 01/02/2025	.....	1,173,969	..... 559.84	 138,176	.....	.....	 121,686	.....	155,355	.....	.....	.....(16,943)	.....	 7,791	.....	0001 .....

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/26/2022	05/24/2024		11,966,789	275.35	360,173			208,968		128,890			(44,669)		64,184		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/17/2022	05/16/2024		14,667,341	273.62	450,566			254,512		182,606			(55,566)		77,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/27/2022	05/24/2024		16,709,286	275.07	510,257			294,511		184,983			(63,039)		89,620		0001
Purchased Call/S&P 500 INDEX/SPXH13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/22/2022	09/20/2024		1,224,000	3757.99	154,836			202,532		202,532	40,036				7,437		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2024		7,877,543	231.88	272,750			225,213		161,417			(33,583)		50,584		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2022	11/29/2024		3,647,813	233.7	126,005			105,770		65,143			(15,572)		23,559		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/25/2022	07/25/2024		486,265	179.64	34,622			22,844		38,015			(4,263)		2,794		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/06/2022	09/06/2024		974,244	179.3	77,239			55,772		81,719			(9,549)		5,842		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/09/2022	06/07/2024		12,802,300	276.32	363,893			217,726		130,475			(45,035)		69,800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/13/2022	04/05/2024		6,334,385	278.15	191,571			97,905		45,818			(23,700)		31,931		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/20/2022	12/12/2023		451,333	182.35	24,486			17,249		18,806			(6,054)		1,890		0001
Purchased Call/S&P 500 INDEX/SPXH13SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/23/2022	12/26/2024		1,027,000	3844.82	37,588			32,741		43,775			(4,609)		6,778		0001
Purchased Call/Nasdaq FC Index/NFC061HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2021	04/25/2023		1,042,528	259.16	51,956			1,719					(6,426)		1,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/24/2022	06/18/2024		19,446,344	272.12	572,798			350,436		292,259			(70,608)		107,360		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/23/2023	01/23/2024		200,641	183.02		10,935		8,947		8,942			(2,007)		906		0001
Purchased Call/S&P 500 INDEX/SPX161HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	08/13/2024		4,300,000	4325	520,420			228,455		337,243			(41,050)		25,189		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061HSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/30/2021	04/28/2023		1,317,430	259.45	61,373			2,289					(7,594)		1,824		0001
Purchased Call/Nasdaq FC Index/NFC061HSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2021	05/05/2023		2,134,668	251.21	105,963			4,979		52			(13,118)		3,305		0001
Purchased Call/S&P 500 INDEX/SPX161HSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	04/07/2025		4,300,000	5200	246,720			132,146		106,433			(16,114)		30,572		0001
Purchased Call/Nasdaq FC Index/NFC061HSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/05/2021	05/05/2023		1,188,764	249.91	63,574			3,108		124			(8,183)		1,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024		7,190,318	566.36	834,796			709,806		867,253			(102,639)		46,856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024		152,435	595.69	12,866			5,408		7,904			(1,586)		699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025		60,778	560.52		7,111		7,004		8,686			(136)		426		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00028D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	10/22/2027		360,133	2809.37	15,809			14,490		21,097			(782)		3,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024		201,319	573.66	21,722			14,779		20,334			(2,674)		1,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2022	12/06/2024		2,638,439	565.39	304,740			257,438		320,768			(37,571)		17,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024		1,630,569	586.2	132,728			54,922		99,515			(16,386)		7,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024		2,240,885	599.06	187,562			79,423		109,624			(23,156)		10,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024		3,130,396	600.09	258,860			111,253		151,943			(32,125)		14,448		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/12/2024	.....	712,103	181.8	65,015	.....	.....	52,780	.....	55,811	.....	.....	(7,994)	.....	4,534	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2022	11/29/2024	.....	768,373	182.27	70,998	.....	.....	59,213	.....	59,759	.....	.....	(8,741)	.....	4,963	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061ISQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/27/2021	05/25/2023	.....	2,817,633	251.54	140,967	.....	.....	10,480	.....	1,793	.....	.....	(17,408)	.....	5,469	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023	.....	1,695,996	251.24	84,695	.....	.....	6,448	.....	1,321	.....	.....	(10,492)	.....	3,322	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX621K$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/28/2020	12/23/2024	.....	1,747,566	.4745	87,609	.....	.....	38,080	.....	92,598	.....	.....	(5,415)	.....	11,507	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/07/2022	11/07/2024	.....	308,525	180.71	29,742	.....	.....	23,908	.....	25,570	.....	.....	(3,662)	.....	1,956	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061ISH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/21/2021	05/16/2023	.....	794,302	248.21	39,125	.....	.....	2,438	.....	838	.....	.....	(4,857)	.....	1,410	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061ISO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2021	05/19/2023	.....	2,059,126	248.63	142,082	.....	.....	9,838	.....	2,504	.....	.....	(18,394)	.....	3,772	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/01/2024	.....	326,184	179.95	30,792	.....	.....	24,532	.....	28,012	.....	.....	(3,796)	.....	2,058	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX621W$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2021	08/11/2023	.....	1,401,000	4392.99	148,086	.....	.....	26,851	.....	21,116	.....	.....	(18,257)	.....	4,229	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX621X$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/23/2021	08/23/2023	.....	2,220,000	5186.85	72,816	.....	.....	14,403	.....	273	.....	.....	(8,977)	.....	6,996	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061JSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/17/2021	06/09/2023	.....	1,076,397	255.61	58,241	.....	.....	5,599	.....	438	.....	.....	(7,281)	.....	2,357	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061JSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/22/2021	06/16/2023	.....	4,343,043	258.07	226,225	.....	.....	23,916	.....	1,200	.....	.....	(28,195)	.....	9,974	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061ISR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/25/2021	05/24/2023	.....	3,888,247	251.34	193,399	.....	.....	14,107	.....	2,346	.....	.....	(23,884)	.....	7,478	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715A$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2021	04/14/2023	.....	1,260,000	4138.31	131,166	.....	.....	2,352	.....	11,105	.....	.....	(16,193)	.....	1,234	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305P$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/01/2022	12/01/2023	.....	154,005	221.27	5,436	.....	.....	3,674	.....	1,489	.....	.....	(1,340)	.....	631	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/27/2023	.....	8,829,671	278.19	272,382	.....	.....	79,679	.....	41,094	.....	.....	(34,146)	.....	33,487	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	.....	182,421	179.81	.....	9,413	.....	8,973	.....	14,906	.....	.....	(463)	.....	891	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/21/2023	.03/21/2024	.....	422,128	..... 180.99	.....	22,668	.....	22,108	.....	25,233	.....	.....	.....(619)	.....	2,084	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161H\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.05/20/2025	.....	8,600,000	5400	418,540	.....	.....	230,064	.....	161,227	.....	.....	.....(26,509)	.....	62,900	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061H\$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/05/2021	.05/03/2023	.....	4,225,325	..... 256.16	173,234	.....	.....	7,627	.....	.....	.....	.....	.....(21,391)	.....	6,352	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061K\$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/24/2021	.06/22/2023	.....	1,989,174	..... 260.08	99,822	.....	.....	11,288	.....	363	.....	.....	.....(12,347)	.....	4,743	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061K\$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/02/2021	.06/28/2023	.....	4,507,233	..... 264.06	224,723	.....	.....	27,285	.....	338	.....	.....	.....(27,791)	.....	11,128	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2610\$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/23/2022	.12/22/2023	.....	1,657,290	245	91,882	.....	.....	67,823	.....	 110,766	.....	.....	.....(22,718)	.....	7,074	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2614\$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/24/2023	.03/22/2024	.....	1,954,873	249	102,560	.....	.....	101,421	.....	123,252	.....	.....	.....(1,972)	.....	9,667	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130\$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/07/2022	.10/06/2023	.....	762,860	..... 177.44	39,516	.....	.....	20,694	.....	42,039	.....	.....	.....(9,770)	.....	2,745	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC00F\$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.11/12/2021	.11/10/2023	.....	2,635,000	.....4628.53	304,606	.....	.....	93,822	.....	30,112	.....	.....	.....(37,657)	.....	10,321	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC171\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.11/07/2022	.11/06/2024	.....	1,829,581	4465	154,975	.....	.....	124,534	.....	147,119	.....	.....	..... (19,107)	.....	11,591	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC172\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.11/11/2022	.11/10/2023	.....	 2,288,000	.....3992.93	57,200	.....	.....	35,432	.....	66,061	.....	.....	.....(14,143)	.....	8,962	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX621Y\$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.08/30/2021	.08/30/2023	.....	 1,693,000	.....5191.35	61,456	.....	.....	12,747	.....	258	.....	.....	.....(7,577)	.....	5,463	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715A\$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.04/07/2021	.04/06/2023	.....	1,598,589	4974	32,480	.....	.....	223	.....	 11	.....	.....	.....(4,010)	.....	1,025	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061K\$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/30/2021	.06/29/2023	.....	2,579,618	..... 264.58	123,191	.....	.....	15,108	.....	185	.....	.....	.....(15,216)	.....	6,405	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX615X\$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.05/08/2020	.05/08/2026	.....	 7,481,000	..... 2929.8	1,383,985	.....	.....	3,847,553	.....	3,847,553	469,503	.....	.....	.....	65,931	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715F\$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.06/25/2021	.06/27/2023	.....	2,659,000	.....4993.44	73,388	.....	.....	8,770	.....	381	.....	.....	.....(9,023)	.....	6,528	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC179\$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/21/2023	.02/16/2024	.....	2,773,298	4090	144,706	.....	.....	129,750	.....	158,182	.....	.....	.....(15,274)	.....	13,024	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC17A\$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/24/2023	.02/15/2024	.....	1,466,983	4144	61,872	.....	.....	56,247	.....	72,464	.....	.....	.....(6,083)	.....	6,879	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S\$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/05/2022	.06/25/2024	.....	 10,064,246	..... 270.6	299,890	.....	.....	185,940	.....	172,977	.....	.....	.....(36,905)	.....	55,998	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/12/2022	.04/04/2023	.....	 10,395,069	..... 279.02	223,970	.....	.....	 1,858	.....	606	.....	.....	.....(55,420)	.....	5,441	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130\$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/22/2022	.11/22/2024	.....	683,297	..... 182.6	63,342	.....	.....	52,292	.....	51,776	.....	.....	.....(7,799)	.....	4,388	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061I\$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/11/2021	.05/10/2023	.....	3,103,212	..... 248.1	152,958	.....	.....	 8,208	.....	 2,139	.....	.....	..... (18,888)	.....	5,136	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061JSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2021	06/07/2023		3,705,956	252.62	193,055			17,899		3,459			(23,958)		7,998		0001
Purchased Call/S&P 500 INDEX/SPX715A$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/07/2021	04/05/2023		1,858,759	4734	62,141			342		11			(7,682)		1,088		0001
Purchased Call/Nasdaq FC Index/NFC061MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2021	08/02/2023		3,222,611	264.82	171,809			29,084		1,309			(21,220)		9,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/07/2025		18,790,559	265.28	544,036			508,152		588,218			(36,834)		128,144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/18/2025		7,941,905	265.09	231,109			219,029		254,190			(13,260)		54,597		0001
Purchased Call/S&P 500 INDEX/SPXC172SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2023		2,569,000	3992.93	29,800			18,553		34,216			(7,308)		10,130		0001
Purchased Call/S&P 500 INDEX/SPXC173$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023		10,927,000	3946.56	246,950			157,337		291,871			(60,892)		43,464		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/25/2024		222,821	176.73	20,210			15,053		21,967			(2,481)		1,360		0001
Purchased Call/S&P 500 INDEX/SPXC173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/22/2023		3,018,000	4027.26	69,414			45,438		75,912			(17,163)		12,134		0001
Purchased Call/S&P 500 INDEX/SPXC174$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/28/2022	11/28/2023		4,027,000	3963.94	107,924			71,652		123,419			(26,611)		16,395		0001
Purchased Call/S&P 500 INDEX/SPXC176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/18/2023		2,122,650	3852	122,818			88,796		158,224			(30,451)		8,992		0001
Purchased Call/S&P 500 INDEX/SPXC177SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/03/2023	01/03/2024		2,285,000	3824.14	56,897			43,417		72,117			(13,562)		9,971		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023		151,994	179.85	8,405			5,029		7,201			(2,073)		586		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/28/2022	11/28/2023		352,126	182.07	19,402			12,881		14,391			(4,784)		1,434		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2022	12/08/2023		94,632	182.07	5,167			3,593		4,000			(1,274)		393		0001
Purchased Call/S&P 500 INDEX/SPX621RS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/28/2021	05/31/2023		3,015,000	4204.11	287,631			23,706		53,309			(35,316)		6,163		0001
Purchased Call/S&P 500 INDEX/SPX621RS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2021	06/02/2023		1,496,000	4166.85	151,994			12,998		34,368			(18,765)		3,108		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/16/2022	. 12/18/2023	.....	 745,519	..... 181.38	 40,407	.....	.....	 29,053	.....	 34,721	.....	.....	..... (9,909)	.....	 3,158	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S8Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 01/10/2023	. 01/10/2024	.....	 122,533	..... 183.29	.....	 6,703	.....	 5,244	.....	 5,142	.....	.....	..... (1,469)	.....	 541	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/19/2021	. 11/20/2023	.....	 4,873,453	..... 280.32	 153,714	.....	.....	 49,266	.....	 18,397	.....	.....	..... (18,927)	.....	 19,510	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061JSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/11/2021	. 06/09/2023	.....	 1,674,777	..... 254.99	 85,779	.....	.....	 8,185	.....	 845	.....	.....	..... (10,631)	.....	 3,667	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061L$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/13/2021	. 07/12/2023	.....	 2,720,207	..... 267.07	 132,102	.....	.....	 18,549	.....	 200	.....	.....	..... (16,316)	.....	 7,225	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715Q$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 04/27/2022	. 04/21/2023	.....	 2,037,966	..... .4421	 54,108	.....	.....	 3,031	.....	 340	.....	.....	..... (13,565)	.....	 2,444	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/28/2023	. 02/21/2025	.....	 16,068,816	..... 263.85	.....	 463,552	.....	 442,516	.....	 547,674	.....	.....	..... (22,079)	.....	 110,707	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715Q$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 04/28/2022	. 04/25/2023	.....	 1,851,767	..... .4286	 57,586	.....	.....	 3,860	.....	 4,189	.....	.....	..... (14,317)	.....	 2,423	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715RSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 05/12/2022	. 05/10/2023	.....	 2,302,840	..... .3998	 48,966	.....	.....	 5,319	.....	 61,585	.....	.....	..... (12,140)	.....	 3,812	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/20/2022	. 12/17/2024	.....	 679,171	..... 181.38	 59,842	.....	.....	 51,469	.....	 56,899	.....	.....	..... (7,361)	.....	 4,451	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/17/2023	. 02/19/2025	.....	 9,229,732	..... 265.09	.....	 264,465	.....	 250,835	.....	 293,541	.....	.....	..... (14,490)	.....	 63,497	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061L$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/22/2021	. 07/21/2023	.....	 983,186	..... 266.71	 53,257	.....	.....	 8,165	.....	 132	.....	.....	..... (6,586)	.....	 2,723	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715Q$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 04/01/2022	. 04/03/2023	.....	 2,437,000	..... 4545.86	 61,412	.....	.....	 338	.....	 2	.....	.....	..... (15,060)	.....	 1,105	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061MSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/19/2021	. 08/04/2023	.....	 866,386	..... 268.06	 42,989	.....	.....	 7,451	.....	 177	.....	.....	..... (5,349)	.....	 2,545	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715S$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 06/07/2022	. 06/05/2023	.....	 2,356,484	..... .4105	 104,365	.....	.....	 18,791	.....	 68,696	.....	.....	..... (25,876)	.....	 5,010	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/16/2022	. 12/18/2024	.....	 260,324	..... 181.38	 22,935	.....	.....	 19,726	.....	 21,835	.....	.....	..... (2,816)	.....	 1,707	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715RSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 05/16/2022	. 05/16/2023	.....	 1,573,000	..... 4008.01	 48,763	.....	.....	 6,045	.....	 51,140	.....	.....	..... (12,024)	.....	 2,792	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715T$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 06/23/2022	. 06/15/2023	.....	 2,770,483	..... .3790	 109,972	.....	.....	 23,365	.....	 167,625	.....	.....	..... (27,724)	.....	 6,321	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715T$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2022	06/29/2023		2,592,581	.3818	97,165			24,156		140,157			(24,090)		6,437		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	12/13/2024		946,409	182.64	83,757			71,464		73,511			(10,312)		6,182		0001
Purchased Call/S&P 500 INDEX/SPXB135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026		8,920,000	2799.31	1,693,908			5,093,864		5,093,864	581,690				78,057		0001
Purchased Call/S&P 500 INDEX/SPX715FSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2021	06/30/2023		1,474,000	4296.18	146,810			18,250		23,575			(18,125)		3,680		0001
Purchased Call/S&P 500 INDEX/SPX715GSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/27/2021	07/27/2023		1,693,000	4858.77	86,512			13,904		1,279			(10,666)		4,813		0001
Purchased Call/S&P 500 INDEX/SPX715J$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/11/2021	10/11/2023		1,486,000	5048.51	57,062			15,128		2,029			(7,035)		5,417		0001
Purchased Call/S&P 500 INDEX/SPX715J$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/24/2023		3,280,307	.3962	176,786			56,611		176,074			(44,197)		9,206		0001
Purchased Call/S&P 500 INDEX/SPX715X$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2022	09/08/2023		1,566,524	.3996	47,271			21,987		78,607			(12,296)		5,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024		99,966	264.4		2,200		2,176		2,614			(42)		494		0001
Purchased Call/S&P 500 INDEX/SPXC00H$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/17/2021	11/17/2023		1,876,000	4688.67	81,794			25,841		14,586			(10,084)		7,462		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2022	12/27/2024		809,740	181.96	73,524			64,233		66,703			(9,065)		5,349		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2023	01/03/2025		277,395	182.15		25,215		22,241		22,823			(3,001)		1,842		0001
Purchased Call/S&P 500 INDEX/SPX715S$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2022	06/08/2023		3,060,000	4115.77	161,568			97,054		97,054	23,295				6,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024		5,899,208	266.8		129,783		129,783		129,511					29,577		0001
Purchased Call/S&P 500 INDEX/SPX715S$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2022	06/08/2023		2,707,000	4115.77	184,888			94,814		94,814	19,549				5,885		0001
Purchased Call/Nasdaq FC Index/NFC0610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/01/2021	09/27/2023		3,452,686	265.32	145,271			35,872		4,470			(17,984)		12,123		0001
Purchased Call/S&P 500 INDEX/SPX715K$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2021	11/01/2023		1,716,000	4558.77	195,624			57,505		24,804			(24,118)		6,585		0001
Purchased Call/S&P 500 INDEX/SPX715N$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2021	12/22/2023		2,820,000	4678.53	344,322			125,856		35,948			(42,509)		12,037		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024		271,180	563.58	32,352			27,508		34,976			(3,978)		1,767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M\$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024		1,828,793	563.58	217,992			185,308		226,496			(26,839)		11,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/09/2023		426,751	598.58	32,348			8,510		13,895			(3,983)		1,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G\$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024		618,121	539.64	73,618			56,350		98,842			(9,064)		3,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024		2,701,838	554.8	279,640			171,702		320,622			(34,476)		14,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024		51,955	555.57	5,715			3,538		6,249			(704)		289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024		435,053	558.51	46,377			28,818		50,939			(5,710)		2,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/10/2023		399,440	599.57	29,838			4,104		6,806			(3,674)		1,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024		1,242,139	561.35	146,324			125,536		158,337			(18,065)		8,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024		58,221	555.65	7,237			6,209		8,127			(893)		380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z\$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024		440,565	556.81	44,761			27,598		52,651			(5,526)		2,440		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/25/2024		964,635	559.45	102,155			63,286		111,370			(12,560)		5,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2024		385,607	556.94	41,761			25,950		45,922			(5,142)		2,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	06/28/2024		3,105,932	557.14	318,775			198,856		360,139			(39,306)		17,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/09/2024		276,696	561.71	33,563			28,531		36,284			(4,132)		1,802		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	10/04/2024		3,292,269	552.92	371,368			281,200		439,594			(45,722)		20,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2022	10/10/2024		1,863,206	541.97	216,877			166,005		283,150			(26,702)		11,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/15/2021	10/16/2023		1,120,515	607.03	85,047			23,163		30,485			(10,471)		4,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	10/19/2023		436,873	615.61	26,570			7,828		9,669			(3,491)		1,625		0001
Purchased Call/S&P 500 INDEX/SPXC172$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/11/2024		1,283,305	.3985	49,205			40,043		54,621			(6,091)		8,165		0001
Purchased Call/Nasdaq FC Index/NFC061MSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2021	08/11/2023		2,027,013	267.23	101,780			18,576		638			(12,614)		6,118		0001
Purchased Call/Nasdaq FC Index/NFC061NS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2021	08/24/2023		2,647,739	269.08	131,432			26,295		826			(16,247)		8,373		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	04/19/2023		10,781,460	278.86	238,155			11,844		3,638			(58,833)		12,299		0001
Purchased Call/S&P 500 INDEX/SPX715TSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/21/2023		2,163,000	3961.63	170,877			153,964		153,964	38,495				5,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/05/2023		10,243,738	275.47	236,186			42,511		26,974			(58,343)		21,780		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Nasdaq FC Index/NFC061MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2021	08/17/2023		2,299,483	264.57	113,901			21,697		1,478			(14,091)		7,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/20/2023		373,258	613.87	29,039			8,102		8,650			(3,590)		1,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/29/2024		3,450,971	591.96	288,156			120,098		190,566			(35,477)		15,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/01/2022	02/01/2024		1,946,737	596.95	162,163			68,162		98,807			(19,993)		8,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2023	03/31/2025		186,259	571.87		22,873		22,873		22,719					1,318		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/08/2027		129,197	3070.24	6,189			4,986		2,848			(305)		1,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/15/2024		95,120	536.93	11,681			9,033		15,672			(1,436)		591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2021	07/14/2023		2,902,168	602.94	205,431			29,475		45,595			(25,367)		7,783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/14/2023		1,496,226	599.49	106,531			15,303		26,784			(13,170)		4,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/02/2022	02/02/2024		767,758	601	64,876			27,358		36,129			(7,998)		3,526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2022	02/02/2024		1,328,578	601.04	108,811			46,076		62,811			(13,433)		6,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2022	12/23/2024		2,218,324	556.09	265,977			231,539		301,974			(32,747)		14,607		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0001$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2026		225,051	3254.9	11,770			8,692		2,000			(580)		2,162		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2026		305,826	3204.75	16,331			10,275		2,755			(804)		2,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/10/2023		4,762,639	603.62	339,576			46,709		69,775			(41,808)		12,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/07/2023		752,437	599.57	56,057			7,510		12,430			(6,930)		1,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2021	07/13/2023		1,907,361	604.79	136,567			19,322		27,586			(16,837)		5,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2021	07/14/2023		1,392,130	599.68	103,018			14,778		24,611			(12,718)		3,733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/13/2021	05/12/2023		3,298,198	580.31	233,903			13,230		65,092			(28,882)		5,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/23/2024		923,984	574.47	99,605			69,779		94,234			(12,280)		5,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2022	06/24/2024		545,506	559.74	57,551			35,623		62,713			(7,086)		3,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2022	10/11/2024		93,857	539.08	11,047			8,471		15,124			(1,360)		581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2022	09/06/2024		322,576	563.92	35,935			25,865		37,934			(4,430)		1,934		0001
Purchased Call/Citi Grandmaster Index/CGM0404$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/21/2022	01/12/2024		2,535,406	325.39	62,714			24,845		27,796			(7,780)		11,241		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/05/2021	05/05/2023		554,956	580.84	40,900			1,910		9,508			(5,043)		859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2021	05/11/2023		2,389,560	583.07	156,766			8,620		40,289			(19,342)		4,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024		3,867,030	539.79	445,869			342,363		602,449			(54,970)		23,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/16/2024		1,810,228	540.55	214,693			166,100		280,625			(26,361)		11,261		0001
Purchased Call/S&P 500 INDEX/SPX715U$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/05/2022	08/07/2023		3,087,000	4145.19	78,719			27,757		69,894			(19,304)		9,176		0001
Purchased Call/S&P 500 INDEX/SPX715W$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/29/2022	08/24/2023		1,434,086	4133	60,683			24,578		54,190			(15,171)		4,535		0001
Purchased Call/Nasdaq FC Index/NFC061N$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2021	08/31/2023		2,169,980	274.36	106,250			22,252		286			(13,125)		7,025		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313$S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/01/2024		16,656,276	264.03	382,917			354,401		442,080			(29,918)		79,904		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313$S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024		7,342,645	266.8	161,538			161,538		161,333					36,864		0001
Purchased Call/S&P 500 INDEX/SPXI13A$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024		1,271,000	4169.54	24,149			23,883		27,849			(461)		6,311		0001
Purchased Call/S&P 500 INDEX/SPX2612$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024		5,964,000	100	69,779			62,393		25,499			(8,051)		28,008		0001
Purchased Call/Nasdaq FC Index/NFC061N$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2021	08/29/2023		1,306,869	270.92	69,631			14,385		316			(8,605)		4,203		0001
Purchased Call/Nasdaq FC Index/NFC061P$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/06/2023		2,384,805	260.42	121,136			31,469		6,927			(14,973)		8,580		0001
Purchased Call/S&P 500 INDEX/SPX715X$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2022	10/02/2023		1,623,000	3585.62	51,936			26,326		77,817			(12,736)		5,777		0001
Purchased Call/S&P 500 INDEX/SPX2612$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024		1,736,000	100	35,588			32,425		41,786			(3,422)		8,241		0001
Purchased Call/Nasdaq FC Index/NFC061N$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/24/2021	08/18/2023		1,732,133	263.5	97,539			18,759		1,426			(12,096)		5,364		0001
Purchased Call/S&P 500 INDEX/SPXC179$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/16/2024		1,722,067	4090	85,084			76,078		86,997			(9,817)		8,087		0001
Purchased Call/S&P 500 INDEX/SPXC17A$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/16/2024		1,995,084	4088	70,370			63,990		79,248			(6,899)		9,369		0001
Purchased Call/S&P 500 INDEX/SPX715J$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/17/2021	09/19/2023		1,922,000	4925.05	103,211			24,243		3,019			(12,690)		6,597		0001
Purchased Call/S&P 500 INDEX/SPX715K$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2021	10/19/2023		1,814,497	4502	200,992			55,800		30,498			(24,848)		6,749		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715T$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2022	07/07/2023		3,456,000	3899.38	260,928			273,803		273,803	75,386				8,954		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/13/2023		17,733,393	274.45	366,188			74,276		72,926			(90,930)		39,924		0001
Purchased Call/Nasdaq FC Index/NFC061NSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/08/2023		2,436,137	274.62	109,794			24,276		400			(13,585)		8,090		0001
Purchased Call/Nasdaq FC Index/NFC061PST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/18/2023		3,710,006	269.05	186,519			51,413		4,146			(23,063)		13,766		0001
Purchased Call/S&P 500 INDEX/SPX715S$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2022	06/22/2023		3,139,000	3759.89	214,394			308,044		308,044	95,449				7,484		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2023		8,885,720	270.6	169,099			40,618		72,935			(42,134)		21,691		0001
Purchased Call/S&P 500 INDEX/SPXC177$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2025		1,407,000	3919.25		59,516		53,066		68,588			(6,513)		9,395		0001
Purchased Call/S&P 500 INDEX/SPX715V$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2022	08/10/2023		9,154,000	4210.24	208,711			75,320		165,213			(51,463)		27,525		0001
Purchased Call/Nasdaq FC Index/NFC061PS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2021	09/29/2023		1,245,756	260.74	59,770			14,984		3,132			(7,430)		4,398		0001
Purchased Call/S&P 500 INDEX/SPX715U$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2022	07/21/2023		1,477,000	3961.63	123,920			106,316		106,316	25,481				4,091		0001
Purchased Call/Nasdaq FC Index/NFC061QSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/06/2023		833,404	277.62	39,201			11,865		403			(4,854)		3,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/19/2024		217,339	554.35	26,168			22,542		31,119			(3,222)		1,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2022	12/26/2024		461,477	552.9	57,177			49,804		67,205			(7,011)		3,046		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	06/28/2023		12,672,375	270.91	254,699			62,235		104,017			(63,234)		31,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024		14,102,332	264.32		330,198		308,487		360,908			(23,613)		67,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/24/2023		11,427,301	275.36	255,176			37,517		31,233			(63,251)		21,977		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/05/2023		114,963	266.42	2,654			704		1,853			(660)		295		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/11/2022	07/11/2024		17,566,309	267.06	527,835			339,615		402,703			(65,264)		99,455		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/19/2022	07/03/2024		10,879,828	268.74	287,330			182,642		218,319			(35,674)		61,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/18/2024		74,497	557.19	8,858			7,618		10,353			(1,088)		489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024		221,177	215.03	7,830			6,810		3,857			(1,073)		1,027		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/08/2024		5,036,379	270.19	160,400			69,243		75,482			(19,829)		23,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2024		5,208,195	270.91	169,733			73,772		73,478			(21,072)		24,192		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024		507,844	182.9	27,728			22,763		22,938			(5,014)		2,298		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2023	01/31/2024		409,830	183.23	22,377			18,801		18,306			(3,617)		1,876		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024		171,775	182.7	9,791			8,730		8,343			(1,153)		807		0001
Purchased Call/Nasdaq FC Index/NFC061R$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/24/2023		1,760,867	279.73	80,614			26,386		881			(9,964)		7,109		0001
Purchased Call/S&P 500 INDEX/SPX2613$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2024		3,690,000	100	42,066			38,589		45,587			(3,573)		17,649		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2022	07/11/2023		10,923,201	267.06	245,561			69,066		158,201			(61,186)		28,872		0001
Purchased Call/Nasdaq FC Index/NFC0610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2021	10/20/2023		887,206	269.21	46,414			12,974		1,007			(5,761)		3,308		0001
Purchased Call/S&P 500 INDEX/SPX715U$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2022	08/10/2023		2,022,000	4420.75	33,767			12,186		3			(8,326)		6,080		0001
Purchased Call/Nasdaq FC Index/NFC061S$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2021	12/01/2023		2,401,471	274.34	132,936			44,903		2,726			(16,516)		9,837		0001
Purchased Call/Nasdaq FC Index/NFC0610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/28/2023		2,344,512	260.34	117,006			29,001		6,124			(14,451)		8,255		0001
Purchased Call/S&P 500 INDEX/SPX2613$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024		4,100,000	100	45,100			43,861		51,534			(1,355)		20,217		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2614S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024		1,977,000	100		33,411		33,228		39,835			(274)		9,858		0001
Purchased Call/Nasdaq FC Index/NFC061S83	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/03/2021	12/01/2023		1,397,439	275.61	70,288			23,734		1,363			(8,718)		5,725		0001
Purchased Call/S&P 500 INDEX/SPX2613S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024		1,417,000	100		27,490		25,300		34,174			(2,253)		6,798		0001
Purchased Call/S&P 500 INDEX/SPX715XSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/06/2023		7,406,000	3639.66	564,337			881,175		881,175	208,178				26,646		0001
Purchased Call/S&P 500 INDEX/SPX2612SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024		4,543,000	100		49,519		45,117		56,826			(4,761)		21,566		0001
Purchased Call/S&P 500 INDEX/SPX2613SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024		5,661,000	100		60,573		58,722		73,098			(2,330)		27,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2022	07/12/2024		23,658,208	265.75	737,754			475,554		596,279			(91,164)		134,089		0001
Purchased Call/S&P 500 INDEX/SPX715WS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2023		1,765,000	4137.99	169,793			85,159		85,159	13,903				5,543		0001
Purchased Call/S&P 500 INDEX/SPX715VSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2022	08/21/2023		1,093,000	4228.48	12,132			4,746		121			(2,975)		3,421		0001
Purchased Call/S&P 500 INDEX/SPX715XSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/07/2022	10/06/2023		1,863,000	3639.66	216,853			254,986		310,192	44,703		(15,053)		6,703		0001
Purchased Call/Nasdaq FC Index/NFC061S8U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2021	12/15/2023		3,445,705	276.51	165,626			59,074		3,632			(20,515)		14,513		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024		99,897	182.14		5,834		5,429		5,242			(449)		479		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024		592,710	179.75		34,015		32,361		38,217			(1,885)		2,890		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024		799,367	182.66		43,246		43,246		43,156					4,013		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024		249,422	182.66		13,469		13,469		13,441					1,251		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/18/2024		9,407,774	278.65	291,103			141,464		62,404			(36,030)		46,259		0001
Purchased Call/Nasdaq FC Index/NFC061HS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/27/2021	04/21/2023		804,222	259.58	39,409			1,092					(4,899)		965		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/03/2024		293,759	183.02	26,380			22,176		21,994			(3,243)		1,903		0001
Purchased Call/S&P 500 INDEX/SPX621VSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2021	08/04/2023		1,256,000	4392.78	128,614			22,175		17,464			(15,878)		3,690		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061JSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/09/2021	.06/06/2023	.....	2,222,641	..... 252.19	112,438	.....	.....	10,225	.....	 2,194	.....	.....	.....(13,905)	.....	4,761	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061LS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/14/2021	.07/13/2023	.....	1,218,232	..... 266.97	59,545	.....	.....	 8,455	.....	102	.....	.....	.....(7,362)	.....	 3,251	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715WS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.08/22/2022	.08/22/2023	.....	 3,386,000	.....4137.99	271,219	.....	.....	 160,270	.....	 160,270	30,645	.....	.....	.....	10,634	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061SSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/17/2021	.12/13/2023	.....	4,486,591	..... 276.93	237,538	.....	.....	83,848	.....	 4,363	.....	.....	.....(29,380)	.....	18,824	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/03/2023	.03/04/2024	.....	7,206,503	..... 266.13	157,278	.....	.....	146,455	.....	162,895	.....	.....	.....(11,974)	.....	34,725	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/04/2022	.07/18/2024	.....	 15,215,636	..... 267.83	473,473	.....	.....	309,907	.....	332,395	.....	.....	.....(58,654)	.....	86,788	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715US3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.07/25/2022	.07/25/2023	.....	 2,076,000	.....4165.18	36,122	.....	.....	 11,444	.....	352	.....	.....	.....(8,907)	.....	 5,852	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715VST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.08/19/2022	.08/18/2023	.....	 2,021,000	.....4228.48	21,423	.....	.....	 8,272	.....	189	.....	.....	.....(5,297)	.....	 6,258	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205LS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.05/27/2021	.05/26/2023	.....	890,480	..... 268.61	36,866	.....	.....	 2,801	.....	.....	.....	.....	.....(4,551)	.....	 1,744	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/29/2022	.07/22/2024	.....	 12,998,494	..... 268.55	396,570	.....	.....	261,320	.....	269,661	.....	.....	.....(48,944)	.....	74,453	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXC17A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.02/28/2023	.02/26/2024	.....	1,464,945	3970	.....	48,789	.....	 44,735	.....	 51,974	.....	.....	.....(4,167)	.....	 6,986	.....	0001 .....
Purchased Call/Nasdaq-100 Index/NDX0170S0 .	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.04/08/2022	.04/06/2023	.....	 1,301,000	.....14327.3	 118,651	.....	.....	 17	.....	 17	..... (658)	.....	.....	.....	834	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061MS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/03/2021	.08/01/2023	.....	1,232,539	..... 264.74	66,121	.....	.....	 11,123	.....	474	.....	.....	.....(8,182)	.....	 3,577	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205JS8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.05/03/2021	.05/03/2023	.....	 1,620,778	..... 275.75	67,262	.....	.....	 2,957	.....	.....	.....	.....	.....(8,293)	.....	 2,437	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213US3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/31/2022	.08/09/2024	.....	 30,046,812	..... 269.05	908,407	7,051	.....	626,974	.....	614,951	.....	.....	..... (113,112)	.....	175,307	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205JSD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.05/06/2021	.05/05/2023	.....	2,208,134	..... 269.57	91,638	.....	.....	 4,297	.....	.....	.....	.....	.....(11,313)	.....	 3,419	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205LS9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.05/28/2021	.05/30/2023	.....	947,181	.....269.4	39,213	.....	.....	 3,182	.....	.....	.....	.....	.....(4,821)	.....	 1,920	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205LST ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.06/04/2021	.06/05/2023	.....	920,266	..... 275.7	38,191	.....	.....	 3,415	.....	.....	.....	.....	.....(4,702)	.....	 1,957	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061TSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/04/2022	.01/02/2024	.....	1,528,310	..... 278.91	72,215	.....	.....	27,456	.....	 1,587	.....	.....	.....(8,928)	.....	 6,657	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/08/2021	.06/29/2026	.....	 4,705,000	5850	339,100	.....	.....	237,490	.....	99,850	.....	.....	..... (18,016)	.....	42,406	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/12/2024		12,981,561	265.16		249,315		238,055		318,856			(12,538)		63,287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/23/2024		9,566,932	268.55	290,518			191,323		199,428			(35,755)		54,855		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/06/2024		15,721,651	266.88		319,964		300,387		334,932			(20,562)		75,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2022	08/12/2024		11,773,278	270.43	347,980			239,817		218,833			(43,053)		68,898		0001
Purchased Call/Nasdaq FC Index/NFC061T$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA SUNTRUST BANKS INC B4TYDEB6GKMZO031MB27	01/10/2022	01/05/2024		1,889,749	270.65	88,399			34,125		4,831			(10,953)		8,276		0001
Purchased Call/S&P 500 INDEX/SPX715X$T	FixedAnnuityHedge	N/A	Equity/Index	IYDOJBGJWY9T8XKCSX06	10/14/2022	10/16/2023		1,958,000	3583.07	65,397			35,671		99,248			(16,037)		7,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2022	09/17/2024		3,995,734	561.33	448,716			329,773		475,464			(55,178)		24,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2024		1,756,455	564.18	208,842			177,156		215,505			(25,783)		11,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/16/2021	07/14/2023		1,297,443	596.25	95,881			13,773		26,014			(11,853)		3,479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/18/2022	08/16/2024		456,815	583.96	48,696			33,785		40,797			(6,012)		2,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/20/2021	07/20/2023		8,848	593.9	665			101		202			(82)		24		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2023	04/01/2025		124,423	571.87		15,292		15,292		15,188					881		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/21/2023		202,973	599.41	15,264			2,337		3,857			(1,884)		562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/13/2024		1,329,131	564.11	152,451			130,793		164,952			(18,821)		8,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/16/2024		2,957,434	589.5	251,678			111,741		178,806			(31,114)		13,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/20/2024		1,303,721	589.5	111,338			49,773		79,544			(13,689)		6,161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/16/2021	04/14/2023		51,396	578.76	3,824			69		622			(473)		50		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6172SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2021	04/21/2023		1,129,482	575.75	82,452			2,275		20,390			(10,179)		1,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617DSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	09/11/2023		299,904	612.27	20,141			4,577		5,667			(2,516)		1,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/05/2024		440,823	607.45	36,368			14,015		16,688			(4,496)		1,930		0001
Purchased Call/S&P 500 INDEX/SPX715NSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2022	01/04/2024		1,478,902	5778	36,927			14,258		1,251			(4,603)		6,465		0001
Purchased Call/S&P 500 INDEX/SPX715XSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/06/2022	10/03/2024		1,673,830	3655	302,129			230,253		360,073			(37,351)		10,292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2022	08/05/2024		9,056,361	269.12	274,356			186,419		183,540			(33,946)		52,626		0001
Purchased Call/Nasdaq FC Index/NFC061US2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/12/2024		1,886,562	270.03	83,472			33,017		5,374			(10,338)		8,364		0001
Purchased Call/S&P 500 INDEX/SPXE000SX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/22/2023		2,914,000	3759.89	151,819			227,940		227,940	70,536				6,948		0001
Purchased Call/S&P 500 INDEX/SPX715XS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2022	09/25/2024		1,964,000	4374.63	154,174			114,837		175,613			(18,930)		11,988		0001

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Purchased Call/AI Powered US Equity Index/AIP100I$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2023	03/13/2025		5,130,958	2308.88		174,266		170,631		210,816			(3,879)		35,856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/09/2024		3,389,666	611.55	268,462			104,361		120,226			(33,008)		14,950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2021	05/26/2023		4,579,526	587.82	329,373			25,258		75,675			(41,047)		8,969		0001
Purchased Call/Citi Grandmaster Index/CGM0408$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2022	08/02/2024		3,146,115	328.25	78,693			53,302		36,700			(9,769)		18,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2022	09/10/2024		1,160,956	571.68	129,715			94,110		119,907			(15,964)		6,988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2022	03/15/2024		1,952,746	591.27	177,700			85,541		115,411			(21,938)		9,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/25/2022	03/27/2024		1,295,459	596.81	121,514			60,174		75,619			(14,920)		6,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2022	03/22/2024		746,570	587.62	71,223			34,829		49,898			(8,781)		3,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/28/2022	03/28/2024		461,710	598.28	43,493			21,597		26,347			(5,355)		2,302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/28/2024		3,644,851	599.68	349,541			173,810		191,027			(43,094)		18,174		0001
Purchased Call/Citi Grandmaster Index/CGM0409$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/18/2022	08/15/2024		4,892,276	328.94	108,300			75,741		54,656			(13,537)		28,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2024		2,146,459	583.44	223,446			155,707		186,250			(27,435)		12,674		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024		295,317	555.16	34,936			25,783		38,975			(4,301)		1,794		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024		516,007	592.72	42,749			18,953		29,319			(5,278)		2,423		0001
Purchased Call/Citi Grandmaster Index/CGM0402$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2021	10/10/2023		1,378,847	328.57	36,002			9,528		7,301			(4,454)		5,013		0001
Purchased Call/S&P 500 INDEX/SPXE003$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/06/2022	06/28/2024		1,486,760	3736	235,502			148,291		271,300			(29,316)		8,300		0001
Purchased Call/S&P 500 INDEX/SPXD00Y$7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/08/2022	06/08/2023		2,179,000	100	37,915			7,102					(9,349)		4,737		0001
Purchased Call/S&P 500 INDEX/SPXD00Z$6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/14/2022	06/14/2023		3,195,000	100	37,382			7,620					(9,217)		7,241		0001
Purchased Call/S&P 500 INDEX/SPX715Q$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/29/2022	03/28/2024		1,592,000	4587.14	217,149			107,978		46,789			(26,772)		7,938		0001
Purchased Call/S&P 500 INDEX/SPX715S$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/10/2022	06/12/2024		1,723,000	5025.48	57,204			34,369		22,523			(7,024)		9,448		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2023	03/05/2024		54,053	266.13		1,137		1,065		1,223			(75)		261		0001
Purchased Call/Nasdaq FC Index/NFC061HS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2021	04/18/2023		468,615	260.32	21,701			509					(2,685)		520		0001
Purchased Call/Nasdaq FC Index/NFC061HST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2021	05/02/2023		491,106	257.37	19,447			831					(2,405)		727		0001
Purchased Call/Nasdaq FC Index/NFC061HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2021	04/27/2023		1,574,008	259.24	77,936			2,809					(9,691)		2,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024		383,661	540.24	45,502			34,205		60,242			(5,618)		2,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/11/2024		1,600,417	574.5	172,685			125,309		160,344			(21,203)		9,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024		71,571	570.69	8,259			6,005		7,759			(1,017)		432		0001
Purchased Call/Citi Grandmaster Index/CGM0409$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2022	07/31/2024		740,054	329.09	17,158			11,590		8,023			(2,136)		4,279		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024		957,806	594.24	94,823			48,127		59,166			(11,674)		4,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024		352,724	558.04	41,798			30,445		44,554			(5,146)		2,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024		5,171,350	595.98	503,172			255,382		294,669			(61,950)		26,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023		867,576	599.39	65,345			10,005		16,524			(8,067)		2,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024		272,375	588.78	24,623			11,155		16,826			(3,044)		1,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024		2,865,214	596.29	278,499			141,545		162,386			(34,335)		14,443		0001
Purchased Call/Citi Grandmaster Index/CGM0404$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/15/2022	02/09/2024		2,034,645	323.41	51,367			22,339		35,163			(6,385)		9,451		0001
Purchased Call/Citi Grandmaster Index/CGM0405$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2022	03/01/2024		1,656,443	337.06	45,723			21,158		5,116			(5,654)		7,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/15/2022	05/17/2024		144,751	556.4	14,847			11,878		16,627			(2,575)		770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024		630,079	598.64	55,069			23,677		31,467			(6,789)		2,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024		548,706	558.91	62,991			46,269		69,353			(7,755)		3,322		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2022	02/16/2024		986,317	587.56	87,289			38,701		61,345			(10,776)		4,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2021	11/02/2023		1,438,030	618.88	111,160			32,829		31,464			(13,705)		5,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/28/2024		128,723	548.66	13,979			8,766		16,923			(1,726)		719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	07/01/2024		1,248,196	554.78	127,066			79,985		153,762			(15,644)		6,991		0001
Purchased Call/S&P 500 INDEX/SPX715T$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/06/2022	06/26/2023		2,210,133	3912	84,117			20,493		113,785			(21,325)		5,395		0001
Purchased Call/S&P 500 INDEX/SPXA17Y$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/22/2020	05/22/2026		7,016,000	2955.45	1,310,589			3,527,918		3,527,918	391,949				62,213		0001
Purchased Call/S&P 500 INDEX/SPX715J$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/17/2021	09/19/2023		4,264,000	5122.32	160,753			37,759		3,178			(19,765)		14,635		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2022	12/20/2024		224,854	181.8	20,012			17,386		18,500			(2,471)		1,477		0001
Purchased Call/S&P 500 INDEX/SPX715U$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/09/2022	08/09/2023		4,061,000	4122.47	92,591			33,159		88,310			(22,831)		12,164		0001
Purchased Call/Nasdaq FC Index/NFC0610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/20/2023		1,365,044	263.33	66,837			15,955		2,110			(8,323)		4,699		0001
Purchased Call/Nasdaq FC Index/NFC061I$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/21/2021	05/19/2023		1,188,556	246.78	63,865			4,228		2,578			(7,887)		2,177		0001
Purchased Call/S&P 500 INDEX/SPX715T$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2022	06/21/2024		1,540,372	4813	54,949			33,879		40,356			(6,784)		8,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/11/2024		7,037,673	265.16		152,462		144,928		172,157			(8,663)		34,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2024		1,409,095	577.64	148,096			103,403		132,435			(18,233)		8,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/23/2024		54,522	571.19	5,965			4,173		5,773			(734)		323		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024		405,101	575.05	43,427			30,423		41,053			(5,354)		2,397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025		3,389,127	570.85		378,904		341,951		400,602			(37,371)		22,752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024		136,649	588.78	12,394			5,643		8,498			(1,526)		652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024		81,324	577.58	8,791			6,184		7,962			(1,085)		481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024		777,410	581.65	67,168			30,263		54,535			(8,281)		3,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/28/2024		2,540,354	571.96	267,588			189,128		259,101			(32,874)		15,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025		232,534	567.83		28,020		25,203		29,230			(2,952)		1,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024		753,062	556.27	75,984			48,050		91,488			(9,355)		4,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024		944,249	555.73	96,786			61,289		115,346			(11,932)		5,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024		1,837,294	561.61	186,197			118,938		203,304			(22,897)		10,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2021	05/17/2023		3,560,185	585.32	245,070			15,493		58,650			(30,229)		6,388		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024		101,920	554.91	12,393			10,795		14,581			(1,520)		673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2024		311,118	554.91	37,770			32,886		44,445			(4,644)		2,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025		4,459,820	562.27		513,325		453,390		574,737			(60,474)		29,620		0001
Purchased Call/Nasdaq FC Index/NFC061I$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA SUNTRUST BANKS INC B4TYDEB6GKMZO031MB27	06/02/2021	05/31/2023		1,344,087	251.73	66,743			5,521		1,061			(8,259)		2,747		0001
Purchased Call/S&P 500 INDEX/SPX715X$5	FixedAnnuityHedge	N/A	Equity/Index	IYDOJBGJWY9T8XKCSX06	09/21/2022	09/19/2024		1,992,074	3891	311,498			230,088		316,436			(38,457)		12,093		0001
Purchased Call/Nasdaq FC Index/NFC061I$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023		746,540	252.08	36,333			2,764		425			(4,494)		1,462		0001
Purchased Call/S&P 500 INDEX/SPXE003$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/07/2022	07/07/2023		2,677,000	3902.62	69,067			18,558		90,616			(17,030)		6,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024		2,525,880	568.06	270,017			194,353		273,439			(33,290)		15,147		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024		599,232	567.97	65,736			47,511		67,289			(8,116)		3,593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024		3,923,080	583.4	336,600			158,128		262,744			(41,499)		19,015		0001
Purchased Call/Citi Grandmaster Index/CGM0405$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2022	03/04/2024		3,283,418	338.63	80,474			37,676		8,275			(9,996)		15,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024		68,825	557.19	8,170			7,023		9,550			(1,006)		451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024		729,724	557.12	87,786			77,116		102,251			(10,838)		4,820		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2021	06/20/2023		4,651,634	582.38	332,127			36,497		126,260			(40,835)		10,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024		1,610,921	558.58	185,578			136,379		197,248			(22,817)		9,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024		104,801	552.87	12,670			9,351		14,141			(1,560)		637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024		3,095,355	587.13	266,510			119,710		197,593			(32,857)		14,671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2021	04/28/2023		1,507,449	589	110,044			4,098		12,996			(13,586)		2,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024		75,400	535.1	9,440			7,217		12,491			(1,162)		465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024		61,845	543.9	6,964			4,253		8,530			(856)		341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/12/2023		750,062	596.17	56,480			15,051		26,334			(6,963)		2,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/23/2023		1,153,040	614.98	88,784			25,035		26,433			(10,931)		4,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/09/2023		1,456,347	621.03	108,207			33,042		31,476			(13,341)		5,692		0001
Purchased Call/Nasdaq FC Index/NFC061V$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2022	02/14/2024		4,050,674	254.13	203,702			89,823		50,064			(25,199)		18,964		0001
Purchased Call/S&P 500 INDEX/SPXE004$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2022	07/07/2023		2,311,000	3899.38	74,414			20,050		97,006			(18,399)		5,987		0001
Purchased Call/S&P 500 INDEX/SPXE003$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/05/2022	07/05/2023		2,736,000	100	35,568			9,308					(8,770)		7,016		0001
Purchased Call/S&P 500 INDEX/SPXE003$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/05/2022	07/05/2023		2,628,000	100	56,765			14,856					(13,997)		6,739		0001

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Purchased Call/S&P 500 INDEX/SPXE004$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2022	07/10/2023		9,139,000	3899.38	205,628			56,647		269,660			(50,426)		24,037		0001
Purchased Call/Nasdaq FC Index/NFC061W$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	02/28/2024		1,104,118	253.77	51,246			23,498		14,716			(6,333)		5,281		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/24/2025		366,435	182.9	32,136			29,271		29,525			(2,902)		2,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/01/2022	03/01/2024		7,026,513	581.21	582,498			267,677		480,262			(71,717)		33,708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2022	10/10/2024		94,376	537.52	11,476			8,784		15,376			(1,413)		584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/12/2021	05/12/2023		2,538,554	574.74	183,292			10,340		65,334			(22,610)		4,306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/05/2023	01/03/2025		1,452,659	559.21	168,654			149,578		193,740			(19,665)		9,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/07/2025		3,458,972	561.36	408,850			363,360		448,975			(46,917)		23,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2025		4,254,138	567.18	484,972			432,417		521,421			(53,075)		28,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/23/2024		2,228,627	578.78	194,782			88,122		156,628			(24,047)		10,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/26/2024		615,987	589.55	55,377			25,213		37,853			(6,818)		2,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2022	08/30/2024		4,277,284	564.54	466,652			330,945		478,692			(57,454)		25,477		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024		489,865	554.74	51,632			32,199		60,259			(6,366)		2,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/02/2024		1,071,571	554.78	109,193			68,790		132,138			(13,425)		6,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/03/2021	12/01/2023		348,511	594.58	26,626			8,973		15,449			(3,292)		1,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024		500,859	555.04	52,039			33,454		62,219			(6,416)		2,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024		56,830	609.5	4,683			1,833		2,108			(577)		252		0001
Purchased Call/AI Powered US Equity Index/AIP100J$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/24/2025		2,020,586	2316.22		68,159		67,871		78,449			(429)		14,229		0001
Purchased Call/Nasdaq FC Index/NFC061K$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/07/2023		1,027,905	266.98	49,344			6,609		57			(6,101)		2,663		0001
Purchased Call/Nasdaq FC Index/NFC061L$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2021	07/11/2023		1,710,153	266.78	84,085			11,704		127			(10,398)		4,520		0001
Purchased Call/S&P 500 INDEX/SPXE005$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/15/2022	07/14/2023		2,554,000	3863.16	46,738			13,502		62,404			(11,556)		6,849		0001
Purchased Call/Nasdaq FC Index/NFC061U$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/25/2024		2,483,534	257.71	124,073			51,141		21,547			(15,335)		11,258		0001
Purchased Call/Nasdaq FC Index/NFC061W$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2022	03/04/2024		2,446,195	250.58	102,739			47,852		40,771			(12,704)		11,787		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2023	01/24/2025		280,672	182.9		24,447		22,297		22,615			(2,177)		1,894		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	01/27/2025		210,066	183.05		18,528		16,999		16,842			(1,597)		1,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2021	11/10/2023		795,228	618.99	59,881			18,418		18,221			(7,393)		3,115		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/12/2021	11/10/2023		750,495	622	56,662			17,453		15,903			(7,005)		2,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024		249,462	561.61	25,295			16,145		28,575			(3,114)		1,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024		800,883	556.39	83,212			53,306		97,702			(10,245)		4,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024		853,097	558.08	85,566			54,931		102,575			(10,535)		4,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023		185,286	602.1	14,841			5,097		7,101			(1,830)		768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024		501,606	554	52,518			33,715		62,956			(6,466)		2,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024		85,566	555.67	10,071			7,432		11,237			(1,240)		520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024		253,438	556.34	29,627			21,865		33,066			(3,648)		1,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024		422,396	548.53	50,392			37,394		60,205			(6,221)		2,566		0001
Purchased Call/Citi Grandmaster Index/CGM0402$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2021	11/02/2023		1,940,901	330.77	50,158			14,872		8,187			(6,199)		7,465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024		183,311	554.17	19,119			12,342		23,015			(2,360)		1,039		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024		230,257	570.07	24,822			17,515		24,928			(3,056)		1,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025		295,231	568.48		34,660		31,453		37,104			(3,333)		1,982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025		949,224	573.38		110,964		100,918		113,837			(10,170)		6,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024		443,094	536.93	54,368			42,028		72,954			(6,694)		2,752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024		57,726	542.49	7,077			5,485		8,971			(871)		359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/09/2021	11/09/2023		1,540,250	617.99	118,445			36,169		35,841			(14,603)		6,020		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/07/2021	12/07/2023		1,463,116	605.37	113,099			38,839		52,479			(13,944)		6,067		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023		148,926	615.2	11,974			4,492		4,658			(1,478)		644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024		1,041,952	609.53	84,294			32,697		38,295			(10,378)		4,587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024		610,784	566.04	74,516			61,771		75,320			(9,187)		3,922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024		123,869	567.27	13,725			9,685		13,816			(1,690)		735		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024		2,990,825	559.55	326,598			234,054		357,335			(40,155)		17,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024		4,465,013	541.76	509,905			384,530		675,811			(62,693)		27,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS61778E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2023		4,996,777	597.09	356,770			42,636		82,297			(43,865)		12,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024		2,857,784	597.5	276,062			139,735		158,244			(33,988)		14,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024		2,794,021	564.99	309,298			225,291		316,574			(38,080)		16,866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024		1,096,494	590.07	107,347			55,514		73,495			(13,216)		5,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/31/2021	01/02/2024		3,625,447	616.59	281,697			106,797		112,335			(34,635)		15,792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024		225,903	592.13	22,297			11,500		14,636			(2,745)		1,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024		282,625	561.2	32,474			23,654		34,590			(3,998)		1,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024		113,263	557.9	13,127			9,642		14,460			(1,616)		686		0001
Purchased Call/Citi Grandmaster Index/CGM04059P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2022	03/15/2024		1,955,523	335.67	48,234			23,272		7,640			(5,970)		9,575		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0405$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/24/2022	03/22/2024		2,208,352	335.35	55,413			27,212		9,229			(6,842)		10,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/24/2024		105,686	544.99	12,703			9,458		15,719			(1,562)		645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/23/2024		137,191	544.99	16,477			12,261		20,389			(2,029)		836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2024		145,055	541.25	17,537			13,111		22,514			(2,159)		887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2022	02/14/2024		1,273,063	591.15	110,502			48,420		74,422			(13,624)		5,960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/16/2025		86,091	567.83		10,400		9,358		10,849			(1,091)		578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/29/2022	08/29/2024		20,543	565.16	2,278			1,613		2,359			(280)		122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/15/2024		458,774	592.22	43,859			22,893		30,047			(5,392)		2,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2022	05/10/2024		2,364,166	560.69	230,506			128,235		247,467			(28,419)		12,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/17/2022	05/17/2024		4,648,447	566.11	464,380			262,448		453,335			(57,174)		24,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/13/2022	04/12/2024		2,955,333	594.02	277,244			144,001		176,708			(34,283)		15,038		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024		340,323	552.91	41,383			30,397		45,617			(5,095)		2,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024		1,074,828	560.45	124,573			91,763		133,709			(15,337)		6,525		0001
Purchased Call/Citi Grandmaster Index/CGM0409S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/22/2022	08/12/2024		2,774,794	329.08	62,294			43,286		30,590			(7,784)		16,238		0001
Purchased Call/Citi Grandmaster Index/CGM0403S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2021	11/17/2023		2,864,422	331.08	73,987			23,488		12,567			(9,141)		11,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/30/2024		3,418,515	579.31	338,441			183,708		268,582			(41,629)		17,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024		155,942	542.6	18,916			14,115		23,862			(2,329)		953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024		250,694	555.34	25,872			16,609		31,027			(3,185)		1,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024		83,888	589.67	8,229			4,296		5,698			(1,012)		429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/18/2024		1,962,355	561.33	220,373			162,030		233,722			(27,058)		11,901		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024		167,699	538.13	19,872			14,986		27,014			(2,443)		1,029		0001
Purchased Call/Citi Grandmaster Index/CGM0404SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2022	01/25/2024		1,846,549	322.99	47,853			19,703		32,409			(5,911)		8,370		0001
Purchased Call/Citi Grandmaster Index/CGM0404SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/28/2022	01/26/2024		4,324,000	323.3	111,431			46,179		73,997			(13,784)		19,633		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2022	09/27/2024		1,127,089	543.88	128,826			96,842		166,086			(15,904)		6,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	10/02/2024		827,606	539.11	97,161			73,304		132,255			(11,930)		5,084		0001
Purchased Call/Citi Grandmaster Index/CGM0402$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/05/2021	11/03/2023		1,935,926	330.89	51,179			15,273		8,076			(6,332)		7,463		0001
Purchased Call/Citi Grandmaster Index/CGM0403$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/07/2021	12/05/2023		1,582,113	327.1	44,595			15,234		12,949			(5,513)		6,534		0001
Purchased Call/Citi Grandmaster Index/CGM0404$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2022	01/12/2024		1,038,742	325.19	25,723			10,201		11,638			(3,201)		4,605		0001
Purchased Call/Citi Grandmaster Index/CGM0407$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/31/2022	05/17/2024		3,783,490	330.04	96,849			55,348		33,315			(12,031)		20,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/07/2023		2,149,460	603.16	144,971			19,368		31,004			(17,889)		5,569		0001
Purchased Call/Citi Grandmaster Index/CGM0404$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2022	01/10/2024		4,257,114	324.73	113,286			44,303		50,165			(13,994)		18,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/25/2024		1,593,412	548.67	184,995			137,795		221,940			(22,714)		9,726		0001
Purchased Call/Citi Grandmaster Index/CGM0406$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/13/2022	04/11/2024		5,383,044	333.13	137,270			70,923		31,186			(16,927)		27,354		0001
Purchased Call/Nasdaq FC Index/NFC061Q$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2021	11/03/2023		2,416,672	276.73	119,840			35,765		1,288			(14,823)		9,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2022	12/20/2024		3,229,850	561.44	371,433			320,922		415,601			(45,793)		21,217		0001
Purchased Call/S&P 500 INDEX/SPXE004$D	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/08/2022	07/07/2028		242,000	100	61,637			73,381		73,381	12,101				2,779		0001
Purchased Call/S&P 500 INDEX/SPXE006$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/20/2022	07/20/2023		5,106,000	3959.9	115,906			35,123		141,422			(28,580)		14,079		0001
Purchased Call/Nasdaq FC Index/NFC061K$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/08/2021	07/06/2023		2,743,412	266.81	133,135			17,599		141			(16,444)		7,071		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025		548,677	182.85	47,954			43,547		44,264			(4,580)		3,697		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024		17,905,227	264.4		399,963		393,340		460,560			(8,658)		88,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2022	07/31/2023		6,392,613	269.66	138,555			46,736		67,811			(34,471)		18,479		0001
Purchased Call/Nasdaq FC Index/NFC061LSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/03/2021	07/27/2023		1,522,063	264.67	79,235			12,849		475			(9,847)		4,327		0001
Purchased Call/Citi Grandmaster Index/CGM0406ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/03/2024		3,951,210	331.63	101,098			55,321		28,617			(12,469)		20,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2022	05/17/2024		2,182,580	558.81	217,167			122,902		235,629			(26,774)		11,608		0001
Purchased Call/Citi Grandmaster Index/CGM0406SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	05/03/2024		2,562,245	332.53	58,567			32,224		16,868			(7,250)		13,395		0001
Purchased Call/Citi Grandmaster Index/CGM0407S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2022	05/15/2024		210,400	330.05	4,779			2,738		1,836			(599)		1,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/29/2021	06/28/2023		6,261,549	598.51	445,157			53,859		98,421			(54,923)		15,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	08/30/2024		1,175,526	559.55	128,015			91,540		139,929			(15,826)		7,002		0001
Purchased Call/Citi Grandmaster Index/CGM0404S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/30/2021	12/29/2023		3,134,105	328.67	74,707			28,144		22,615			(9,279)		13,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617QS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/05/2024		3,004,141	589.59	251,747			117,228		179,588			(30,953)		14,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2023	01/10/2025		291,287	566.86	34,954			31,382		36,915			(3,740)		1,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/29/2024		7,621,647	275.58	227,967			123,762		76,152			(28,148)		39,643		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/20/2022	07/12/2024		10,656,495	265.68	349,479			227,011		269,651			(43,456)		60,398		0001
Purchased Call/Nasdaq FC Index/NFC061S82	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2021	12/01/2023		3,269,625	276.65	158,213			53,405		2,809			(19,617)		13,394		0001

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Purchased Call/S&P 500 INDEX/SPX7150SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/21/2022	04/21/2023		1,912,000	4393.66	42,446			2,352					(10,466)		2,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/09/2021	07/07/2023		96,825	598.67	7,291			977		1,654			(901)		251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/28/2024		1,274,056	552.5	133,011			83,408		160,947			(16,421)		7,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	07/01/2024		120,218	550.93	12,743			8,021		15,419			(1,569)		673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/07/2023		187,433	592.43	14,076			1,883		4,044			(1,738)		486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/12/2024		3,152,656	610.71	255,680			100,446		114,651			(31,522)		13,978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/12/2024		82,859	610.1	6,761			2,656		3,049			(834)		367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/15/2024		104,718	553.65	11,383			7,375		13,171			(1,401)		595		0001
Purchased Call/Citi Grandmaster Index/CGM0409SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/06/2022	08/23/2024		3,322,587	327.69	70,012			49,887		51,965			(8,771)		19,657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2022	01/19/2024		605,985	599.15	48,782			19,633		28,533			(6,014)		2,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/19/2022	01/19/2024		217,654	595.14	18,305			7,367		10,994			(2,257)		977		0001
Purchased Call/Nasdaq FC Index/NFC061USW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2022	01/31/2024		4,360,383	261.46	218,358			91,656		29,213			(26,972)		19,962		0001
Purchased Call/S&P 500 INDEX/SPXE007SO	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	07/21/2022	07/21/2023		2,228,000	100	32,974			10,139					(8,131)		6,171		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024		7,767,014	263.07		170,874		165,696		223,849			(6,518)		38,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2022	08/14/2023		10,022,167	270.43	212,422			80,364		100,094			(53,109)		30,588		0001
Purchased Call/Nasdaq FC Index/NFC061MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/13/2021	08/09/2023		2,543,610	268.78	117,542			21,028		507			(14,517)		7,619		0001
Purchased Call/S&P 500 INDEX/SPXE006S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/20/2022	07/20/2023		1,143,000	3959.9	12,916			3,914		13,612			(3,185)		3,152		0001
Purchased Call/Citi Grandmaster Index/CGM0404$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/09/2022	02/07/2024		3,243,225	323.93	83,204			35,836		53,471			(10,299)		15,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/04/2022	03/04/2024		738,640	589.59	61,824			28,744		46,314			(7,612)		3,559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/12/2024		122,500	608.13	9,959			3,934		4,697			(1,230)		543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	02/16/2024		601,601	586.31	53,001			23,532		38,232			(6,552)		2,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717IS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/29/2024		30,612	551	3,888			3,081		4,342			(478)		193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2022	10/02/2024		1,784,676	541.76	203,989			153,901		270,314			(25,046)		10,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2022	07/12/2024		1,298,787	555.93	133,645			85,915		154,618			(16,477)		7,361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7172S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2022	07/12/2024		90,021	553.51	9,452			6,102		11,380			(1,167)		510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2022	01/05/2024		156,864	608.11	12,831			4,938		5,865			(1,584)		687		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024		1,290,884	558.14	133,994			86,810		149,695			(16,497)		7,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024		3,763,104	557.52	393,244			254,770		439,369			(48,416)		21,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/19/2021	11/17/2023		316,666	614.51	23,940			7,605		8,418			(2,960)		1,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6171$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2021	11/21/2023		2,882,363	614.51	219,156			70,461		78,104			(26,954)		11,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2021	12/29/2023		787,450	618.54	61,106			22,925		22,989			(7,544)		3,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024		749,611	607.89	60,793			23,299		28,155			(7,495)		3,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024		1,656,458	543.81	200,597			155,470		246,630			(24,697)		10,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024		1,134,769	546.36	139,123			108,887		164,374			(17,129)		7,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2021	05/12/2023		1,119,720	570.88	87,127			5,007		33,888			(10,954)		1,899		0001
Purchased Call/S&P 500 INDEX/SPXE007$I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/25/2022	07/25/2023		3,695,000	100	35,842			11,355					(8,838)		10,415		0001
Purchased Call/S&P 500 INDEX/SPXE005$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/17/2023		2,090,000	3863.16	39,501			11,644		52,556			(9,687)		5,684		0001
Purchased Call/S&P 500 INDEX/SPXE006$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2022	07/19/2023		1,981,000	3936.69	59,232			17,786		73,560			(14,605)		5,438		0001
Purchased Call/Nasdaq FC Index/NFC0610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/12/2023		1,163,299	270.68	58,365			13,199		451			(7,222)		3,911		0001
Purchased Call/S&P 500 INDEX/SPXE003$G	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/06/2022	07/06/2023		2,408,000	100	30,582			8,088					(7,541)		6,207		0001
Purchased Call/S&P 500 INDEX/SPXE008$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2022	08/03/2023		2,199,000	4155.17	44,200			15,099		40,349			(10,899)		6,434		0001

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Purchased Call/S&P 500 INDEX/SPXE009&A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2022	08/04/2023		2,402,000	4151.94	47,560			16,468		43,898			(11,727)		7,056		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2022	12/18/2024		3,101,259	232.41	108,854			93,624		63,448			(13,365)		20,340		0001
Purchased Call/S&P 500 INDEX/SPXE00DST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2022	08/25/2023		610,000	12605.2	13,115			5,319		4,270			(3,243)		1,936		0001
Purchased Call/S&P 500 INDEX/SPXH13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023		4,161,000	3821.62	94,455			68,434		115,908			(23,290)		17,694		0001
Purchased Call/Nasdaq FC Index/NFC061L$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2021	07/28/2023		1,895,789	265.75	95,678			15,586		484			(11,827)		5,412		0001
Purchased Call/Nasdaq FC Index/NFC0610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/08/2021	09/26/2023		1,232,245	266.64	50,304			12,366		1,271			(6,230)		4,315		0001
Purchased Call/S&P 500 INDEX/SPXE009$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2022	07/31/2024		1,518,766	4731	119,235			79,983		53,514			(14,741)		8,781		0001
Purchased Call/S&P 500 INDEX/SPXE005$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/17/2023		1,779,000	3863.16	24,194			7,132		32,222			(5,933)		4,839		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2022	12/09/2024		4,147,601	232.62	140,865			119,798		82,027			(17,357)		27,006		0001
Purchased Call/Nasdaq FC Index/NFC061K$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2021	06/23/2023		2,265,817	261.19	120,704			13,858		336			(14,985)		5,435		0001
Purchased Call/Nasdaq FC Index/NFC0610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2021	09/21/2023		2,056,831	263.71	110,173			26,280		3,064			(13,614)		7,101		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2022	12/17/2024		2,631,977	232.41	92,382			79,439		53,708			(11,358)		17,248		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025		12,619,000	231.9	440,268			397,406		279,748			(43,399)		84,715		0001
Purchased Call/Nasdaq FC Index/NFC061S$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/13/2021	12/08/2023		1,691,350	279.75	80,113			27,805		1,094			(9,929)		7,027		0001
Purchased Call/Nasdaq FC Index/NFC061T$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/07/2022	01/08/2024		134,179	268.69	6,628			2,571		420			(816)		591		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/19/2022	12/19/2024		4,912,385	231.75	170,916			147,340		105,962			(21,055)		32,243		0001
Purchased Call/S&P 500 INDEX/SPXE00CS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/19/2022	08/21/2023		2,138,000	4228.48	43,829			17,145		34,143			(10,748)		6,691		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2023	02/10/2025		4,305,956	227.59	148,802			139,420		133,632			(9,904)		29,430		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	02/04/2025		6,844,441	228.95	238,871			221,481		191,940			(18,274)		46,573		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/10/2023	02/11/2025		4,279,001	227.59	148,522			139,140		132,630			(9,934)		29,267		0001
Purchased Call/S&P 500 INDEX/SPXH13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/27/2023		1,692,529	3829	51,864			39,225		65,076			(12,894)		7,292		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2025		5,919,031	227.98	202,231			189,826		179,212			(12,647)		40,543		0001
Purchased Call/S&P 500 INDEX/SPXE006$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/20/2022	07/12/2023		2,140,584	3822	107,587			30,912		134,370			(27,123)		5,686		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2025		6,034,506	228.19	209,383			194,507		178,895			(15,122)		41,123		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024		2,402,000	3839.5	60,050			45,658		73,365			(14,686)		10,463		0001
Purchased Call/S&P 500 INDEX/SPXH13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024		3,232,000	3808.1	85,002			65,694		105,606			(19,795)		14,154		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/19/2025		2,784,473	226.51	96,343			91,314		93,466			(5,520)		19,156		0001
Purchased Call/S&P 500 INDEX/SPXE008SX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2022	08/03/2023		2,315,000	4362.93	40,050			13,681		1			(9,875)		6,774		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/10/2021	05/10/2023		1,218,160	269.57	50,554			2,708					(6,233)		2,016		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2023	01/24/2025		2,033,024	232.6	69,935			64,075		43,149			(6,098)		13,721		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	02/05/2025		2,300,441	228.95	80,285			74,448		64,634			(6,134)		15,665		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2023	03/12/2025		10,112,387	265.16	275,191			269,014		323,636			(6,963)		70,618		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/15/2024		8,587,365	263.07	192,305			186,714		246,633			(6,735)		42,045		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/25/2025		5,304,685	223.03	182,481			174,460		222,756			(8,725)		36,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/25/2024		11,880,545	264.47	263,385			261,067		300,653			(3,896)		58,994		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2022	08/02/2023		99,968	268.76	2,280			781		1,240			(565)		291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	08/14/2023		119,961	270.43	2,733			1,022		1,241			(677)		366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/17/2021	06/16/2023		4,062,429	267.12	168,185			17,630					(20,764)		9,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2022	08/24/2023		11,207,582	269.31	218,341			89,123		136,859			(54,913)		35,441		0001
Purchased Call/Nasdaq FC Index/NFC061PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2021	10/12/2023		1,666,940	258.53	94,274			25,243		6,445			(11,669)		6,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/14/2021	06/14/2023		863,057	275.93	35,817			3,641					(4,416)		1,956		0001
Purchased Call/S&P 500 INDEX/SPXH13PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2023		1,961,000	100	33,925			23,271		26,064			(8,365)		8,115		0001
Purchased Call/Nasdaq FC Index/NFC061LSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/20/2021	07/14/2023		1,174,795	265.23	58,395			8,460		204			(7,300)		3,151		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE001$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/14/2023		2,147,901	3735	93,449			19,480		137,603			(23,559)		4,868		0001
Purchased Call/S&P 500 INDEX/SPXH13US1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024		1,781,000	100		46,128		35,749		39,344			(10,645)		7,799		0001
Purchased Call/S&P 500 INDEX/SPXH13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024		2,445,000	3983.17		48,900		38,848		52,975			(10,450)		10,840		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2025		8,746,216	266.57		258,054		258,054		260,847			(257)		61,760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2022	08/15/2023		79,172	270.65	1,574			603		798			(397)		243		0001
Purchased Call/Nasdaq FC Index/NFC061QS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/23/2023		597,618	269.21	30,156			8,514		701			(3,722)		2,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	08/28/2023		9,178,519	269.58	189,221			79,586		106,163			(47,673)		29,420		0001
Purchased Call/S&P 500 INDEX/SPXE001$E	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	06/22/2022	06/22/2028		190,000	100	45,714			63,117		63,117	9,840				2,173		0001
Purchased Call/Nasdaq FC Index/NFC061WSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2022	02/29/2024		652,782	253.77	31,825			14,615		8,734			(3,927)		3,127		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	08/30/2024		18,435,551	267.66	518,799			372,423		424,858			(64,558)		109,811		0001
Purchased Call/Nasdaq FC Index/NFC061WSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/05/2024		499,957	250.58	24,448			11,384		8,367			(3,006)		2,413		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/13/2025		94,653	183.66		8,282		7,449		7,238			(872)		633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/09/2023	01/09/2025		52,374	561.04		6,217		5,535		7,091			(689)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/15/2025		157,404	567.83		18,999		17,094		19,819			(1,996)		1,055		0001
Purchased Call/Nasdaq FC Index/NFC061JS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2021	05/30/2023		287,594	251.73	13,896			1,132		209			(1,721)		583		0001
Purchased Call/Nasdaq FC Index/NFC061LSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/26/2023		3,384,815	270.45	144,343			23,047		180			(17,830)		9,582		0001
Purchased Call/S&P 500 INDEX/SPXH13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024		3,179,000	3895.08		37,512		29,142		43,446			(8,586)		13,996		0001
Purchased Call/S&P 500 INDEX/SPXH13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/10/2024		1,524,557	3909		17,870		14,019		20,938			(3,878)		6,736		0001
Purchased Call/S&P 500 INDEX/SPXH13XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		2,032,000	100		32,309		26,345		33,487			(6,162)		9,165		0001
Purchased Call/Nasdaq FC Index/NFC061RSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/21/2023		1,710,975	281.29	75,615			24,497		664			(9,381)		6,864		0001

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Purchased Call/Nasdaq FC Index/NFC061SSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2021	12/07/2023		3,172,742	279.55	155,269			53,463		2,072			(19,179)		13,155		0001
Purchased Call/Nasdaq FC Index/NFC061QSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2021	10/30/2023		173,612	274.52	8,351			2,435		112			(1,028)		663		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/11/2023		10,856,828	267.59	197,845			90,446		163,980			(49,521)		36,387		0001
Purchased Call/Nasdaq FC Index/NFC061SSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/05/2023		2,182,482	274.34	125,134			42,749		2,586			(15,471)		9,013		0001
Purchased Call/Nasdaq FC Index/NFC061SSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	11/24/2023		454,173	276.95	24,035			7,974		331			(3,018)		1,834		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	09/14/2023		329,890	268.31	6,025			2,801		4,736			(1,510)		1,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2022	09/22/2023		101,355	264.63	1,743			845		2,158			(434)		351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/15/2023		15,361,157	266.06	329,622			153,433		280,529			(81,783)		52,108		0001
Purchased Call/Nasdaq FC Index/NFC061TSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2024		1,389,833	269.67	66,721			26,194		4,061			(8,246)		6,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2022	10/02/2023		11,250,000	261.71	276,742			142,957		312,277			(69,247)		40,046		0001
Purchased Call/Nasdaq FC Index/NFC061TSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023		66,653	278.91	3,286			1,235		66			(406)		288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2022	10/09/2023		12,514,086	265.68	251,639			134,260		241,049			(62,624)		45,381		0001
Purchased Call/Nasdaq FC Index/NFC061TSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2022	01/10/2024		4,658,038	268.06	242,015			94,604		15,664			(29,894)		20,580		0001
Purchased Call/S&P 500 INDEX/SPXE009S1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/03/2022	08/03/2023		2,195,000	4155.17	58,607			20,020		51,569			(14,451)		6,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	07/31/2023		51,416	269.66	1,064			357		565			(264)		149		0001
Purchased Call/Nasdaq FC Index/NFC061NSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2023		1,990,819	275.72	94,621			20,076		202			(11,772)		6,466		0001
Purchased Call/Nasdaq FC Index/NFC061PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/10/2023		2,046,026	260.83	100,517			26,629		5,855			(12,448)		7,439		0001
Purchased Call/Nasdaq FC Index/NFC061SSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/04/2023		602,130	274.34	34,634			11,800		700			(4,288)		2,482		0001
Purchased Call/Nasdaq FC Index/NFC061SSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/11/2023		187,970	279.75	9,248			3,231		125			(1,139)		786		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2023		13,219,567	267.69	285,361			178,364		218,450			(70,515)		52,126		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061S$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/15/2021	. 12/15/2023	.....	2,306,333	..... 280.26	101,357	.....	.....	36,101	.....	 1,546	.....	.....	.....(12,527)	.....	9,714	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 09/22/2022	. 09/06/2024	.....	 20,300,620	..... 265.7	 607,216	.....	.....	440,414	.....	539,349	.....	.....	.....(75,382)	.....	121,734	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/21/2022	. 01/22/2024	.....	460,061	..... 259.53	22,681	.....	.....	 9,235	.....	 3,405	.....	.....	.....(2,792)	.....	 2,075	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 09/13/2022	. 08/30/2024	.....	8,830,330	..... 266.41	 261,816	.....	.....	188,759	.....	221,860	.....	.....	.....(32,687)	.....	52,598	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 09/07/2022	. 09/04/2024	.....	 11,657,622	..... 266.14	347,869	.....	.....	250,464	.....	299,646	.....	.....	.....(42,933)	.....	69,772	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/04/2022	. 10/02/2023	.....	 143,890	..... 261.71	 4,069	.....	.....	 2,074	.....	 4,039	.....	.....	.....(1,009)	.....	512	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/28/2022	. 01/26/2024	.....	2,944,109	..... 259.26	152,936	.....	.....	63,572	.....	22,809	.....	.....	.....(19,015)	.....	13,368	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617L$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 12/31/2021	. 12/29/2023	.....	 191,305	..... 613.26	 15,343	.....	.....	 5,764	.....	 6,244	.....	.....	.....(1,897)	.....	827	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 09/07/2022	. 09/06/2024	.....	 210,427	..... 564.6	 23,294	.....	.....	 16,767	.....	 24,573	.....	.....	.....(2,872)	.....	 1,262	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 09/09/2022	. 09/09/2024	.....	 379,367	..... 572.03	 41,882	.....	.....	 30,360	.....	 40,653	.....	.....	.....(5,156)	.....	 2,281	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Q$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 01/30/2023	. 01/30/2025	.....	 1,700,270	..... 580.42	.....	193,661	.....	 177,987	.....	 181,874	.....	.....	.....(15,896)	.....	11,527	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 05/19/2021	. 05/19/2023	.....	2,188,594	..... 581.55	 161,037	.....	.....	 10,650	.....	 44,621	.....	.....	.....(19,874)	.....	 4,009	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 02/25/2022	. 02/26/2024	.....	4,354,945	..... 592.75	378,034	.....	.....	172,120	.....	254,576	.....	.....	.....(46,545)	.....	20,767	.....	0001 .....

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024		306,786	555.95	32,581			21,108		37,674			(4,011)		1,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024		409,205	555.7	43,294			28,150		50,603			(5,330)		2,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024		187,204	563.79	19,638			12,813		21,008			(2,421)		1,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2024		4,693,903	592.75	407,867			186,008		275,025			(50,150)		22,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025		768,399	567.85		85,984		77,919		98,045			(8,374)		5,158		0001
Purchased Call/AI Powered US Equity Index/AIP100J$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/29/2023	03/26/2024		6,578,936	2316.22		163,084		161,925		195,439			(1,865)		32,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024		3,776,476	556.65	454,310			359,949		489,835			(55,934)		23,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024		52,468	551	6,658			5,275		7,436			(820)		330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2024		95,910	551	12,190			9,665		13,615			(1,497)		604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2023		2,920,170	586.72	204,704			14,360		48,330			(25,203)		5,511		0001
Purchased Call/AI Powered US Equity Index/AIP100J$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2023	03/28/2024		7,644,032	2318.14		195,292		194,639		225,239			(1,185)		38,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/19/2022	10/17/2023		125,306	263.7	2,652			1,462		2,989			(657)		464		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/10/2022	11/03/2023		16,947,917	264.99	375,356			225,613		366,776			(93,083)		65,339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/08/2022	12/06/2024		24,890,421	267	717,656			606,643		661,482			(88,491)		161,676		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/26/2022	10/23/2023		57,480	262.77	1,437			818		1,497			(357)		216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/09/2022	11/08/2024		30,142,204	265.46	919,017	4,772		749,566		856,156			(114,152)		191,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/24/2022	10/24/2023		16,967,983	263.04	394,575			226,309		432,678			(98,248)		63,891		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/05/2022	12/01/2023		17,297,162	267.41	374,639	950		254,863		308,317			(93,057)		70,857		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/23/2022	11/22/2023		16,634,433	267.68	368,374			240,646		252,445			(91,230)		66,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/19/2022	12/16/2024		12,638,149	264.17	352,430			303,455		404,206			(43,528)		82,755		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/10/2022	09/25/2024		8,785,913	263.45	265,638			199,487		272,910			(32,887)		53,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/04/2022	11/06/2024		13,484,337	264.99	404,604			325,507		393,795			(49,873)		85,428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/19/2022	12/06/2024		11,417,695	266.61	333,002	1,381		284,248		310,844			(41,400)		74,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/14/2022	12/12/2023		18,591,459	266.54	428,029			301,774		365,607			(105,904)		77,850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/27/2022	12/21/2023		13,720,318	261.62	283,618	4,063		210,953		409,947			(71,083)		58,454		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2022	12/19/2024		25,722,697	263.65	692,794	7,504		604,500		853,557			(86,349)		168,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/19/2022	07/19/2024		221,054	562.1	23,166			15,095		25,340			(2,852)		1,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2022	07/19/2024		64,609	566.46	6,719			4,402		7,009			(830)		369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2024		1,671,298	555.55	202,394			162,693		222,395			(24,919)		10,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/15/2024		2,875,910	566.96	333,606			272,200		337,117			(41,129)		18,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	09/15/2023		184,336	609.62	4,983			2,830		3,880			(1,510)		625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/13/2025		798,714	574.62		90,255		81,179		94,226			(9,507)		5,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/23/2024		2,205,092	590.79	195,151			88,411		132,021			(24,126)		10,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ASA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2022	08/26/2024		136,544	568.47	14,952			10,550		15,037			(1,841)		810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/21/2025		4,312,358	569.69		501,958		455,762		515,085			(48,001)		29,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2021	07/27/2023		155,249	603.73	11,675			1,876		2,670			(1,439)		441		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/17/2021	09/19/2023		2,745,936	613.74	192,880			45,342		52,910			(23,748)		9,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2021	09/22/2023		4,014,183	603.66	277,046			67,015		104,857			(34,567)		13,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6173$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/04/2021	05/04/2023		1,743,919	581.94	127,306			5,771		27,619			(15,695)		2,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024		7,415,792	550.67	778,658			475,549		925,150			(95,737)		40,941		0001
Purchased Call/AI Powered US Equity Index/AIP100I$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/19/2025		2,905,332	2310.93		103,184		101,870		118,557			(1,504)		20,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2021	06/30/2023		6,983,108	594.19	516,052			63,798		132,487			(63,623)		17,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	06/30/2023		4,192,628	600.01	300,716			37,529		63,413			(37,282)		10,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/01/2022	02/08/2024		2,730,252	600.69	230,613			99,249		131,685			(28,460)		12,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024		622,981	590.75	53,265			23,616		36,849			(6,576)		2,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024		1,528,212	559.39	179,106			141,906		192,918			(22,051)		9,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024		286,973	557.04	29,960			19,480		34,993			(3,689)		1,637		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024		538,802	540.44	67,620			50,319		83,470			(8,325)		3,283		0001
Purchased Call/Citi Grandmaster Index/CGM0402SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2021	10/24/2023		2,038,275	330.21	54,381			15,430		8,924			(6,723)		7,675		0001
Purchased Call/Citi Grandmaster Index/CGM0403SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/17/2021	12/15/2023		2,524,611	328.9	61,776			22,019		16,873			(7,642)		10,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024		94,437	533.64	11,691			8,817		15,823			(1,437)		580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/13/2023		3,225,265	601.53	239,637			33,905		52,646			(29,544)		8,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2021	07/14/2023		4,375,411	604.94	309,525			44,363		63,608			(38,248)		11,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717CSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024		263,136	573.93	29,445			21,407		27,564			(3,625)		1,587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/02/2023		131,655	589.41	9,677			829		2,218			(1,196)		273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025		1,134,482	590.21	130,352			120,849		108,417			(9,986)		7,714		0001
Purchased Call/Citi Grandmaster Index/CGM0401SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/30/2021	08/25/2023		598,749	327.45	16,198			3,267		2,513			(2,003)		1,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024		470,222	590.16	38,605			15,623		26,146			(4,773)		2,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024		3,264,239	547.35	396,605			310,410		468,438			(48,830)		20,396		0001

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Purchased Call/AI Powered US Equity Index/AIP100J84	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/25/2024		4,774,534	2316.22		117,810		116,790		141,573			(1,696)		23,709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617NSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024		616,473	598.93	50,243			21,118		30,249			(6,194)		2,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/25/2023		2,688,032	610.47	191,388			30,233		35,578			(23,531)		7,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024		30,254	558.16	3,388			2,436		3,811			(417)		181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025		1,610,481	583.98	182,790			167,745		165,028			(15,710)		10,910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025		347,161	582.57	42,562			39,803		37,993			(2,919)		2,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025		95,219	580.46	11,893			11,122		10,632			(816)		649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024		1,965,598	583.67	176,707			84,596		132,395			(21,756)		9,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024		1,909,269	547.36	174,889			84,678		111,711			(21,532)		9,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617AS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023		3,255,241	610.76	231,122			37,617		44,012			(28,534)		9,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024		808,005	565.49	86,618			61,853		93,253			(10,694)		4,813		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024		219,384	558.5	24,505			17,614		27,539			(3,017)		1,316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025		156,557	585.37		18,834		17,465		16,568			(1,439)		1,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/11/2021	08/11/2023		289,403	612.75	21,879			3,967		4,153			(2,697)		873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024		1,169,665	582.26	101,176			47,727		83,526			(12,491)		5,669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025		2,518,435	577.89		325,130		313,949		282,843			(12,454)		17,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025		2,676,918	564.15		321,230		313,288		355,240			(9,216)		18,681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2021	10/13/2023		807,010	596.4	61,656			16,515		28,248			(7,601)		2,957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/20/2021	10/20/2023		1,131,340	613.94	87,113			24,172		26,168			(10,740)		4,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/26/2021	10/26/2023		1,628,800	618.85	121,020			34,577		34,416			(14,920)		6,163		0001
Purchased Call/AI Powered US Equity Index/AIP100I$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/19/2024		6,193,659	2310.93		165,716		161,393		189,841			(4,979)		30,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2021	07/28/2023		237,114	605.75	17,831			2,902		3,827			(2,201)		677		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025		198,825	573.57		24,137		22,184		23,800			(1,981)		1,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/30/2021	07/31/2023		123,352	605.27	9,177			1,527		2,086			(1,130)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/03/2021	08/03/2023		236,693	607.26	17,752			3,024		3,829			(2,189)		693		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00028R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/22/2024		52,717	2912.04		1,139		929		879			(217)		238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617P$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024		386,771	583.96	34,461			15,479		25,912			(4,249)		1,833		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2021	05/05/2023		3,164,763	587.01	230,711			10,820		37,710			(28,483)		4,900		0001
Purchased Call/AI Powered US Equity Index/AIP100J$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/26/2025		3,666,471	2316.22		123,080		122,678		146,099			(632)		25,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024		4,522,140	581.47	396,139			186,098		311,901			(48,839)		21,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024		1,261,063	585.6	111,100			53,188		86,474			(13,678)		6,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024		224,104	590.83	21,245			10,432		14,227			(2,623)		1,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025		172,224	568.48		20,288		18,423		21,734			(1,937)		1,161		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Q$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/25/2023	.01/24/2025		2,762,551	577.74		310,787		283,465		303,295			(27,673)		18,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.08/31/2022	.08/30/2024		3,149,426	565.07	335,099			237,976		351,627			(41,314)		18,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.07/29/2021	.07/28/2023		540,315	606.67	40,199			6,543		8,447			(4,963)		1,543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.09/29/2022	.09/27/2024		303,884	541.55	35,554			26,727		47,155			(4,389)		1,858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.09/29/2022	.09/27/2024		73,469	540.57	8,684			6,528		11,502			(1,072)		449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.10/03/2022	.10/03/2024		699,148	542.36	82,425			62,490		107,755			(10,179)		4,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/26/2022	.01/26/2024		3,464,333	585.73	283,382			116,778		212,505			(34,938)		15,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/30/2022	.08/18/2023		16,629,875	270.39	349,957			135,856		174,402			(86,996)		51,496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/08/2022	.11/05/2024		6,977,224	264.99	203,307			163,104		203,064			(25,001)		44,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/19/2022	.09/27/2024		13,625,308	262.83	410,390			309,938		442,316			(50,953)		83,323		0001
Purchased Call/S&P 500 INDEX/SPXH13W$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/13/2023	.01/12/2024		1,990,000	100		40,795		32,500		22,050			(8,630)		8,823		0001
Purchased Call/S&P 500 INDEX/SPXH13X$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/19/2023	.01/19/2024		1,620,000	3898.85		19,278		15,647		23,039			(3,750)		7,270		0001
Purchased Call/S&P 500 INDEX/SPXH13W$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/18/2023	.01/18/2024		3,493,000	3928.86		57,285		46,081		62,762			(11,300)		15,648		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/28/2022	10/18/2024		11,928,634	263.04	358,347			281,362		386,037			(44,527)		74,337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/03/2022	10/29/2024		9,150,725	263.63	267,766			212,272		287,902			(32,932)		57,576		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2023	01/15/2025		2,877,854	233.36	100,437			90,366		56,935			(10,551)		19,291		0001
Purchased Call/S&P 500 INDEX/SPXH13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/04/2023	01/04/2024		7,862,000	3852.97	91,199			69,844		109,779			(21,488)		34,368		0001
Purchased Call/S&P 500 INDEX/SPXH13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/25/2022	11/24/2023		3,108,000	100	57,187			37,648		16,718			(14,140)		12,549		0001
Purchased Call/S&P 500 INDEX/SPXH13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/25/2022	11/27/2023		2,009,000	100	38,774			25,636		9,990			(9,509)		8,162		0001
Purchased Call/S&P 500 INDEX/SPXH13US6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/06/2023	01/05/2024		1,226,000	3895.08	14,099			10,927		17,905			(3,254)		5,369		0001
Purchased Call/S&P 500 INDEX/SPXH13X$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/20/2023	01/19/2024		1,334,000	100	26,680			21,715		34,335			(5,131)		5,986		0001
Purchased Call/Nasdaq FC Index/NFC061PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023		2,563,036	270.39	132,391			37,084		2,457			(16,461)		9,557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/11/2023	12/26/2024		20,695,641	260.4	591,744	17,159		531,850		826,180			(74,642)		136,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/30/2022	08/25/2023		173,771	269.41	3,419			1,394		2,102			(855)		551		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/05/2022	09/06/2023		12,088,999	265.7	263,815			116,984		226,816			(66,148)		39,894		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/17/2023	01/17/2025		20,453,906	265.5	599,757			542,027		628,014			(58,722)		137,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/16/2022	12/15/2023		12,772,923	265.54	251,920			180,712		275,592			(62,423)		53,798		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/30/2022	12/29/2023		12,741,401	259.95	172,212	125,304		226,010		433,680			(72,535)		55,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/17/2023	01/12/2024		199,933	265	4,527			3,616		4,680			(918)		886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/27/2023	01/27/2025		11,228,283	266	327,312			300,570		337,126			(27,490)		75,950		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/14/2023	01/31/2025		22,485,659	265.85		661,153		611,694		679,623			(51,199)		152,551		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/20/2023	01/22/2025		16,243,267	265.37		482,963		439,184		503,604			(45,137)		109,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/19/2023	01/18/2024		15,030,911	265.47		327,891		265,355		341,708			(63,626)		67,335		0001
Purchased Call/S&P 500 INDEX/SPXH13X$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/20/2023	01/22/2024		2,185,000	3972.61		57,684		47,037		61,542			(11,002)		9,855		0001
Purchased Call/S&P 500 INDEX/SPXI131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/07/2023	02/07/2024		3,578,000	4164		75,138		64,581		67,091			(10,705)		16,567		0001
Purchased Call/S&P 500 INDEX/SPXI131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/09/2023	02/09/2024		4,343,000	4081.5		54,288		47,220		52,749			(7,437)		20,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/09/2023	01/17/2025		14,865,742	265.1		445,656		405,011		466,842			(41,959)		99,798		0001
Purchased Call/S&P 500 INDEX/SPXH13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/06/2023	01/05/2024		2,894,000	3895.08		58,169		45,081		68,110			(13,424)		12,674		0001
Purchased Call/S&P 500 INDEX/SPXH13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/05/2023	01/05/2024		1,140,000	3808.1		12,882		9,956		17,956			(3,000)		4,992		0001
Purchased Call/S&P 500 INDEX/SPXH13I$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/17/2023	01/17/2024		3,388,000	3990.97		41,334		33,135		43,783			(8,267)		15,152		0001
Purchased Call/S&P 500 INDEX/SPXI130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/03/2023	02/05/2024		2,910,000	4136.48		84,972		72,566		76,800			(12,966)		13,431		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/24/2023	01/22/2024		1,914,798	3973		66,767		54,745		68,241			(12,139)		8,636		0001
Purchased Call/S&P 500 INDEX/SPXI130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/03/2023	02/05/2024		5,512,000	4136.48		135,595		115,798		123,274			(20,690)		25,440		0001
Purchased Call/S&P 500 INDEX/SPXI132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/10/2023	02/09/2024		4,906,000	4090.46		61,325		53,489		59,188			(8,255)		22,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/30/2023	01/24/2024		15,617,656	265.92		342,090		282,132		344,885			(61,018)		70,676		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	01/26/2023	01/24/2024		1,760,018	4018		113,722		94,399		118,817			(20,050)		7,965		0001
Purchased Call/S&P 500 INDEX/SPXI131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	02/09/2023	02/09/2024		2,208,000	4081.5		43,498		37,834		42,098			(5,959)		10,256		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/12/2024		2,683,596	233.07	69,385			51,020		74,612			(8,631)		16,184		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2025		4,974,283	223.29		172,110		167,855		208,102			(4,938)		34,713		0001
Purchased Call/S&P 500 INDEX/SPX500A$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/12/2018	11/10/2023		1,675,000	3154.78	189,778			23,227		641,270			(9,364)		6,561		0001
Purchased Call/Nasdaq FC Index/NFC061V$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2022	02/02/2024		1,142,380	262.85	51,140			21,674		6,964			(6,325)		5,247		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3050SJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 11/09/2022	. 11/09/2023	.....	 530,143	..... 208.2	18,714	.....	.....	11,540	.....	10,720	.....	.....	..... (4,614)	.....	 2,072	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305WSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/02/2023	. 03/01/2024	.....	 144,446	..... 205.7	.....	5,012	.....	 4,651	.....	 3,869	.....	.....	..... (398)	.....	693	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305YSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/20/2023	. 03/20/2024	.....	 594,923	..... 193.45	.....	21,001	.....	 20,424	.....	30,537	.....	.....	..... (631)	.....	 2,934	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305YSH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/22/2023	. 03/22/2024	.....	257,722	..... 191.91	.....	9,046	.....	 8,847	.....	14,208	.....	.....	.....(222)	.....	 1,274	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 09/29/2022	. 09/13/2024	.....	3,052,576	..... 229.98	91,162	.....	.....	67,636	.....	105,124	.....	.....	.....(11,420)	.....	18,427	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/24/2022	. 02/23/2024	.....	 2,608,900	..... 248.25	143,935	.....	.....	65,151	.....	48,901	.....	.....	..... (17,788)	.....	 12,385	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/02/2022	. 02/23/2024	.....	3,502,962	.....253.4	171,592	.....	.....	77,911	.....	47,030	.....	.....	.....(21,313)	.....	16,629	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/10/2023	. 02/09/2024	.....	2,352,000	.....4090.46	.....	46,334	.....	40,414	.....	 44,523	.....	.....	..... (6,237)	.....	 10,925	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 09/23/2022	. 09/20/2023	.....	263,390	..... 266.07	 4,663	.....	.....	 2,240	.....	 4,856	.....	.....	..... (1,159)	.....	907	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 09/21/2022	. 09/19/2024	.....	5,437,772	..... 230.08	159,101	.....	.....	118,551	.....	186,945	.....	.....	.....(19,794)	.....	33,009	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 09/27/2022	. 09/25/2023	.....	110,507	..... 263.45	 2,060	.....	.....	 1,010	.....	 2,641	.....	.....	..... (511)	.....	386	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/25/2022	. 01/19/2024	.....	1,943,891	..... 262.37	83,929	.....	.....	 34,352	.....	11,307	.....	.....	.....(10,513)	.....	 8,723	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/29/2022	. 12/29/2023	.....	 11,455,469	..... 260.63	187,533	65,534	.....	191,724	.....	 370,676	.....	.....	..... (62,001)	.....	49,536	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 10/19/2022	. 10/18/2024	.....	 2,781,726	..... 546.81	330,747	.....	.....	257,147	.....	402,724	.....	.....	..... (40,777)	.....	 17,335	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM0406SV	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 05/19/2022	. 05/03/2024	.....	 3,668,277	..... 331.78	83,235	.....	.....	 45,891	.....	 26,152	.....	.....	.....(10,335)	.....	19,177	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 03/23/2022	. 03/22/2024	.....	707,078	..... 588.39	66,960	.....	.....	 32,744	.....	 46,729	.....	.....	.....(8,255)	.....	 3,496	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024		87,017	561.43	9,180			5,982		10,047			(1,130)		497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024		95,895	562.25	10,405			6,817		10,891			(1,285)		548		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2022	07/21/2023		247,192	2943.86	5,315			1,639		1,423			(1,314)		685		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2022	07/07/2023		375,396	2920.83	8,033			2,165		2,744			(1,986)		973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024		1,208,843	569.37	144,336			121,337		139,213			(17,746)		7,833		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024		229,552	565.57	27,454			23,123		28,833			(3,380)		1,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/18/2021	08/18/2023		3,742,440	610.07	278,063			53,092		62,937			(34,282)		11,589		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2024		123,245	2879.32		2,662		2,604		2,873			(65)		609		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/08/2023		221,596	2825.1	4,609			2,806		6,509			(1,137)		864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024		235,793	566.66	28,743			23,880		28,967			(3,539)		1,518		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2022	08/22/2023		464,961	2930.75	9,384			3,733		3,968			(2,333)		1,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024		110,169	546.19	14,366			11,521		16,541			(1,769)		697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/19/2023		1,968,059	583.55	142,881			9,473		36,264			(17,664)		3,605		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024		145,516	565.55	17,578			14,275		17,902			(2,158)		927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024		60,588	559.53	7,889			6,556		7,968			(970)		390		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/22/2024		276,784	2852.23	5,785			5,211		7,521			(586)		1,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024		3,751,128	572.18	436,256			366,743		419,849			(53,638)		24,306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024		1,807,293	588.36	154,885			71,568		109,110			(19,122)		8,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024		500,998	568.67	51,553			30,620		50,145			(6,347)		2,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024		2,426,067	569.61	241,394			143,576		232,053			(29,761)		13,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024		797,389	581.9	67,300			31,480		57,163			(8,286)		3,859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/19/2024		3,569,039	549.18	320,500			155,407		202,818			(39,406)		17,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024		1,454,453	591.58	133,228			65,150		91,689			(16,425)		7,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024		78,464	596.81	7,682			3,867		4,605			(946)		393		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2023	03/28/2025		4,167,003	2327.93		142,179		142,102		149,858			(215)		29,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024		1,475,170	564.12	175,840			142,567		176,895			(21,709)		9,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024		855,750	577.04	73,252			34,365		66,449			(9,019)		4,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024		3,265,603	589.55	289,986			139,018		199,548			(35,752)		15,989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024		357,500	565.47	36,358			23,905		39,405			(4,476)		2,048		0001
Purchased Call/Citi Grandmaster Index/CGM0409SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2022	08/30/2024		943,724	326.13	20,616			14,954		13,576			(2,588)		5,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024		840,294	572	81,593			47,680		80,122			(10,046)		4,544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024		1,241,195	557.75	129,581			77,713		144,338			(15,954)		6,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024		827,997	556.57	87,519			52,487		97,544			(10,775)		4,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024		497,227	564.44	51,364			33,890		55,639			(6,324)		2,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	03/21/2024		563,453	593.74	52,226			25,534		34,188			(6,456)		2,782		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/28/2024		95,739	597.38	8,885			4,442		5,547			(1,098)		477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/18/2024		2,076,743	590.47	202,067			106,161		133,356			(24,878)		10,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/11/2022	03/11/2024		758,907	577.84	67,315			31,945		58,314			(8,288)		3,694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	05/24/2023		5,939,476	591.19	407,570			29,919		80,937			(50,656)		11,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S\$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/10/2024		1,911,011	598.37	184,030			94,666		105,855			(22,596)		9,698		0001
Purchased Call/Citi Grandmaster Index/CGM0405\$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/11/2024		1,326,373	336.98	30,859			14,766		4,358			(3,831)		6,457		0001
Purchased Call/Citi Grandmaster Index/CGM0406\$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/04/2022	04/01/2024		1,798,827	334.38	44,866			22,634		8,790			(5,550)		9,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	07/01/2024		1,761,335	555.39	178,071			112,092		208,632			(21,924)		9,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/03/2021	12/04/2023		213,059	591.37	16,917			5,748		10,142			(2,083)		878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617J\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2023		102,808	602.77	8,173			2,807		3,888			(1,008)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/05/2022	07/05/2024		1,764,995	557.17	176,323			111,502		205,366			(21,709)		9,929		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6174SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/16/2023		4,217,336	586.96	296,479			18,326		62,757			(36,452)		7,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617KSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/21/2021	12/21/2023		1,879,410	608.77	145,654			52,820		65,981			(17,957)		8,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617LSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024		580,082	613.65	47,219			18,031		19,183			(5,821)		2,536		0001
Purchased Call/Citi Grandmaster Index/CGM0403SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2021	11/30/2023		3,872,180	327.37	99,121			33,131		29,930			(12,237)		15,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/29/2021	06/29/2023		155,358	593.08	11,714			1,432		3,038			(1,444)		386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6177SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2021	06/30/2023		2,457,210	596.77	181,834			22,604		42,135			(22,449)		6,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617MSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024		819,632	595.92	68,357			27,512		40,843			(8,428)		3,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024		1,549,140	591.95	148,408			77,970		97,303			(18,272)		7,945		0001
Purchased Call/Citi Grandmaster Index/CGM0405S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/24/2022	02/23/2024		2,141,556	326.61	62,994			28,618		25,308			(7,811)		10,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024		1,933,290	586.84	164,523			75,708		119,885			(20,284)		9,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ASM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2021	08/04/2023		187,441	607.17	13,946			2,395		3,075			(1,719)		551		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/14/2024		1,170,696	581.02	103,138			49,235		86,280			(12,698)		5,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024		107,071	567.48	13,020			10,948		13,107			(1,599)		694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024		1,319,111	582.44	120,171			57,530		94,696			(14,795)		6,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024		1,476,300	589.63	138,034			67,500		95,800			(17,018)		7,300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024		2,603,100	557.53	307,696			264,540		346,876			(37,890)		17,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2023		468,990	599.98	35,456			5,065		8,176			(4,371)		1,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2021	07/14/2023		415,746	600.88	31,098			4,443		7,017			(3,834)		1,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/16/2021	07/18/2023		4,441,773	599.49	320,728			47,745		82,580			(39,579)		12,136		0001
Purchased Call/Citi Grandmaster Index/CGM0408$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/05/2022	06/27/2024		5,589,644	326.71	131,464			82,441		88,221			(16,325)		31,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024		112,154	590.03	10,341			4,978		7,110			(1,277)		549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2023		2,529,219	583.55	184,127			12,917		48,507			(22,670)		4,773		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024		448,100	591.72	43,018			21,007		27,994			(5,296)		2,216		0001
Purchased Call/Citi Grandmaster Index/CGM0405S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2022	02/23/2024		2,872,385	328.28	67,750			30,707		32,938			(8,387)		13,635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024		533,271	596.42	52,047			26,345		31,743			(6,408)		2,685		0001
Purchased Call/Citi Grandmaster Index/CGM0405S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/16/2024		1,941,267	325.08	51,415			22,818		23,619			(6,363)		9,117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024		91,482	595.8	9,020			4,628		5,549			(1,111)		463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S97	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/20/2021	07/20/2023		2,808,966	595.58	207,302			31,323		60,726			(25,558)		7,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S50	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024		710,575	590.72	69,139			35,755		47,188			(8,512)		3,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T51	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024		2,257,430	590.74	218,971			114,298		143,484			(26,923)		11,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024		210,866	552.34	25,873			22,289		30,735			(3,185)		1,384		0001
Purchased Call/Citi Grandmaster Index/CGM0400SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/16/2021	07/14/2023		342,363	326.89	8,795			1,266		1,359			(1,090)		918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617QSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024		427,370	549.18	38,335			18,561		25,570			(4,720)		2,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/03/2024		1,755,585	600.05	166,605			84,102		92,969			(20,456)		8,826		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024		1,269,627	597.47	121,630			61,733		74,745			(14,975)		6,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024		6,007,687	596.1	589,354			310,442		351,720			(72,561)		30,850		0001
Purchased Call/Citi Grandmaster Index/CGM0400$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2021	07/12/2023		600,632	327.34	15,597			2,194		2,114			(1,931)		1,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024		2,796,413	596.87	272,930			140,031		157,908			(33,603)		14,153		0001
Purchased Call/Citi Grandmaster Index/CGM0409$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/06/2022	08/21/2024		1,459,238	328.07	30,385			21,597		17,736			(3,809)		8,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024		492,341	590.54	46,526			22,657		31,342			(5,728)		2,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024		836,540	561.71	101,640			86,442		109,878			(12,480)		5,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2024		4,121,595	570.16	472,747			403,359		476,704			(58,204)		26,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024		547,670	563.06	60,134			42,941		64,821			(7,424)		3,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/05/2024		820,123	559.55	89,721			64,368		101,765			(11,001)		4,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/04/2023		260,824	611.63	19,666			3,395		3,639			(2,431)		766		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024		6,709,846	575.13	586,441			275,120		514,102			(72,202)		32,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/02/2024		2,939,881	600.05	278,701			140,499		155,332			(34,266)		14,760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H9U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024		6,121,514	550.04	725,399			567,964		856,920			(89,188)		38,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6170SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024		105,294	591.05	9,540			4,160		6,096			(1,175)		491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M9B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024		1,098,099	566.36	127,489			108,375		132,334			(15,696)		7,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/21/2023		1,292,941	607.17	95,290			14,609		18,498			(11,780)		3,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024		2,323,055	575.15	250,193			174,689		224,730			(30,804)		13,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617PSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024		1,669,463	580.7	142,739			64,577		113,919			(17,622)		7,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ASF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024		1,320,143	569.83	139,803			98,955		138,561			(17,212)		7,856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	07/24/2023		71,668	606.38	5,339			837		1,088			(657)		201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024		1,549,698	567.01	181,470			147,615		181,388			(22,342)		9,885		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L\$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024		54,005	562.36	6,632			5,520		6,961			(818)		348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L\$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024		884,693	568.69	106,252			89,321		106,958			(13,064)		5,733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024		646,986	558.2	76,215			65,551		89,098			(9,358)		4,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024		121,006	555.94	14,726			12,936		17,135			(1,818)		799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024		94,196	552.71	10,362			6,214		11,571			(1,276)		515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024		930,079	561.69	95,798			63,340		107,909			(11,795)		5,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175\$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024		261,301	566.59	27,097			17,941		28,487			(3,341)		1,503		0001
Purchased Call/AI Powered US Equity Index/AIP100J\$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	04/01/2024		1,775,157	2341.68		43,491		43,491		43,458					8,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175\$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024		132,252	574.21	13,410			8,977		13,182			(1,651)		765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024		1,684,864	592.08	157,703			77,438		99,651			(19,470)		8,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X\$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024		207,777	562.11	21,546			12,868		22,692			(2,660)		1,133		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2024		587,248	562.51	60,663			36,230		63,845			(7,489)		3,202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2022	07/26/2024		108,789	567.27	11,205			7,419		11,772			(1,381)		626		0001
Purchased Call/AI Powered US Equity Index/AIP100JSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	04/02/2024		1,439,354	2341.68		35,264		35,264		35,280					7,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2021	06/01/2023		3,091,040	590.07	223,468			18,981		50,171			(27,926)		6,370		0001
Purchased Call/Citi Grandmaster Index/CGM0405$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2022	03/08/2024		2,976,998	339.18	59,707			28,541		7,058			(7,469)		14,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/22/2024		293,104	590.04	29,047			15,462		20,142			(3,576)		1,511		0001
Purchased Call/Citi Grandmaster Index/CGM040D$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2023	02/26/2025		1,326,223	321.82		31,420		30,130		34,683			(1,333)		9,170		0001
Purchased Call/Citi Grandmaster Index/CGM0407$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2022	05/24/2024		3,486,914	331.21	85,580			49,671		27,440			(10,602)		18,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/23/2024		1,991,164	562.77	194,139			111,317		205,683			(23,902)		10,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2022	05/24/2024		703,192	557.99	70,038			40,255		79,746			(8,623)		3,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617G$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2022	10/04/2024		57,441	543.92	6,853			5,225		8,697			(846)		354		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/01/2022	11/01/2024		155,907	554.19	19,239			15,307		21,579			(2,369)		984		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	04/26/2024		3,734,178	584.67	361,511			194,191		267,972			(44,576)		19,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024		76,700	561.35	8,813			6,492		9,456			(1,085)		466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617E$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024		524,473	541.57	63,199			47,248		81,170			(7,781)		3,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024		747,635	576.25	76,333			41,675		64,182			(9,398)		3,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/12/2022	05/10/2024		3,230,386	558.62	317,870			177,569		346,817			(39,243)		17,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617M$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024		1,704,403	608.38	136,011			53,803		65,268			(16,815)		7,557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/19/2022	10/18/2024		629,459	543.14	77,549			60,292		97,267			(9,561)		3,923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617H$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024		1,288,564	550.04	152,566			119,409		180,243			(18,784)		8,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617I$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024		3,024,100	554.51	367,076			294,667		406,920			(45,086)		19,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/19/2021	05/19/2023		3,110,959	578.41	226,789			14,953		72,870			(27,960)		5,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617F$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024		157,127	549.55	18,337			13,885		22,405			(2,258)		967		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0002S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2022	08/08/2023		239,129	2967.36	5,117			1,819		1,112			(1,262)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ISJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/29/2024		1,554,781	556.65	187,196			148,368		201,828			(23,016)		9,783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/04/2024		3,264,431	551.79	404,137			324,088		450,181			(49,757)		20,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617BS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2021	08/14/2023		3,480,853	620.59	248,881			46,216		39,063			(30,642)		10,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	04/01/2024		3,581,495	598.55	344,540			173,455		193,408			(42,419)		17,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/13/2024		774,276	552.27	81,798			49,349		97,132			(10,089)		4,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y51	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2022	06/13/2024		2,161,053	550.45	232,529			140,028		268,159			(28,629)		11,864		0001
Purchased Call/Citi Grandmaster Index/CGM0407SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	06/03/2024		2,264,903	330.46	51,040			30,539		19,737			(6,388)		12,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/07/2024		2,513,385	540.59	298,339			228,069		385,149			(36,731)		15,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/18/2024		548,777	541.93	67,993			53,082		85,911			(8,394)		3,420		0001
Purchased Call/Citi Grandmaster Index/CGM0409SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2022	08/23/2024		2,921,176	327.66	63,831			45,375		45,787			(7,976)		17,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2022	04/19/2024		315,076	594.37	31,445			16,563		19,985			(3,871)		1,618		0001

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Purchased Call/Citi Grandmaster Index/CGM0409SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	08/30/2024		2,391,184	325.4	56,873			40,928		44,316			(7,082)		14,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/23/2024		4,336,428	590.04	430,174			229,268		283,797			(52,890)		22,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617FSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/03/2022	10/03/2024		698,249	543.67	80,578			60,903		106,348			(9,921)		4,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2022	04/05/2024		3,579,876	597.78	342,594			174,121		198,182			(42,238)		18,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2022	04/05/2024		202,820	594.56	20,059			10,195		12,463			(2,473)		1,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/16/2024		4,255,518	592.22	406,827			212,622		265,059			(49,952)		21,767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/14/2022	04/12/2024		1,119,232	592.22	106,663			55,465		72,869			(13,168)		5,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/10/2025		434,859	581.94		49,831		47,194		48,062			(2,794)		2,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/06/2022	04/05/2024		446,524	595.21	43,849			22,286		27,175			(5,406)		2,251		0001
Purchased Call/Citi Grandmaster Index/CGM0409SO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2022	08/30/2024		6,013,911	325.51	135,358			98,518		110,608			(17,072)		35,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617GSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/06/2022	10/04/2024		113,591	546.06	13,267			10,116		16,866			(1,638)		699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/04/2022	04/04/2024		240,295	595.76	23,621			11,956		14,445			(2,908)		1,210		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040B$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/29/2022	06/28/2024		5,344,087	326.35	127,890			80,490		86,772			(15,894)		29,833		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2021	07/21/2023		1,678,057	601.1	123,841			18,960		30,095			(15,289)		4,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/25/2022	04/25/2024		527,110	588.88	52,869			28,284		36,934			(6,509)		2,728		0001
Purchased Call/Citi Grandmaster Index/CGM0405$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2022	03/22/2024		2,140,352	335.46	51,297			25,277		8,824			(6,358)		10,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/21/2022	07/19/2024		309,631	567.37	31,892			20,895		33,254			(3,937)		1,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/15/2024		326,171	562.58	39,532			32,389		41,603			(4,880)		2,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/30/2022	08/30/2024		246,593	562.33	27,495			19,499		29,329			(3,385)		1,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/06/2022	09/06/2024		1,249,841	562.27	134,358			96,576		145,509			(16,542)		7,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/27/2025		1,557,790	579.19	184,598			169,363		167,215			(15,909)		10,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/18/2024		142,112	544.81	17,494			13,582		21,534			(2,154)		886		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2022	04/09/2024		6,493,681	598.37	624,130			320,648		358,919			(76,742)		32,910		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024		1,948,508	546.02	219,597			165,978		281,489			(27,037)		11,981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024		4,541,231	600.92	442,316			233,309		245,381			(54,532)		23,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/09/2024		2,612,511	543.25	302,427			231,390		391,103			(37,138)		16,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2024		4,391,522	557.93	523,030			416,128		565,786			(64,395)		27,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024		119,966	565.55	14,480			11,755		14,746			(1,780)		764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2024		3,038,197	568.54	358,203			295,715		351,665			(44,102)		19,509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/16/2021	04/12/2023		1,398,146	260.7	58,050			887		139,988			(7,235)		1,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025		1,194,136	586.61	142,102			131,771		118,652			(10,856)		8,132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617A$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2021	08/02/2023		3,921,565	608.8	282,858			47,823		59,960			(34,896)		11,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/14/2024		2,499,839	579.1	224,736			107,281		181,381			(27,669)		12,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/25/2024		766,988	596.81	71,790			35,451		44,574			(8,839)		3,809		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/28/2024		954,566	601.67	89,729			44,618		51,403			(11,063)		4,760		0001
Purchased Call/Citi Grandmaster Index/CGM0409$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2022	09/13/2024		1,916,360	325.65	38,675			28,685		35,351			(4,838)		11,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/19/2024		310,594	597.67	31,215			16,465		18,674			(3,848)		1,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/19/2025		307,207	582.16		38,585		36,571		34,146			(2,211)		2,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/22/2024		89,430	587.5	9,095			4,842		6,367			(1,120)		461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/26/2022	04/26/2024		746,835	581.28	74,534			39,976		58,888			(9,177)		3,870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/28/2024		785,101	595.41	74,349			37,175		46,866			(9,192)		3,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/17/2021	08/17/2023		1,673,209	617.59	123,985			23,503		21,485			(15,286)		5,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2021	08/18/2023		347,819	610.28	26,017			4,988		5,800			(3,212)		1,077		0001
Purchased Call/Citi Grandmaster Index/CGM0400$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/30/2021	06/28/2023		224,071	326.37	5,841			707		848			(721)		553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2024		464,856	567.73	47,694			28,263		47,094			(5,872)		2,532		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024		315,763	567.33	32,524			19,273		32,139			(4,004)		1,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/04/2024		4,158,556	551.14	468,640			355,546		566,882			(57,811)		25,593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025		89,590	577.95		11,468		10,743		10,290			(768)		613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024		137,500	546.19	17,944			14,394		20,659			(2,206)		870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024		1,926,619	569.86	226,763			187,979		219,521			(27,957)		12,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024		858,776	567.34	104,084			86,498		104,904			(12,797)		5,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024		3,615,938	549.99	395,584			238,761		451,772			(48,704)		19,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2024		67,980	555.64	8,273			6,560		9,244			(1,016)		428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024		387,650	557.55	49,232			40,336		51,842			(6,078)		2,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024		1,061,211	563.2	129,786			106,578		129,505			(15,979)		6,792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024		1,189,157	563.54	145,077			119,171		144,750			(17,837)		7,617		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024		585,713	594.94	59,274			31,395		36,851			(7,318)		3,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/11/2024		204,869	556.57	21,675			13,011		24,162			(2,665)		1,122		0001
Purchased Call/Citi Grandmaster Index/CGM0409$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/23/2022	09/06/2024		4,898,932	324.99	111,354			81,347		93,971			(13,921)		29,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617O$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024		419,189	545.5	39,194			18,977		26,636			(4,826)		2,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617B$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/15/2021	07/14/2023		409,586	598.9	30,555			4,383		7,444			(3,772)		1,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617C$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2023		178,177	615.33	13,363			2,610		2,569			(1,645)		558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024		2,932,618	589.94	290,916			155,634		192,471			(35,817)		15,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024		4,832,919	574.5	520,989			377,860		483,683			(64,056)		29,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025		136,526	570.18		17,830		17,045		15,531			(854)		943		0001
Purchased Call/Citi Grandmaster Index/CGM0400$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2021	07/28/2023		2,768,458	327.68	71,319			11,641		10,561			(8,854)		7,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024		4,594,025	582.33	453,890			243,444		341,258			(55,882)		23,805		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024		109,425	588.37	11,107			5,990		7,734			(1,371)		567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025		2,778,669	576.99	341,498			326,488		316,293			(16,328)		19,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024		426,388	549.57	46,263			27,859		55,041			(5,696)		2,341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/09/2024		1,837,592	540.59	218,490			167,169		281,982			(26,827)		11,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024		1,210,263	546.37	141,843			109,366		175,182			(17,511)		7,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/16/2024		1,258,161	537.9	153,244			118,559		199,811			(18,816)		7,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024		783,252	597.51	77,229			40,905		47,470			(9,534)		4,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024		101,671	565.28	11,174			8,043		11,790			(1,378)		610		0001
Purchased Call/Citi Grandmaster Index/CGM0409$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2022	09/09/2024		3,599,945	325.58	78,752			57,652		66,491			(9,815)		21,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025		481,301	588.24	56,857			53,869		50,135			(3,280)		3,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024		3,323,681	577.87	335,027			181,569		265,901			(41,248)		17,288		0001

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Purchased Call/Citi Grandmaster Index/CGM0409SW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2022	09/13/2024		3,038,567	325.48	63,062			46,615		56,712			(7,869)		18,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/02/2024		520,173	568.34	62,629			52,636		63,043			(7,711)		3,368		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	09/22/2028		721,662	3289.97	44,413			34,955		10,851			(1,571)		8,451		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00013S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/22/2028		1,046,005	3255.4	61,014			50,121		18,480			(2,154)		12,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/25/2022	11/25/2024		194,153	559.53	25,259			20,986		25,514			(3,110)		1,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/29/2024		3,517,803	573.03	415,452			346,971		388,327			(51,220)		22,720		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/25/2021	05/24/2023		1,738,531	268.7	70,090			5,107		116,707			(8,648)		3,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2022	12/05/2024		110,048	563.69	13,393			11,280		14,070			(1,649)		714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/11/2022	05/10/2024		1,030,561	558.84	102,438			56,988		114,018			(12,629)		5,435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/26/2022	05/24/2024		733,153	565.99	71,702			41,496		74,958			(8,852)		3,932		0001
Purchased Call/Citi Grandmaster Index/CGM040AS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2022	09/20/2024		3,140,825	323.86	71,385			53,533		65,750			(8,925)		19,084		0001
Purchased Call/Citi Grandmaster Index/CGM0407SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	06/13/2024		8,785,705	327.06	202,093			122,853		132,726			(25,039)		48,231		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/12/2021	05/11/2023		678,781	267.26	26,795			1,474		49,464			(3,308)		1,137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/24/2021	05/19/2023		1,349,454	268.3	55,479			3,695		92,667			(6,903)		2,472		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0400SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2021	07/28/2023		780,297	328.18	19,623			3,200		2,672			(2,430)		2,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/07/2024		76,292	570.13	7,767			4,289		7,188			(955)		401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617USJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2024		55,694	571.33	5,603			3,097		5,177			(688)		293		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/16/2021	04/18/2023		270,465	260.79	11,197			261		26,951			(1,377)		300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/02/2024		1,861,636	569.37	222,093			186,656		214,202			(27,344)		12,053		0001
Purchased Call/AI Powered US Equity Index/AIP000J86	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2021	04/04/2023		463,570	2514.08	17,095			71					(2,111)		243		0001
Purchased Call/AI Powered US Equity Index/AIP000J8T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2021	04/14/2023		1,027,854	2541.99	35,248			634					(4,376)		1,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/10/2022	10/10/2024		149,078	533.84	18,799			14,389		25,076			(2,314)		922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2022	05/09/2024		534,242	562.78	53,638			29,725		55,895			(6,604)		2,814		0001
Purchased Call/Citi Grandmaster Index/CGM040AS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2022	09/27/2024		2,896,274	321.78	73,948			56,142		69,696			(9,244)		17,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/29/2024		3,647,216	572.75	351,592			204,773		329,705			(43,170)		19,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/29/2022	04/29/2024		501,090	579.31	49,758			26,967		41,068			(6,126)		2,606		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617USE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	05/03/2024		8,404,313	577.18	850,517			464,342		683,145			(104,715)		43,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617USG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	05/03/2024		1,928,095	579.09	191,267			104,423		152,721			(23,549)		10,079		0001
Purchased Call/AI Powered US Equity Index/AIPOOOKSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2021	04/25/2023		954,385	2544.28	34,259			1,133					(4,236)		1,249		0001
Purchased Call/Citi Grandmaster Index/CGM0409SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2022	08/22/2024		5,229,499	327.75	115,646			81,837		81,345			(14,391)		30,908		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/03/2022	10/03/2024		77,054	541.54	9,077			6,861		11,964			(1,118)		474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/05/2024		286,440	567.29	29,188			17,257		29,154			(3,584)		1,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717SS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/19/2025		497,888	583.39		61,838		58,610		54,701			(3,543)		3,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717CSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/12/2024		32,090	569.13	3,761			2,734		3,537			(463)		194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717SSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/24/2025		2,053,831	572.26		263,301		251,712		244,402			(12,607)		14,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/18/2022	05/17/2024		2,867,263	560.66	279,845			158,374		302,774			(34,501)		15,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/24/2022	05/24/2024		898,169	561.42	86,224			49,558		97,957			(10,616)		4,817		0001
Purchased Call/Citi Grandmaster Index/CGM040ASL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/17/2022	10/11/2024		4,426,364	321.97	102,440			79,519		106,197			(12,744)		27,414		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025		1,316,205	578.56		161,367		154,505		147,412			(7,064)		9,107		0001
Purchased Call/Citi Grandmaster Index/CGM040D$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2023	02/27/2025		3,792,038	321.95		88,530		84,949		98,491			(3,693)		26,238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024		3,351,837	570.86	328,145			190,170		308,255			(40,567)		17,978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024		197,956	560.91	22,923			16,720		24,296			(2,826)		1,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024		1,750,542	572.06	174,879			102,757		159,723			(21,590)		9,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617569	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2021	05/26/2023		661,033	587.05	48,321			3,671		11,318			(5,966)		1,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7174$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024		1,166,990	562.87	118,683			78,471		133,699			(14,612)		6,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024		96,215	573.17	9,862			6,602		9,702			(1,214)		557		0001
Purchased Call/AI Powered US Equity Index/AIPO00K$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2021	04/26/2023		1,800,693	2546.14	63,425			2,185					(7,841)		2,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024		428,038	598.42	41,562			20,667		24,236			(5,124)		2,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025		1,827,189	555.8		219,263		194,463		251,542			(25,566)		12,135		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2023	01/10/2025		275,732	568.93		32,426		29,112		34,282			(3,469)		1,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/09/2024		1,577,875	562.9	189,187			160,822		196,720			(23,293)		10,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2022	07/26/2024		695,318	568.19	70,922			46,957		74,487			(8,744)		3,999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2021	05/26/2023		258,392	586.16	19,095			1,451		4,607			(2,357)		506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/01/2022	04/01/2024		1,264,917	597.47	122,950			61,898		73,505			(15,137)		6,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617USD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	05/03/2024		870,643	575.56	89,589			48,912		75,405			(11,030)		4,551		0001
Purchased Call/Citi Grandmaster Index/CGM0400SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/14/2023		579,054	326.5	14,850			2,148		2,509			(1,854)		1,553		0001
Purchased Call/Citi Grandmaster Index/CGM040AS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/10/2022	09/27/2024		2,753,742	322.02	66,080			50,172		65,266			(8,256)		16,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2022	05/31/2024		268,943	573.96	26,356			15,487		24,957			(3,254)		1,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/04/2024		120,511	563.36	12,774			7,545		12,820			(1,571)		655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2024		811,158	570.81	80,629			47,780		79,249			(9,927)		4,417		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2021	06/01/2023		163,423	585.23	12,159			1,019		3,273			(1,499)		337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024		359,036	565.22	37,771			25,007		39,730			(4,657)		2,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024		905,462	596.72	87,558			44,685		53,842			(10,810)		4,564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024		2,493,492	575.92	261,318			177,438		234,897			(32,173)		14,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2021	06/02/2023		1,846,598	586.2	134,802			11,528		35,963			(16,642)		3,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025		291,254	560.17	34,834			30,958		39,744			(3,997)		1,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025		63,535	558.14	7,751			6,890		8,835			(888)		424		0001
Purchased Call/Citi Grandmaster Index/CGM040QS8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/02/2021	06/30/2023		441,954	326.64	11,666			1,453		1,598			(1,444)		1,103		0001
Purchased Call/Citi Grandmaster Index/CGM040B8S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2022	07/24/2024		3,476,902	327.46	90,690			60,282		53,496			(11,251)		19,957		0001
Purchased Call/Citi Grandmaster Index/CGM040DSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/02/2023	02/28/2025		5,127,326	321.85	119,858			115,158		133,998			(4,862)		35,503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025		264,652	567.83	31,917			28,712		33,295			(3,357)		1,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024		157,037	574.53	16,677			11,324		15,690			(2,053)		915		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024		77,593	582.16	8,465			5,849		7,076			(1,044)		456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024		742,496	595.64	72,542			37,021		44,868			(8,956)		3,743		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00OES$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/03/2021	05/03/2023		2,177,993	264.86	97,381			4,320		179,995			(12,114)		3,274		0001
Purchased Call/Citi Grandmaster Index/CGM040E$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2023	03/20/2025		15,295,380	322.75	366,696			362,317		383,700			(4,878)		107,411		0001
Purchased Call/Citi Grandmaster Index/CGM0409$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/17/2022	08/07/2024		145,679	328.04	3,606			2,478		1,751			(450)		848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025		2,303,133	586.9	281,903			264,502		229,786			(17,739)		15,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025		2,058,608	590.5	241,586			226,943		197,976			(14,934)		14,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/14/2024		3,156,134	586.19	324,827			223,326		261,268			(39,899)		18,507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024		733,199	566.96	84,684			71,897		91,192			(10,466)		4,763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024		1,339,795	560.95	152,704			131,320		172,817			(18,818)		8,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025		2,090,380	571.11	244,574			220,016		244,232			(25,727)		14,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/18/2022	04/11/2024		1,055,490	594.69	100,792			52,059		65,886			(12,427)		5,363		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040A$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/05/2022	09/20/2024		2,593,602	323.96	61,158			45,894		53,937			(7,656)		15,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2022	12/05/2024		519,121	564.55	62,710			52,817		65,836			(7,721)		3,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717M$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/12/2024		501,804	565.01	60,668			51,680		63,730			(7,469)		3,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/12/2024		2,119,480	568.47	247,979			211,242		249,836			(30,531)		13,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617UST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/06/2024		2,332,286	571.33	234,162			129,159		207,844			(28,830)		12,238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617N$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/30/2024		439,021	570.86	43,244			25,211		42,327			(5,302)		2,371		0001
Purchased Call/Citi Grandmaster Index/CGM040A$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/21/2022	10/14/2024		3,280,740	321.74	77,164			60,366		80,004			(9,630)		20,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/18/2024		494,878	557.53	58,643			50,438		68,565			(7,200)		3,246		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/30/2022	03/28/2024		10,101,507	334.45	244,084			121,614		48,023			(30,149)		50,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/31/2022	05/31/2024		658,801	568.51	66,341			38,767		65,489			(8,168)		3,563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/03/2022	06/05/2024		1,524,990	570.37	150,517			88,988		143,942			(18,481)		8,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/07/2022	06/07/2024		79,069	569.7	8,049			4,781		7,819			(991)		431		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024		1,106,241	540.55	130,979			101,252		171,257			(16,126)		6,870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024		616,832	544.13	74,452			57,703		94,460			(9,166)		3,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024		275,699	566.19	30,024			21,610		31,670			(3,702)		1,653		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2022	12/22/2023		84,219	2868.48	1,730			1,277		1,878			(428)		359		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/22/2023		260,866	2983.14	5,739			806		226			(1,407)		492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Q$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024		2,007,689	580.34	177,279			83,627		141,130			(21,886)		9,731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024		3,410,873	560.95	391,227			336,488		440,651			(48,036)		22,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024		2,584,451	598.83	245,781			122,384		137,524			(30,343)		12,887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024		2,535,152	582.17	257,571			175,488		220,492			(31,755)		14,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024		770,312	585.62	80,575			55,485		67,344			(9,920)		4,521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024		3,554,684	585.83	376,086			259,494		295,241			(46,303)		20,885		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024		427,324	538.34	51,578			39,479		69,121			(6,350)		2,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024		3,085,381	563.68	306,687			169,961		308,285			(37,759)		16,250		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617VSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2024		1,394,593	567.98	136,531			77,161		132,870			(16,810)		7,417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024		1,695,649	558.2	199,408			171,431		224,528			(24,551)		11,103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024		5,368,522	559.5	624,359			543,852		709,370			(76,556)		35,433		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/09/2021	06/08/2023		702,530	268.54	28,463			2,662		47,551			(3,514)		1,527		0001
Purchased Call/Citi Grandmaster Index/CGM0406$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/30/2022	03/28/2024		4,650,718	334	119,054			59,281		23,318			(14,698)		23,190		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/06/2021	08/04/2023		2,197,258	267.14	92,570			15,964		160,890			(11,431)		6,455		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2021	08/25/2023		182,158	270.13	7,499			1,511		11,381			(926)		578		0001
Purchased Call/Citi Grandmaster Index/CGM040A$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	10/17/2024		6,083,984	321.92	145,356			113,607		146,983			(18,043)		37,881		0001
Purchased Call/Citi Grandmaster Index/CGM0407$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/16/2022	06/14/2024		2,962,095	326.66	70,421			43,020		46,215			(8,757)		16,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7175$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024		241,039	573.44	24,731			16,498		24,121			(3,045)		1,391		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024		221,679	597.56	21,348			10,630		12,736			(2,636)		1,105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024		1,418,787	575.64	146,135			98,566		133,207			(18,041)		8,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7176$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024		314,257	574.56	33,500			22,671		31,275			(4,124)		1,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2024		431,594	563.69	52,396			43,124		54,710			(6,451)		2,769		0001
Purchased Call/AI Powered US Equity Index/AIP100C$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/17/2023		8,397,318	2378.61	199,908			127,870		107,842			(49,568)		33,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2025		2,525,784	559.54		291,981		257,536		335,624			(34,750)		16,775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2025		2,783,803	574.74		314,570		283,501		314,581			(31,414)		18,689		0001
Purchased Call/Citi Grandmaster Index/CGM040A$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2022	10/18/2024		3,544,971	321.24	90,564			71,253		89,379			(11,279)		22,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024		182,627	594.27	17,916			8,896		11,074			(2,206)		911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024		1,008,912	597.64	98,772			49,115		57,810			(12,177)		5,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617R$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024		2,469,458	600.81	230,153			114,602		127,249			(28,414)		12,313		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2021	06/02/2023		2,459,201	593.39	173,225			14,849		34,589			(21,464)		5,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024		108,672	556.85	11,454			6,869		12,763			(1,410)		595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024		166,313	543.04	20,141			15,529		25,611			(2,486)		1,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024		1,123,718	593.27	106,528			55,091		71,930			(13,116)		5,718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025		60,153	573.91		7,730		7,378		6,984			(382)		414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024		730,864	576.82	74,475			40,362		61,875			(9,169)		3,802		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/06/2023		5,931,060	593.39	416,954			37,801		88,354			(51,265)		12,706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024		1,607,587	588.56	161,723			86,089		107,318			(19,911)		8,287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024		1,685,336	591.42	164,657			88,088		108,229			(20,272)		8,722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2021	06/09/2023		732,581	588.72	54,431			5,159		13,834			(6,711)		1,604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024		68,913	566.75	7,525			5,327		7,781			(927)		410		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024		237,486	576.19	24,342			13,192		20,270			(2,997)		1,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024		2,794,800	586.97	290,939			201,019		229,450			(35,869)		16,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024		63,627	568.97	7,279			5,082		6,872			(896)		376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025		180,708	570.12		23,799		22,946		23,006			(947)		1,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024		654,036	570.41	66,319			36,581		61,319			(8,165)		3,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/13/2024		6,477,193	564.4	641,242			359,872		643,872			(78,949)		34,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/23/2022	05/23/2024		4,164,176	560.91	413,919			237,336		439,870			(50,961)		22,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024		810,058	560.21	93,076			68,170		100,550			(11,491)		4,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025		248,419	573.93		33,214		32,071		30,323			(1,272)		1,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025		2,277,621	577.89		294,724		284,617		256,226			(11,258)		15,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024		84,195	561.58	9,682			7,062		10,264			(1,194)		508		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	05/03/2024		150,554	572.35	15,432			8,472		13,657			(1,905)		787		0001
Purchased Call/Citi Grandmaster Index/CGM0401S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2021	08/11/2023		1,570,403	327.73	38,645			7,071		6,683			(4,808)		4,740		0001
Purchased Call/Citi Grandmaster Index/CGM040A$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2022	09/18/2024		590,661	324.44	13,030			9,663		9,834			(1,617)		3,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/19/2024		1,946,321	558.93	224,216			193,152		257,455			(27,605)		12,775		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/04/2022	02/05/2024		189,293	281.5	7,496			3,196		6,655			(923)		874		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2021	06/09/2023		741,952	268.07	29,577			2,820		51,575			(3,662)		1,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/20/2024		245,671	554.64	29,308			25,463		35,146			(3,618)		1,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/23/2022	12/24/2024		95,674	556.76	11,414			9,938		13,444			(1,403)		630		0001
Purchased Call/Citi Grandmaster Index/CGM040B$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/29/2022	06/24/2024		3,624,416	326.81	85,194			53,314		56,570			(10,599)		20,144		0001
Purchased Call/Citi Grandmaster Index/CGM040A$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2022	09/30/2024		2,916,262	321.62	72,612			55,307		71,023			(9,053)		17,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/15/2025		279,951	569.9		33,146		29,822		34,581			(3,482)		1,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2024		4,229,886	567.46	498,281			415,576		498,949			(61,348)		27,319		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2021	05/17/2023		1,570,881	268.64	61,033			3,878		105,837			(7,565)		2,818		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2021	05/25/2023		447,411	267.97	18,806			1,399		31,296			(2,322)		868		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2021	06/15/2023		481,530	267.04	19,204			1,981		35,408			(2,371)		1,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025		166,537	579.19	19,751			18,123		18,761			(1,700)		1,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617SSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024		910,364	592.95	88,123			45,635		58,324			(10,865)		4,632		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/02/2021	06/01/2023		1,645,905	269.39	65,405			5,507		105,992			(8,102)		3,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024		130,602	559.68	16,169			13,751		17,478			(1,985)		852		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/03/2021	06/02/2023		1,523,741	269.03	63,492			5,438		100,217			(7,854)		3,165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025		4,460,131	573.18	502,657			456,459		515,399			(48,003)		30,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025		101,270	570.09	12,213			11,107		12,522			(1,119)		683		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2021	06/02/2023		316,693	585.44	23,340			1,996		6,367			(2,882)		658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024		334,771	565.7	34,615			20,426		34,622			(4,262)		1,817		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024		5,127,371	570.28	518,890			308,202		484,229			(63,885)		27,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025		799,624	579.12		102,352		98,842		93,245			(3,910)		5,557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024		1,103,347	567.73	111,879			66,544		112,156			(13,793)		6,016		0001
Purchased Call/Citi Grandmaster Index/CGM0401$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	08/30/2023		2,624,160	328.39	68,445			14,225		11,048			(8,455)		8,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024		222,479	534.21	27,454			21,052		37,405			(3,380)		1,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024		3,473,839	570.3	340,784			199,415		326,103			(42,014)		18,787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2021	06/07/2023		6,012,037	594.29	426,510			39,445		87,100			(52,833)		12,975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2021	06/09/2023		1,013,910	589.61	74,522			7,063		18,459			(9,188)		2,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025		22,450	577.09		2,716		2,493		2,582			(233)		152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024		4,693,073	580.94	499,812			347,875		418,538			(61,536)		27,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024		426,429	568.12	46,865			33,069		47,136			(5,770)		2,530		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2021	06/15/2023		306,472	589.39	22,832			2,352		6,013			(2,815)		699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024		193,855	565.67	21,402			15,148		22,139			(2,635)		1,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025		367,153	572.17	43,397			39,468		44,531			(3,978)		2,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025		2,383,376	590.21	274,327			254,382		228,218			(20,958)		16,230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025		3,593,957	590.21	413,305			383,216		343,794			(31,619)		24,455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024		238,682	589.02	23,558			12,297		16,361			(2,896)		1,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024		1,563,359	581.52	165,560			115,231		138,464			(20,384)		9,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025		1,166,235	574.62	132,018			118,780		131,745			(13,868)		7,817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025		474,155	581.38	53,437			48,941		52,349			(4,691)		3,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025		1,385,272	585.34	167,618			155,662		139,868			(12,153)		9,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/04/2024		5,004,730	562.3	532,003			381,464		581,329			(65,321)		29,954		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025		394,155	582.16		49,466		46,881		43,771			(2,838)		2,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024		105,974	546.96	12,780			9,923		15,749			(1,574)		660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024		97,897	547.74	10,827			6,520		12,881			(1,333)		537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024		142,757	549.96	15,575			9,603		18,349			(1,923)		791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024		126,936	557.88	13,658			8,461		14,908			(1,679)		706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024		110,546	557.88	11,906			7,382		12,996			(1,462)		616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024		1,965,182	546.48	231,695			179,572		285,356			(28,526)		12,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/23/2024		1,761,910	547.35	214,424			167,951		253,216			(26,328)		11,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024		801,703	547.35	97,487			76,329		118,923			(11,986)		5,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024		1,478,625	551.79	183,202			146,964		204,064			(22,525)		9,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2024		192,251	547.22	25,166			20,229		28,609			(3,098)		1,219		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/08/2024		4,038,762	556.4	488,033			393,061		532,620			(60,098)		25,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024		1,694,896	545.73	198,642			151,451		244,636			(24,524)		10,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6179$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2021	07/21/2023		323,867	598.48	24,646			3,773		6,362			(3,043)		897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024		4,722,072	543.25	546,344			417,836		706,408			(67,173)		29,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024		1,770,602	567.87	169,801			98,269		170,500			(20,963)		9,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024		886,597	572.75	85,557			49,879		83,553			(10,491)		4,789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/06/2022	06/07/2024		1,646,034	572.16	160,942			95,861		151,866			(19,870)		8,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6176$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2021	06/16/2023		6,445,681	589.83	445,168			46,680		126,571			(54,976)		14,803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025		518,687	585.37		62,294		57,753		54,788			(4,772)		3,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024		193,394	543.82	24,039			18,664		29,567			(2,960)		1,205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024		133,348	569.25	13,281			7,697		13,004			(1,642)		715		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024		2,176,068	570.12	215,431			125,890		204,126			(26,524)		11,768		0001
Purchased Call/Citi Grandmaster Index/CGM0401$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/17/2021	08/16/2023		3,547,593	327.61	89,300			16,883		17,219			(11,052)		10,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024		611,571	556.98	73,327			58,097		81,981			(9,028)		3,845		0001
Purchased Call/Citi Grandmaster Index/CGM0406$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/19/2024		3,330,137	334.41	81,947			43,259		17,217			(10,109)		17,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024		155,572	555.19	18,575			16,002		22,109			(2,287)		1,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717N$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024		1,335,607	558.38	153,595			133,441		177,903			(18,962)		8,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7177$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024		2,733,650	578.43	280,746			190,245		249,670			(34,471)		15,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025		19,107	553.24	2,394			2,108		2,787			(294)		127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024		3,897,642	559.84	457,973			403,167		515,007			(56,308)		25,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025		1,264,354	564.8		144,769		128,683		158,963			(16,590)		8,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7178$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024		3,145,249	583.67	332,453			228,190		267,805			(40,931)		18,406		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS178$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024		3,325,550	585.04	350,180			241,139		278,901			(43,114)		19,520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617S$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024		174,424	598.37	16,762			8,600		10,182			(2,064)		883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/02/2023		853,779	590.19	62,155			5,323		13,893			(7,684)		1,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024		846,705	565.69	101,689			86,624		106,848			(12,520)		5,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717NSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024		243,333	558.2	28,640			24,628		33,484			(3,521)		1,595		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/06/2021	06/07/2023		2,098,403	269	83,748			7,802		138,329			(10,445)		4,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024		145,176	537.15	17,189			13,199		23,841			(2,119)		899		0001
Purchased Call/Citi Grandmaster Index/CGM0406$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2022	04/10/2024		1,606,124	333.89	39,281			20,265		8,573			(4,850)		8,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024		1,164,605	556.57	123,332			74,101		137,500			(15,143)		6,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024		313,883	572.4	33,931			23,738		32,803			(4,178)		1,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2022	12/27/2024		5,116,409	556.25	596,573			521,182		701,567			(73,550)		33,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025		1,323,215	571.11		154,948		139,432		154,858			(16,255)		8,876		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Citi Grandmaster Index/CGM040BS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2022	10/30/2024		577,540	322.65	13,694			10,887		11,292			(1,691)		3,637		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024		1,358,660	283.34	53,957			24,869		43,688			(6,656)		6,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	09/03/2024		118,955	553.87	13,751			9,855		15,590			(1,691)		711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/06/2025		1,545,143	588.93	180,936			168,030		150,392			(13,118)		10,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/11/2025		116,215	579.82	14,631			13,707		13,116			(979)		795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717TST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/07/2023	03/07/2025		2,224,735	576.59	277,424			268,672		256,510			(9,108)		15,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/25/2024		70,639	540.44	8,879			6,614		10,959			(1,090)		431		0001
Purchased Call/Citi Grandmaster Index/CGM040ASM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2022	10/11/2024		3,075,375	322.17	69,927			54,538		72,865			(8,738)		19,047		0001
Purchased Call/Citi Grandmaster Index/CGM040GS0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/29/2022	04/26/2024		2,908,155	331.41	73,048			39,296		21,230			(9,017)		15,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717CS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2022	09/13/2024		93,731	562.22	10,667			7,769		11,354			(1,313)		566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717CSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2022	09/13/2024		338,465	563.12	38,179			27,809		40,627			(4,701)		2,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/13/2023	02/13/2025		67,877	583.53	8,559			8,031		7,363			(539)		465		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025		1,464,899	582.16		183,259		173,627		154,343			(10,573)		10,041		0001
Purchased Call/Citi Grandmaster Index/CGM0406$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/09/2022	05/01/2024		72,461	331.71	1,573			864		517			(196)		378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717CS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024		1,477,016	567.63	162,472			117,428		159,983			(20,058)		8,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717CS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024		925,850	570.65	103,510			75,034		100,676			(12,744)		5,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717IS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024		88,443	549.84	11,002			8,648		12,730			(1,355)		555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025		146,485	581.98		18,252		16,950		16,065			(1,323)		998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025		423,166	579.82		53,234		49,866		47,717			(3,568)		2,892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024		1,032,167	580.64	103,733			55,637		82,082			(12,771)		5,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024		224,435	557.66	25,271			18,165		28,410			(3,111)		1,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024		130,919	589.02	13,197			7,117		9,170			(1,629)		678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717BSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024		4,566,656	565.62	500,505			360,254		507,661			(61,706)		27,384		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024		2,736,444	578.22	294,168			206,932		254,396			(36,317)		16,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/27/2024		202,321	568.87	22,093			15,599		22,210			(2,716)		1,202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025		3,348,787	580.42		392,478		360,086		355,065			(33,825)		22,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717A$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024		1,824,702	566.97	194,331			137,818		198,872			(23,926)		10,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617T$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024		1,694,986	583.79	164,922			88,456		123,346			(20,305)		8,783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024		189,409	558.84	21,081			15,153		23,695			(2,595)		1,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024		67,817	569.79	7,650			5,545		7,442			(942)		408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024		194,914	554.42	20,310			12,522		23,900			(2,507)		1,080		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024		94,541	560.07	9,936			6,150		10,830			(1,223)		525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024		72,008	558.12	8,209			5,830		8,970			(1,012)		429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025		162,993	581.1		20,668		19,589		18,298			(1,184)		1,121		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0001S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2027		56,280	3207.3	2,870			2,170		643			(141)		547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I5U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/03/2022	11/01/2024		2,024,632	551.5	244,778			195,822		280,871			(30,220)		12,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/04/2024		782,391	550.79	97,799			78,427		112,689			(12,041)		4,948		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI001S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	09/09/2021	09/07/2023		1,014,586	267.02	42,656			9,348		74,961			(5,270)		3,359		0001
Purchased Call/Citi Grandmaster Index/CGM040A5V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2022	10/24/2024		6,776,041	321.55	170,278			134,496		168,215			(21,092)		42,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/14/2024		458,494	538.23	55,569			42,957		74,638			(6,842)		2,847		0001
Purchased Call/Citi Grandmaster Index/CGM0406S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/31/2022	03/28/2024		3,246,326	334.51	80,558			40,306		15,323			(9,966)		16,187		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/06/2021	08/04/2023		1,147,512	268.33	48,280			8,341		78,859			(5,980)		3,371		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000FS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	05/28/2021	05/26/2023		123,316	269.67	5,062			385		7,807			(626)		242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/25/2024		431,167	545.98	51,395			38,282		63,594			(6,310)		2,632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/20/2022	10/20/2023		186,965	207.81	6,581			3,683		3,698			(1,623)		697		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024		347,980	192.16	12,284			11,710		19,068			(604)		1,699		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/16/2023	03/15/2024		197,280	193.73	6,925			6,694		10,020			(285)		966		0001
Purchased Call/Nasdaq FC Index/NFC061XSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2022	03/20/2024		1,158,051	254.73	57,129			27,820		15,680			(7,053)		5,710		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2022	10/04/2024		2,171,189	228.11	68,744			52,766		85,664			(8,559)		13,362		0001
Purchased Call/Nasdaq FC Index/NFC061WSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/08/2024		3,292,875	247.68	156,348			74,010		66,711			(19,388)		15,960		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2022	12/08/2023		1,975,835	.3936	41,676			29,220		55,872			(10,419)		8,209		0001
Purchased Call/S&P 500 INDEX/SPXH13X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024		2,300,000	3898.85		36,110		29,308		40,483			(7,024)		10,321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/04/2024		1,077,591	227.87	33,927			26,101		43,175			(4,238)		6,632		0001
Purchased Call/Nasdaq FC Index/NFC1616$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2022	09/20/2024		5,856,346	221.45	261,440			196,288		450,348			(32,662)		35,583		0001
Purchased Call/Nasdaq FC Index/NFC061X$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2022	03/22/2024		2,591,387	257.49	122,059			60,020		29,690			(15,100)		12,814		0001
Purchased Call/Nasdaq FC Index/NFC061X$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2022	03/28/2024		4,241,405	257.68	204,107			102,264		49,101			(25,312)		21,149		0001
Purchased Call/Nasdaq FC Index/NFC061X$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2022	03/25/2024		2,634,484	257.34	127,608			63,102		30,769			(15,757)		13,082		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/07/2024		3,071,364	226.1	109,582			84,541		137,474			(13,663)		18,954		0001
Purchased Call/Nasdaq FC Index/NFC061X$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2022	03/14/2024		3,703,144	244.2	203,624			97,384		93,219			(25,115)		18,105		0001
Purchased Call/Nasdaq FC Index/NFC1617$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/24/2022	09/26/2024		9,135,388	219.67	404,694			306,985		747,465			(50,580)		55,815		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2021	05/03/2023		1,783,697	247.29	71,418			3,142		116,489			(8,812)		2,682		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/11/2024		2,343,162	226.78	81,667			63,656		100,844			(10,199)		14,512		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2021	05/05/2023		739,711	249.04	31,994			1,518		42,801			(3,995)		1,145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024		415,352	196.92	14,662			14,500		19,426			(280)		2,062		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2021	05/12/2023		466,546	248.75	19,143			1,188		27,552			(2,597)		791		0001
Purchased Call/S&P 500 INDEX/SPXI1353$	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024		3,732,000	3970.15	79,492			72,940		83,645			(6,733)		17,877		0001
Purchased Call/S&P 500 INDEX/SPXI135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/27/2024		1,329,000	105	20,201			18,527		22,615			(1,720)		6,347		0001
Purchased Call/S&P 500 INDEX/SPXI131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024		1,918,000	4117.86	108,559			105,814		105,814	(2,745)				8,895		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024		339,415	205.41	11,913			11,913		12,111					1,702		0001
Purchased Call/S&P 500 INDEX/SPX521D$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2018	08/21/2023		1,389,673	3257	156,594			12,198		440,060			(7,722)		4,349		0001
Purchased Call/S&P 500 INDEX/SPX521M$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2018	12/01/2023		1,135,000	3295.15	115,884			15,519		376,766			(5,718)		4,649		0001
Purchased Call/S&P 500 INDEX/SPXA17L$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/15/2020	05/13/2024		9,900,000	3750	794,400			205,396		1,973,388			(45,251)		52,399		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB13F$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/29/2020	02/24/2025		9,060,000	.3400	991,560			398,805		3,104,717			(51,524)		62,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2023	01/03/2025		20,458,650	262.47		600,876		532,375		737,784			(69,805)		135,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/03/2024		16,042,128	261.46	365,944			280,723		488,945			(86,281)		70,002		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/08/2024		11,767,692	263.23	270,372			211,245		322,149			(59,893)		51,809		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/12/2024		27,156,816	265.64	591,263			472,041		603,879			(122,946)		120,405		0001
Purchased Call/Nasdaq FC Index/NFC061Y$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/05/2024		3,348,633	254.5	157,989			80,583		48,389			(19,518)		16,880		0001
Purchased Call/S&P 500 INDEX/SPXI134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024		2,142,000	4012.32	57,620			52,353		59,267			(5,683)		10,168		0001
Purchased Call/S&P 500 INDEX/SPXI133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024		1,553,000	4079.09	18,481			16,525		17,254			(2,132)		7,293		0001
Purchased Call/Nasdaq FC Index/NFC061Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024		3,789,042	250.74	160,167			84,755		70,417			(19,786)		19,457		0001
Purchased Call/Nasdaq FC Index/NFC1610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/10/2024		4,115,811	237.3	208,254			116,598		158,675			(25,798)		21,704		0001
Purchased Call/Nasdaq FC Index/NFC061Z$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/28/2022	04/28/2023		5,468,279	245.21	197,318			14,785		3,410			(48,789)		7,573		0001
Purchased Call/Nasdaq FC Index/NFC061Z$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/07/2024		1,353,655	240.9	63,908			35,306		43,702			(7,861)		7,112		0001
Purchased Call/Nasdaq FC Index/NFC1610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/26/2022	05/19/2023		7,359,552	236.46	289,215			38,689		127,248			(71,874)		13,483		0001
Purchased Call/S&P 500 INDEX/SPXE00F$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/02/2022	09/01/2023		1,902,000	100	38,611			16,455		3,268			(9,547)		6,177		0001
Purchased Call/Nasdaq FC Index/NFC061Z$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2022	05/03/2023		6,374,472	242.9	250,805			22,188		19,023			(61,998)		9,583		0001
Purchased Call/Nasdaq FC Index/NFC061Y$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/10/2024		943,741	253.29	39,836			20,602		14,805			(4,931)		4,789		0001
Purchased Call/Nasdaq FC Index/NFC061Z$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/30/2024		1,153,203	241.25	54,892			29,784		36,285			(6,749)		6,006		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/15/2022	11/14/2024		3,527,718	230.27	122,514			99,830		124,550			(15,110)		22,501		0001
Purchased Call/Nasdaq FC Index/NFC1610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/23/2022	05/20/2024		2,519,384	236.46	119,942			69,327		101,698			(14,970)		13,448		0001
Purchased Call/Nasdaq FC Index/NFC1610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/25/2023		7,280,675	236.9	311,376			46,760		124,117			(77,408)		14,131		0001
Purchased Call/S&P 500 INDEX/SPXH13X$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		2,484,000	3972.61	64,087			52,160		68,486			(12,324)		11,147		0001
Purchased Call/S&P 500 INDEX/SPXI130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024		1,734,000	105	24,623			21,028		20,068			(3,757)		8,003		0001
Purchased Call/S&P 500 INDEX/SPXI132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024		2,432,000	4147.6	40,614			35,803		36,692			(4,896)		11,404		0001

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Purchased Call/Nasdaq FC Index/NFC061ZS/I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2022	05/09/2024		5,023,741	238.49	241,039			134,346		182,785			(29,840)		26,459		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2029		871,324	227.26	53,475			50,191		61,577			(1,883)		11,164		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2022	10/30/2024		516,711	229.46	16,656			13,246		19,006			(2,057)		3,254		0001
Purchased Call/Nasdaq FC Index/NFC1611S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2022	06/02/2023		5,306,713	243.67	182,793			31,628		33,298			(45,546)		11,023		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/30/2022	11/27/2024		5,623,503	230.01	203,666			169,928		203,414			(25,168)		36,260		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2025		2,912,131	224.35	100,177			96,742		113,822			(3,827)		20,236		0001
Purchased Call/S&P 500 INDEX/SPX521CS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2018	08/11/2023		1,629,000	3404.75	145,307			10,521		438,265			(7,158)		4,917		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	01/29/2025		8,292,733	266	241,775			222,669		248,987			(19,667)		56,177		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/14/2021	05/15/2023		541,029	248.95	21,317			1,290		31,490			(2,624)		950		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2023		254,423	248.69	10,084			732		15,090			(1,285)		480		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/18/2021	06/19/2023		547,922	248.87	21,533			2,340		32,188			(2,651)		1,283		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/02/2021	06/30/2023		3,208,263	251.74	126,620			15,746		153,187			(15,638)		8,010		0001
Purchased Call/Nasdaq FC Index/NFC061VSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2024		2,632,447	262.75	96,984			42,229		16,919			(12,060)		12,228		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/07/2029		154,420	229.83	9,605			9,191		9,191			(338)		1,998		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2021	06/02/2023		595,465	252.29	22,986			1,975		26,765			(2,853)		1,237		0001
Purchased Call/Nasdaq FC Index/NFC1611SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	06/04/2024		2,637,311	240.77	122,980			72,748		87,832			(15,153)		14,329		0001
Purchased Call/Nasdaq FC Index/NFC061WSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/08/2024		3,433,426	248.51	160,658			75,708		66,147			(19,836)		16,642		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/03/2022	09/23/2024		5,974,104	227.36	198,232			148,030		245,421			(24,550)		36,400		0001
Purchased Call/Shiller Barclays Global Index/SBG017GS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/09/2021	06/08/2023		182,193	253.49	7,065			661		7,403			(872)		396		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1613SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/09/2021	04/10/2023		2,976,082	263.85	112,496			1,393					(13,850)		2,463		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2021	04/14/2023		5,739,454	264.95	217,460			3,901					(26,862)		5,620		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/15/2024		1,568,541	230.25	53,289			43,671		55,453			(6,580)		10,013		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/30/2021	08/01/2023		3,746,753	250.6	147,622			24,739		197,804			(18,150)		10,875		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/30/2021	04/28/2023		5,224,390	266.01	197,016			7,338					(24,326)		7,235		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2021	06/15/2023		1,568,918	252.44	60,494			6,254		70,168			(7,484)		3,580		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2021	06/16/2023		4,059,657	250.22	156,384			16,403		216,271			(19,320)		9,323		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/16/2021	04/18/2023		7,170,115	265.26	271,747			6,346					(33,412)		7,961		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/23/2021	04/25/2023		9,267,162	265.83	351,225			11,579					(43,183)		12,127		0001
Purchased Call/Nasdaq FC Index/NFC1611ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/17/2022	06/14/2023		7,519,067	228.9	295,417			60,844		314,466			(73,532)		17,042		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2021	08/02/2023		3,004,471	250.86	118,597			20,050		155,816			(14,630)		8,756		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2021	05/04/2023		2,374,896	265.06	89,865			4,074					(11,081)		3,624		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/07/2021	05/09/2023		9,006,232	266.73	341,201			17,811					(41,954)		14,720		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/14/2021	05/12/2023		2,270,993	263.96	87,521			4,937					(10,797)		3,852		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2024		969,213	563.69	98,860			59,043		103,965			(12,205)		5,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/16/2022	06/14/2024		102,262	545.33	11,198			6,805		13,882			(1,382)		562		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024		797,360	548.85	85,238			52,011		104,422			(10,494)		4,397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024		1,933,144	563.21	218,252			160,770		225,196			(26,871)		11,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024		3,706,226	545.23	431,034			322,241		537,836			(53,068)		22,665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Z$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024		1,129,443	553.81	118,479			73,048		139,396			(14,627)		6,256		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025		580,342	559.52		72,775		70,978		83,591			(2,085)		4,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024		106,012	560.4	12,340			9,001		13,078			(1,521)		640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024		182,720	559.2	21,196			15,524		22,911			(2,617)		1,103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025		2,550,355	578.99		307,573		292,363		282,783			(15,589)		17,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025		208,201	571.22		26,941		25,755		25,020			(1,290)		1,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024		1,336,769	554.18	143,302			89,244		160,049			(17,643)		7,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025		862,619	577.22		107,655		102,755		101,657			(5,316)		5,943		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/29/2024		584,822	570.86	57,546			33,516		56,309			(7,066)		3,155		0001
Purchased Call/Nasdaq FC Index/NFC1611$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2022	06/08/2023		7,012,873	241.23	203,058			38,304		72,540			(50,392)		15,246		0001
Purchased Call/Nasdaq FC Index/NFC1616$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2022	09/20/2024		7,655,899	222.82	319,500			239,593		559,904			(39,924)		46,517		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2021	04/06/2023		1,776,311	263.58	67,373			464					(8,324)		1,139		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2022	12/26/2024		260,580	228.24	8,449			7,379		10,686			(1,043)		1,720		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/09/2021	07/06/2023		1,311,438	250.56	48,907			6,546		68,669			(6,113)		3,380		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/07/2023		538,262	249.67	20,830			2,790		30,031			(2,577)		1,395		0001
Purchased Call/Nasdaq FC Index/NFC1611$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2022	06/07/2024		3,220,363	237.74	122,168			73,243		124,083			(15,168)		17,558		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/09/2021	08/04/2023		1,848,207	250.64	72,664			12,531		97,410			(8,974)		5,429		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/19/2023	01/16/2025		1,291,558	231.36		42,006		37,923		44,325			(4,142)		8,664		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2023		8,797,821	265.76	333,559			20,620					(41,015)		15,616		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/28/2022	12/27/2024		5,669,474	227.9	177,107	17,105		170,443		237,331			(23,577)		37,449		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017E$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2025		666,662	228.21		23,692		20,922		27,489			(2,795)		4,424		0001
Purchased Call/Shiller Barclays Global Index/SBG017I$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/21/2023		653,757	247.22	25,693			5,018		43,184			(3,163)		2,046		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2021	06/09/2023		3,839,588	269.17	146,058			13,869					(18,024)		8,407		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2021	04/06/2023		2,483,073	263.78	93,689			647					(11,587)		1,592		0001
Purchased Call/Nasdaq FC Index/NFC061Y$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/04/2023		4,931,215	260.02	169,067			1,401					(41,798)		2,581		0001
Purchased Call/S&P 500 INDEX/SPXI134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/24/2023	02/23/2024		4,374,000	3970.04		53,800		49,018		57,053			(5,173)		20,763		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/24/2023	02/26/2024		2,822,000	3970.04		75,630		68,963		80,329			(7,213)		13,457		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2022	12/27/2024		4,868,993	227.36	162,673	14,578		155,875		210,517			(21,820)		32,161		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	06/09/2023		3,794,044	269.65	142,831			13,598					(17,641)		8,308		0001
Purchased Call/Shiller Barclays Global Index/SBG017HSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/13/2021	08/15/2023		2,412,819	251.98	95,638			17,974		116,341			(11,834)		7,391		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/25/2021	08/24/2023		446,548	249.89	17,906			3,571		24,982			(2,211)		1,412		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/30/2023		5,605,739	267.55	212,458			17,242					(26,122)		11,364		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2021	06/09/2023		2,816,319	269.34	103,926			9,927					(12,894)		6,167		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/09/2021	07/10/2023		7,365,101	267.21	278,401			38,294					(34,276)		19,371		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2023	01/03/2025		2,970,530	228.06		109,402		97,005		123,607			(12,513)		19,729		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/01/2021	08/31/2023		450,000	250.54	18,321			3,830		24,176			(2,262)		1,457		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2021	09/07/2023		1,570,206	251.77	61,895			13,580		77,895			(7,650)		5,198		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2021	06/23/2023		4,760,194	266	181,410			20,811					(22,447)		11,418		0001
Purchased Call/S&P 500 INDEX/SPXH13YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/25/2023	01/24/2024		1,820,293	4018		21,640		17,814		22,298			(3,864)		8,238		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/27/2021	07/14/2023		4,333,499	267.32	163,457			23,377					(20,170)		11,621		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/20/2021	07/21/2023		3,086,591	267.32	115,898			17,812					(14,373)		8,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2021	06/30/2023		4,318,782	265.51	163,452			20,222					(20,155)		10,782		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/15/2023		1,337,019	252.4	50,012			11,546		63,778			(6,196)		4,535		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/12/2021	10/10/2023		1,344,954	255.27	53,688			14,223		53,267			(6,630)		4,890		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/19/2023		112,095	265.3	4,656			704					(580)		308		0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1616ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/30/2021	07/28/2023		4,894,502	267.81	184,841			30,097					(22,836)		13,974		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2021	08/28/2023		6,841,418	267.82	258,606			53,002					(31,839)		21,929		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/10/2021	09/11/2023		5,798,829	268	219,196			49,146					(26,987)		19,435		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/21/2021	09/20/2023		3,775,775	266.16	143,203			33,844					(17,661)		12,997		0001
Purchased Call/Nasdaq FC Index/NFC1617$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2022	10/06/2023		7,155,173	221.37	245,836			129,860		507,774			(61,494)		25,744		0001
Purchased Call/Nasdaq FC Index/NFC1612$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/24/2022	06/23/2023		8,164,252	234.01	298,086			69,113		221,718			(74,131)		19,583		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/10/2021	09/07/2023		3,522,117	269.12	132,688			29,030					(16,374)		11,660		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2021	10/11/2023		960,528	255.71	37,012			9,939		36,849			(4,622)		3,501		0001
Purchased Call/Nasdaq FC Index/NFC1617$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2022	10/11/2023		8,584,371	216.29	338,745			182,594		765,288			(84,474)		31,292		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/11/2021	06/13/2023		14,133,230	269.34	535,649			53,712					(65,859)		31,819		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/24/2021	09/22/2023		1,014,273	253.14	42,838			10,313		46,157			(5,319)		3,512		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/01/2021	09/29/2023		686,649	254.3	26,305			6,569		28,918			(3,249)		2,424		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/23/2021	07/21/2023		250,447	266.97	9,615			1,474					(1,189)		694		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/29/2021	07/28/2023		3,011,429	267.42	114,519			18,589					(14,126)		8,597		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/09/2021	09/08/2023		2,338,300	269.32	87,915			19,344					(10,844)		7,765		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2021	09/28/2023		2,611,030	262.76	98,540			24,386					(12,159)		9,193		0001
Purchased Call/Nasdaq FC Index/NFC1617$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2022	10/11/2024		6,326,975	216.16	305,192			236,595		585,333			(37,919)		39,184		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/14/2021	10/13/2023		2,203,601	263.42	83,257			22,309		2			(10,266)		8,074		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2021	11/03/2023		2,938,108	266.45	110,202			32,713					(13,589)		11,327		0001
Purchased Call/Nasdaq FC Index/NFC061Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/14/2022	04/16/2024		2,221,380	249.8	106,404			55,610		43,312			(13,065)		11,363		0001
Purchased Call/Nasdaq FC Index/NFC1610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2022	05/14/2024		2,063,616	239.58	97,929			55,026		71,423			(12,044)		10,936		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1610SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024		2,968,475	236.99	139,943			79,587		116,695			(17,306)		15,788		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017CSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/13/2024		1,528,624	230.64	52,093			42,420		52,623			(6,431)		9,742		0001
Purchased Call/Shiller Barclays Global Index/SBG017FSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2021	05/24/2023		2,218,092	249.34	87,273			6,361		125,520			(10,771)		4,266		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/13/2023		2,389,014	264.56	89,667			24,172					(11,107)		8,753		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/25/2021	10/17/2023		2,953,625	264.56	111,524			30,496					(13,718)		10,932		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ASX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/28/2023		2,055,331	267.84	72,782			27,253		2			(9,019)		8,871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617WSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/02/2022	05/31/2024		90,643	569.25	9,327			5,481		8,901			(1,152)		490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717TSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/05/2025		2,073,129	582.67	257,068			248,252		222,646			(9,820)		14,406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/18/2024		937,371	547.7	101,517			62,000		124,352			(12,482)		5,175		0001
Purchased Call/Citi Grandmaster Index/CGM0401SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2021	09/08/2023		2,579,428	328.89	67,274			14,874		10,608			(8,326)		8,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	03/18/2025		232,751	562.72	26,673			26,270		32,645			(510)		1,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2023	03/21/2025		407,438	561.29	47,304			46,977		57,892			(519)		2,863		0001
Purchased Call/Citi Grandmaster Index/CGM0401ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	09/19/2023		329,044	328.31	7,998			1,884		1,614			(989)		1,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617XSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/12/2024		88,625	555.01	9,536			5,729		10,643			(1,171)		486		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617Y$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024		2,409,276	555.35	256,347			154,935		281,835			(31,604)		13,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025		2,824,592	566.18		312,965		308,236		368,553			(5,986)		19,808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025		83,315	562.72		9,706		9,573		11,657			(146)		585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025		111,107	565.02		12,488		12,420		15,284			(120)		782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2025		1,398,922	568.92		159,809		159,294		178,358			(686)		9,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/08/2022	02/06/2024		875,667	281.5	34,957			14,956		30,818			(4,311)		4,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024		2,749,730	560.54	320,344			281,407		359,390			(39,549)		18,163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025		895,417	561.36		105,928		94,158		120,980			(12,139)		5,970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2025		3,223,774	572.13		366,297		327,103		373,261			(39,627)		21,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024		1,216,155	550.54	140,466			106,361		166,222			(17,294)		7,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717G$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024		1,203,123	539.31	143,773			110,049		187,380			(17,701)		7,445		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/16/2021	07/12/2023		1,586,209	266.13	65,739			9,230		122,230			(8,121)		4,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025		137,420	565.02		15,460		15,375		18,917			(148)		968		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/11/2021	06/09/2023		2,828,863	267.73	116,177			11,068		200,416			(14,365)		6,194		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/08/2024		1,175,533	286.89	43,004			27,633		34,890			(5,333)		6,634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024		695,557	558.79	73,938			45,945		81,194			(9,103)		3,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024		99,340	553.51	10,719			6,675		12,370			(1,320)		555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024		4,718,870	555.74	497,841			310,041		555,326			(61,294)		26,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024		109,690	537.32	13,086			9,864		17,784			(1,611)		673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025		1,349,161	562.31		155,154		154,084		182,415			(1,703)		9,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2025		1,870,704	564.25		217,002		216,109		248,779			(1,187)		13,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024		923,825	548.42	105,408			80,367		134,213			(13,013)		5,686		0001
Purchased Call/Citi Grandmaster Index/CGM0402S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2021	09/29/2023		2,429,948	328.03	62,675			15,655		13,205			(7,742)		8,579		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040Z$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/08/2021	09/29/2023		2,360,490	327.98	63,066			15,895		12,931			(7,880)		8,334		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00010$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2027		406,383	3129.58	20,482			16,136		6,896			(1,010)		4,033		0001
Purchased Call/Citi Grandmaster Index/CGM040B$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/17/2022	11/15/2024		5,186,763	324.68	119,813			98,189		107,356			(14,796)		33,111		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/16/2021	09/15/2023		1,777,500	265.6	73,672			16,975		140,846			(9,098)		6,030		0001
Purchased Call/Citi Grandmaster Index/CGM040A$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2022	10/25/2024		3,363,367	322.3	83,353			66,401		79,756			(10,389)		21,089		0001
Purchased Call/Citi Grandmaster Index/CGM0407$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/13/2022	05/10/2024		4,547,688	330.27	112,132			62,799		38,519			(13,896)		23,982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717C$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024		1,155,763	574.97	128,059			93,102		114,651			(15,766)		6,970		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/09/2021	04/10/2023		95,440	260.38	3,951			49		9,687			(486)		79		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/16/2021	05/04/2023		383,424	266.24	17,069			818		29,533			(2,223)		585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025		1,274,663	576.92	157,931			152,267		145,574			(6,283)		8,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2025		711,069	577.57	91,728			88,708		84,226			(3,137)		4,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024		108,418	535.73	13,433			10,098		17,719			(1,658)		663		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00008Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2026		237,206	3289.97	12,643			8,803		1,633			(623)		2,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024		1,941,451	559.88	223,849			163,950		233,149			(27,636)		11,719		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025		192,383	574.95		24,490		23,376		23,150			(1,209)		1,325		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2021	04/06/2023		1,449,302	260.39	60,558			419		147,066			(7,528)		929		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2021	04/26/2023		944,321	261.74	40,161			1,382		90,261			(4,959)		1,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025		1,523,916	576.99		187,137		178,900		173,321			(8,960)		10,522		0001
Purchased Call/Citi Grandmaster Index/CGM0407$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2022	05/13/2024		3,565,766	330.05	89,782			50,503		30,987			(11,107)		18,873		0001
Purchased Call/S&P 500 INDEX/SPX615G$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2018	12/29/2023		1,406,000	2778.59	170,829			25,516		785,556			(8,429)		6,080		0001
Purchased Call/S&P 500 INDEX/SPXE00G$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/06/2022	09/06/2023		1,897,000	100	33,387			14,532		24,900			(8,232)		6,260		0001
Purchased Call/S&P 500 INDEX/SPXE00G$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/14/2022	10/13/2023		1,618,000	100	21,843			11,832		32,546			(5,401)		5,928		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/07/2022	12/22/2023		1,435,284	266.56	53,187			19,481		2			(6,583)		6,126		0001
Purchased Call/Shiller Barclays Global Index/SBG017F$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/28/2021	05/30/2023		101,526	250.94	4,000			325		5,094			(492)		206		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2021	04/19/2023		5,345,895	265.26	201,059			4,974					(24,801)		6,098		0001
Purchased Call/Nasdaq FC Index/NFC1611$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2022	06/05/2023		2,975,436	240.77	105,059			19,106		31,369			(26,258)		6,326		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/05/2023		1,854,426	262.74	71,541			18,518					(8,883)		6,654		0001
Purchased Call/S&P 500 INDEX/SPXE00F$M	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/02/2022	09/05/2023		4,075,000	100	38,305			16,567					(9,368)		13,405		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2021	11/07/2023		3,817,059	266.84	143,467			43,363					(17,643)		14,851		0001
Purchased Call/S&P 500 INDEX/SPX715W$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2022	09/06/2024		1,315,000	4006.18	191,990			175,079		175,079	24,044				7,885		0001
Purchased Call/Shiller Barclays Global Index/SBG017J$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/14/2021	10/13/2023		1,651,965	256.14	65,414			17,600		61,528			(8,079)		6,053		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/01/2021	11/01/2023		2,199,968	257.4	85,955			25,301		76,068			(10,610)		8,442		0001
Purchased Call/S&P 500 INDEX/SPXI136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/06/2024		2,499,000	4048.42		31,238		29,178		31,029			(2,134)		12,077		0001

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Purchased Call/S&P 500 INDEX/SPXE00FS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/01/2022	09/01/2023		3,204,000	100	29,797			12,664					(7,347)		10,406		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/08/2024		3,423,215	265.72	127,686			49,529		6			(15,721)		15,071		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2021	11/09/2023		1,046,439	257.61	39,281			12,045		35,950			(4,850)		4,090		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024		2,578,140	265.73	95,879			36,907		4			(11,840)		11,290		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/06/2023		1,339,266	248.4	55,882			19,153		84,971			(6,904)		5,542		0001
Purchased Call/Shiller Barclays Global Index/SBG017LSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2021	12/20/2023		2,920,719	248.57	122,657			44,441		184,358			(15,159)		12,420		0001
Purchased Call/S&P 500 INDEX/SPX621S$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2021	06/22/2023		2,107,000	4246.44	203,747			39,266		39,266	(1,759)				5,024		0001
Purchased Call/S&P 500 INDEX/SPXE00S$W	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/14/2022	10/16/2023		3,660,000	100	30,744			16,769		24,475			(7,539)		13,512		0001
Purchased Call/S&P 500 INDEX/SPXE00QSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/21/2022	10/20/2023		2,021,000	3752.75	41,431			23,247		69,689			(10,244)		7,536		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2021	11/15/2023		1,558,944	257.77	59,624			18,714		53,282			(7,367)		6,174		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/11/2024		373,834	254.47	15,043			5,897		16,850			(1,857)		1,655		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/02/2024		1,663,448	255.57	64,858			27,513		71,078			(8,033)		7,640		0001
Purchased Call/Shiller Barclays Global Index/SBG017JSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/20/2023		1,530,695	256.11	61,320			17,135		57,555			(7,606)		5,708		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/02/2021	10/27/2023		1,788,634	255.49	71,767			20,728		70,848			(8,885)		6,784		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2021	11/08/2023		1,027,978	257.62	40,153			12,209		35,234			(4,955)		4,009		0001
Purchased Call/S&P 500 INDEX/SPXE00I$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/09/2022	12/08/2023		2,290,000	100	43,052			30,017		33,744			(10,645)		9,514		0001
Purchased Call/S&P 500 INDEX/SPXI1375K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024		3,677,000	3861.59		45,227		42,991		50,428			(2,581)		17,926		0001
Purchased Call/Shiller Barclays Global Index/SBG017KSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/24/2021	11/17/2023		821,747	255.15	32,945			10,494		33,978			(4,086)		3,269		0001
Purchased Call/Shiller Barclays Global Index/SBG017K$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/26/2021	11/23/2023		1,750,980	256.64	62,982			20,545		65,499			(7,783)		7,055		0001
Purchased Call/S&P 500 INDEX/SPXE00PSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/19/2022	10/19/2023		1,230,000	3695.16	13,407			7,424		22,249			(3,306)		4,575		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2021	12/01/2023		1,745,468	248.09	75,953			25,697		112,498			(9,452)		7,150		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017MS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2022	01/19/2024		330,713	254.73	12,199			4,936		14,736			(1,509)		1,484		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2021	06/22/2023		1,153,945	250.15	45,750			5,166		61,906			(5,651)		2,751		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2021	04/28/2023		3,519,663	265.76	133,002			4,935					(16,402)		4,874		0001
Purchased Call/Shiller Barclays Global Index/SBG017KS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2021	10/31/2023		739,185	255.49	28,902			8,456		29,395			(3,554)		2,830		0001
Purchased Call/Shiller Barclays Global Index/SBG017LS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/10/2021	12/08/2023		1,257,607	250.23	48,442			16,807		71,969			(6,002)		5,225		0001
Purchased Call/Shiller Barclays Global Index/SBG017MS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2022	01/12/2024		365,698	255.2	14,344			5,666		15,749			(1,771)		1,621		0001
Purchased Call/Nasdaq FC Index/NFC1612$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024		6,114,727	230.23	304,471			193,393		330,343			(38,146)		34,136		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/28/2022	01/26/2024		780,671	253.84	29,873			12,377		36,937			(3,695)		3,545		0001
Purchased Call/Nasdaq FC Index/NFC1618$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/26/2022	10/17/2023		9,830,081	217.88	408,662			227,282		826,676			(102,207)		36,383		0001
Purchased Call/Nasdaq FC Index/NFC1612$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/07/2022	07/05/2024		3,893,601	231.42	184,014			117,587		200,600			(22,873)		21,903		0001
Purchased Call/Nasdaq FC Index/NFC1612$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/06/2022	06/30/2023		5,538,476	229.41	219,599			55,332		227,931			(54,690)		13,827		0001
Purchased Call/Shiller Barclays Global Index/SBG017GSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2021	07/07/2023		1,050,001	248.73	41,544			5,559		62,477			(5,130)		2,720		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/14/2021	05/15/2023		4,360,023	265.76	164,809			9,975					(20,291)		7,655		0001
Purchased Call/Shiller Barclays Global Index/SBG017IS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2021	08/18/2023		4,131,973	248.18	161,535			30,989		257,228			(19,955)		12,795		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2023	01/31/2025		17,087,205	266.3	481,970			447,477		504,495			(35,743)		115,926		0001
Purchased Call/S&P 500 INDEX/SPXE00LSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/03/2022	10/03/2023		1,450,000	3678.43	16,965			8,646		28,184			(4,183)		5,175		0001
Purchased Call/S&P 500 INDEX/SPXE000SV	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/14/2022	10/13/2023		1,824,000	100	23,347			12,646		14,498			(5,773)		6,683		0001
Purchased Call/S&P 500 INDEX/SPXE00RSD	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	10/30/2023		1,831,000	100	23,803			13,901		16,418			(5,837)		6,994		0001
Purchased Call/S&P 500 INDEX/SPXI136$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024		3,701,000	3992.01	68,839			64,678		71,638			(4,326)		17,939		0001
Purchased Call/Shiller Barclays Global Index/SBG017NS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2022	02/22/2024		729,958	255.59	26,289			11,860		31,587			(3,249)		3,460		0001
Purchased Call/Shiller Barclays Global Index/SBG017OSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2022	03/22/2024		2,632,317	262.42	99,946			49,587		74,831			(12,489)		13,017		0001
Purchased Call/S&P 500 INDEX/SPXI137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024		2,451,094	3992	72,520			68,894		84,031			(4,184)		11,880		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD0OHS6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	04/03/2023		3,592,000	100	40,590			224					(9,954)		1,628		0001
Purchased Call/Shiller Barclays Global Index/SBG017MSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024		473,313	255.55	18,330			7,770		20,225			(2,265)		2,174		0001
Purchased Call/S&P 500 INDEX/SPXE0OJSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/26/2022	09/22/2023		1,905,301	3758	69,545			33,707		106,589			(17,338)		6,596		0001
Purchased Call/S&P 500 INDEX/SPXD0OKSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023		6,076,000	100	65,013			2,341					(16,031)		5,950		0001
Purchased Call/S&P 500 INDEX/SPXC17ASL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/28/2025		1,764,222	3956		270,305		259,181		285,041			(11,463)		12,216		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	01/13/2022	01/12/2024		1,902,912	265.34	69,083			27,306		3			(8,537)		8,437		0001
Purchased Call/S&P 500 INDEX/SPXE0OKSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023		3,036,000	3719.04	72,560			35,980		102,379			(17,892)		10,690		0001
Purchased Call/S&P 500 INDEX/SPXD0ONST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/26/2022	04/26/2023		1,718,000	100	30,065			2,071					(7,413)		2,293		0001
Purchased Call/Shiller Barclays Global Index/SBG017OST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/23/2024		480,878	264.24	17,985			9,585		12,539			(2,211)		2,482		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/13/2022	05/31/2024		2,700,482	266.83	106,285			62,507		61,938			(13,148)		14,604		0001
Purchased Call/Nasdaq FC Index/NFC1613$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/18/2022	07/11/2024		3,335,379	231.22	164,866			106,664		173,311			(20,491)		18,884		0001
Purchased Call/S&P 500 INDEX/SPXD0ONSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/25/2022	04/25/2023		2,792,000	4296.12	32,666			2,160					(8,055)		3,653		0001
Purchased Call/S&P 500 INDEX/SPXD0OKSG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023		7,622,000	100	81,555			2,937					(20,110)		7,464		0001
Purchased Call/S&P 500 INDEX/SPXE0OMSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2022	10/04/2023		3,387,000	3790.93	89,417			45,817		120,844			(22,048)		12,122		0001
Purchased Call/S&P 500 INDEX/SPXE0OKSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2022	09/26/2024		1,017,703	3661	35,767			26,764		46,014			(4,416)		6,218		0001
Purchased Call/Shiller Barclays Global Index/SBG017MST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/14/2022	02/09/2024		3,132,556	257.38	119,868			52,155		119,761			(14,878)		14,550		0001
Purchased Call/Shiller Barclays Global Index/SBG017NSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/01/2024		1,351,359	255.66	52,681			24,438		58,514			(6,534)		6,483		0001
Purchased Call/S&P 500 INDEX/SPXE0OLSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/03/2022	10/03/2023		5,771,000	3678.43	65,212			33,235		92,596			(16,080)		20,598		0001
Purchased Call/S&P 500 INDEX/SPXE0OMSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2022	10/04/2023		3,532,000	3790.93	86,887			44,521		117,238			(21,424)		12,641		0001
Purchased Call/Shiller Barclays Global Index/SBG017PS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024		1,337,838	264.82	50,035			27,660		34,151			(6,143)		7,037		0001
Purchased Call/Nasdaq FC Index/NFC1612$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/13/2022	07/03/2023		6,970,215	229.41	283,852			74,727		287,430			(71,858)		17,686		0001
Purchased Call/Nasdaq FC Index/NFC1612$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/13/2022	07/08/2024		1,688,346	233.73	74,795			48,070		78,836			(9,280)		9,528		0001
Purchased Call/Shiller Barclays Global Index/SBG017NST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/15/2024		1,583,767	258.65	60,946			29,368		57,497			(7,532)		7,754		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/07/2021	04/14/2023		417,082	260.37	24,925			481		42,318			(3,318)		408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024		967,476	557.57	112,517			82,647		123,916			(13,853)		5,857		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2022	07/10/2024		2,842,252	286.89	106,615			68,368		84,525			(13,144)		16,075		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2022	07/15/2024		1,632,926	286.23	61,110			39,901		50,667			(7,592)		9,285		0001
Purchased Call/Citi Grandmaster Index/CGM040B$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/14/2022	10/31/2024		9,103,558	322.38	219,217			174,872		215,618			(27,089)		57,378		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2021	06/21/2023		2,285,580	264.04	94,769			10,551		195,346			(11,691)		5,417		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2027		318,524	2925.69	14,779			12,503		12,338			(728)		3,276		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2022	05/09/2024		1,544,118	291.79	57,074			31,715		31,497			(7,041)		8,133		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/04/2021	08/03/2023		314,604	268.65	12,060			2,060		21,249			(1,490)		921		0001
Purchased Call/Citi Grandmaster Index/CGM040BST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/12/2022	12/06/2024		3,323,325	324.7	78,980			67,052		69,737			(9,759)		21,587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/01/2023	01/24/2025		3,243,204	577.07	367,005			334,378		358,864			(33,040)		21,888		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024		2,231,969	265.85	83,525			48,405		54,236			(10,339)		11,971		0001
Purchased Call/S&P 500 INDEX/SPXE00HST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2022	09/13/2023		2,339,000	3932.69	61,048			27,749		74,481			(15,053)		7,887		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/30/2024		657,585	263.52	24,594			13,344		18,166			(3,024)		3,425		0001
Purchased Call/Shiller Barclays Global Index/SBG017P$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/20/2024		2,143,829	263.72	83,233			47,641		59,749			(10,293)		11,444		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205NSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/01/2021	06/30/2023		2,222,452	266.16	92,009			11,438					(11,359)		5,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2022	04/19/2024		558,228	595.03	55,376			29,169		35,071			(6,818)		2,867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/20/2022	04/19/2024		1,926,845	599.41	190,372			100,416		106,601			(23,471)		9,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617TSF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/21/2022	04/19/2024		223,011	594.28	22,703			12,025		14,166			(2,803)		1,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS6178SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/19/2024		218,460	579.19	23,681			16,482		20,808			(2,916)		1,287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7179SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2024		113,918	574.11	12,394			8,654		11,637			(1,526)		673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/19/2022	09/19/2024		1,164,761	560.79	134,646			99,184		139,170			(16,578)		7,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2022	09/20/2024		2,374,670	559.75	266,884			197,032		288,848			(32,870)		14,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/23/2022	09/24/2024		558,173	545.98	66,478			49,494		82,263			(8,174)		3,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ESZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/28/2022	09/27/2024		168,779	545.73	20,000			14,973		24,956			(2,466)		1,032		0001
Purchased Call/Citi Grandmaster Index/CGM040BSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2022	07/01/2024		2,367,310	326.24	57,275			36,427		38,888			(7,150)		13,259		0001
Purchased Call/Citi Grandmaster Index/CGM040BS4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2022	11/01/2024		4,551,332	322.03	110,074	1,825		89,884		110,229			(13,892)		28,711		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2021	06/16/2023		2,372,966	263.93	95,692			10,039		203,971			(11,826)		5,450		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2022	03/08/2024		2,094,851	285.67	79,111			37,426		58,574			(9,815)		10,154		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/02/2021	07/05/2023		1,354,259	270.65	56,066			7,316					(6,884)		3,473		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/06/2023	02/03/2025		3,738,530	234.1		125,312		116,516		109,394			(8,995)		25,420		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/26/2021	05/19/2023		5,545,179	266.34	211,710			14,055					(26,213)		10,159		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/03/2024		1,781,605	267.94	66,376			39,267		37,967			(8,203)		9,669		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/09/2022	06/07/2024		1,813,929	269.33	62,153			37,138		35,292			(7,679)		9,890		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	04/26/2024		841,279	262.56	32,088			17,255		24,671			(3,960)		4,359		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/14/2025		493,758	233.5		15,272		14,570		15,119			(776)		3,385		0001
Purchased Call/Nasdaq FC Index/NFC1618SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/26/2022	10/25/2023		9,849,973	223.05	337,617			193,763		645,078			(83,735)		37,178		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/24/2024		997,503	264.31	39,797			22,994		26,871			(4,914)		5,350		0001
Purchased Call/Shiller Barclays Global Index/SBG017PSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/06/2022	05/31/2024		1,844,662	267.94	69,827			41,093		39,173			(8,644)		9,976		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/16/2023	02/14/2025		2,243,793	234.32		72,312		68,457		65,307			(4,226)		15,380		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/13/2025		1,504,946	.4599		51,337		50,556		66,517			(989)		10,517		0001
Purchased Call/Shiller Barclays Global Index/SBG017QS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/06/2024		1,587,037	268.54	60,577			36,039		32,564			(7,484)		8,643		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/14/2024		2,339,685	263.95	80,031			48,706		66,038			(9,924)		12,859		0001
Purchased Call/Shiller Barclays Global Index/SBG017ISX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/17/2021	09/19/2023		881,435	252.4	33,073			7,776		42,186			(4,074)		3,025		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1617$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/06/2021	08/08/2023		4,416,208	267.67	166,933			29,580					(20,525)		13,178		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/13/2021	08/14/2023		6,591,799	268.28	249,170			46,270					(30,678)		20,119		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2021	08/30/2023		6,274,947	268.55	237,714			49,319					(29,315)		20,247		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2022	03/06/2024		2,355,331	261.88	86,912			40,535		67			(10,671)		11,383		0001
Purchased Call/Nasdaq FC Index/NFC1618$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2022	10/29/2024		1,327,017	221.68	58,890			46,694		101,355			(7,243)		8,350		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/19/2021	11/20/2023		1,636,000	4761.13	56,769			18,194		1,142			(6,989)		6,550		0001
Purchased Call/Shiller Barclays Global Index/SBG0170$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/14/2024		1,943,159	263.07	68,411			41,723		58,058			(8,489)		10,680		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2022	03/05/2024		3,274,328	261.88	120,823			56,262		90			(14,855)		15,801		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2022	03/04/2024		1,387,936	261.88	50,657			23,563		37			(6,246)		6,688		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013I$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/14/2025		2,011,000	4681.47	49,471			44,503		60,598			(5,204)		13,470		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013I$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025		1,504,000	4623.68	45,270			40,855		52,594			(4,465)		10,097		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2022	01/31/2024		2,934,612	261.38	108,511			45,466		42			(13,379)		13,435		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2021	10/06/2023		4,566,481	263.1	171,786			44,610					(21,213)		16,430		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/10/2021	11/08/2023		2,076,726	266.44	77,336			23,510		2			(9,542)		8,098		0001
Purchased Call/S&P 500 INDEX/SPXE00I$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/16/2022	09/15/2023		1,772,000	3873.33	37,389			17,344		51,621			(9,245)		6,011		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013I$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2024		1,561,000	4297.3	82,109			65,214		107,634			(10,109)		9,839		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013I$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2022	11/08/2024		1,640,751	4243	89,324			72,321		124,166			(11,013)		10,412		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013I$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2022	12/20/2024		2,329,000	4425.43	89,667			77,473		133,242			(11,055)		15,299		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/01/2022	11/01/2024		1,803,000	4442.82	68,334			54,367		89,160			(8,413)		11,374		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161C$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/18/2022	02/16/2024		1,610,194	258.64	59,517			26,390		86			(7,348)		7,562		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0501$V	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	09/22/2021	09/22/2023		2,047,000	4555.17	71,440			17,075		6,814			(8,808)		7,087		0001
Purchased Call/Nasdaq FC Index/NFC1619$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2022	11/06/2023		5,506,434	214.8	219,863			133,900		530,926			(54,546)		21,375		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/11/2022	03/12/2024		6,814,937	259.14	250,108			118,870		526			(30,751)		33,224		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$F	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/04/2022	03/05/2024		1,681,000	4473.86	78,503			36,556		33,099			(9,652)		8,112		0001
Purchased Call/Nasdaq FC Index/NFC1619$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/10/2022	11/07/2024		5,367,511	215.58	246,786			199,782		505,627			(30,527)		34,034		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/14/2022	01/16/2024		7,544,536	264.46	280,657			111,954		17			(34,507)		33,682		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2022	02/09/2024		2,187,501	258.51	78,886			34,219		100			(9,769)		10,161		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2022	03/15/2024		5,112,340	257.79	187,386			89,888		601			(23,108)		25,031		0001
Purchased Call/Nasdaq FC Index/NFC1619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/04/2022	11/03/2023		9,321,419	213.47	379,708			228,054		949,930			(94,247)		35,936		0001
Purchased Call/S&P 500 INDEX/SPXE00K$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023		2,100,000	3640.47	31,290			15,688		46,022			(7,715)		7,414		0001
Purchased Call/S&P 500 INDEX/SPXE00L$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2023		2,810,000	3585.62	61,820			31,336		92,267			(15,160)		10,003		0001
Purchased Call/S&P 500 INDEX/SPXE00S$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2022	10/27/2023		1,912,527	3609	42,199			25,055		64,003			(10,728)		7,253		0001
Purchased Call/S&P 500 INDEX/SPXC179$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025		1,520,118	4131	70,619			66,908		71,423			(4,074)		10,420		0001
Purchased Call/S&P 500 INDEX/SPXD00K$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/12/2024		1,674,178	4406	62,347			32,420		45,578			(7,697)		8,519		0001
Purchased Call/Nasdaq FC Index/NFC1619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/17/2022	11/16/2023		8,335,600	219.78	314,186			199,994		644,250			(77,916)		33,084		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/23/2021	12/26/2023		1,515,050	266.56	56,663			20,909		2			(6,957)		6,515		0001
Purchased Call/Shiller Barclays Global Index/SBG017M$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024		1,904,635	253.31	70,317	6,486		34,743		93,010			(9,603)		8,648		0001
Purchased Call/S&P 500 INDEX/SPXI137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024		1,496,716	3991	73,511			69,836		92,085			(4,241)		7,255		0001
Purchased Call/Nasdaq FC Index/NFC1613$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2022	07/12/2023		6,623,291	230.2	273,995			77,794		260,084			(68,210)		17,592		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2022	03/19/2024		3,573,259	258.16	130,424			63,241		404			(16,036)		17,595		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/01/2022	04/02/2024		4,829,000	257.67	174,810			88,125		765			(21,493)		24,244		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/08/2022	04/09/2024		6,080,864	258.32	219,507			112,770		937			(26,990)		30,818		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD001$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/06/2022	03/28/2024		1,390,708	.4605	47,097			23,679		24,007			(5,871)		6,934		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/05/2022	04/05/2024		2,285,000	4380.68	119,734			60,770		72,236			(14,742)		11,519		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/11/2022	04/11/2024		2,723,530	258.24	100,096			51,653		448			(12,330)		13,840		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0400$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/20/2022	09/20/2024		1,764,000	4206.41	94,550			69,778		134,263			(11,641)		10,718		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2022	04/22/2024		1,550,740	256.26	54,072			28,815		459			(6,670)		7,994		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	05/01/2024		3,249,697	253.48	116,989			63,550		1,824			(14,364)		16,946		0001
Purchased Call/Nasdaq FC Index/NFC1619$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2022	11/15/2024		6,559,906	219.7	290,906	9,611		248,271		537,300			(36,241)		41,877		0001
Purchased Call/S&P 500 INDEX/SPXE000$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	10/12/2023		3,096,000	3577.03	74,923			40,042		113,537			(18,474)		11,315		0001
Purchased Call/S&P 500 INDEX/SPXE00PS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/03/2023		1,600,117	.3678	59,451			31,424		95,219			(15,115)		5,711		0001
Purchased Call/S&P 500 INDEX/SPXE000$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/20/2022	10/20/2023		4,031,000	3665.78	97,550			54,585		142,139			(24,053)		15,031		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2022	08/25/2023		1,875,000	3976.59	111,188			45,093		111,204			(27,491)		5,950		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023		2,351,903	.3940	136,182			58,038		160,964			(33,671)		7,638		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024		2,024,976	253.48	71,893			38,968		1,105			(8,855)		10,533		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/28/2022	10/28/2024		2,093,000	4283.05	113,650			90,044		143,611			(13,992)		13,158		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$K	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/19/2022	12/19/2024		1,784,000	4517.7	53,698			46,259		79,809			(6,611)		11,710		0001
Purchased Call/Shiller Barclays Global Index/SBG017Q$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/11/2022	06/28/2024		1,806,853	260.25	63,758			40,193		64,840			(7,932)		10,087		0001
Purchased Call/S&P 500 INDEX/SPXE000$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2022	10/13/2023		7,870,000	3669.91	170,779			92,249		247,920			(42,110)		28,835		0001
Purchased Call/Nasdaq FC Index/NFC1613$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/19/2022	07/15/2024		2,610,733	232.15	135,123			88,148		130,485			(16,766)		14,844		0001
Purchased Call/S&P 500 INDEX/SPXC17A$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/26/2024		3,120,451	.3970	179,137			164,251		194,596			(15,298)		14,880		0001
Purchased Call/S&P 500 INDEX/SPXD001$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/07/2022	04/06/2023		632,000	14531.8	13,525			188					(3,344)		405		0001
Purchased Call/S&P 500 INDEX/SPXD00S$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/16/2022	05/16/2023		2,489,000	4008.01	48,536			6,017		55,991			(11,968)		4,418		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2022	06/14/2024		1,046,675	245.56	37,688			22,939		3,053			(4,667)		5,752		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024		1,490,885	4062		109,975		109,975		110,993					7,434		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2024		2,358,133	255.48		84,919		45,553		871			(10,456)		12,219		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2022	09/08/2023		1,763,295	3927		97,846		43,853		127,825			(24,530)		5,855		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2022	11/07/2023		1,701,128	3849		111,972		68,810		170,688			(27,762)		6,618		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/09/2022	11/08/2023		1,645,118	3862		104,651		64,423		160,003			(25,875)		6,415		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503S4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	10/26/2022	10/18/2024		1,490,860	4160		98,247		77,126		131,437			(12,230)		9,291		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2022	06/17/2024		1,330,667	245.38		48,643		29,890		4,014			(6,036)		7,338		0001
Purchased Call/S&P 500 INDEX/SPXE00TSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/16/2022	11/14/2023		3,181,611	3957		182,323		114,646		210,585			(45,204)		12,573		0001
Purchased Call/S&P 500 INDEX/SPXE00VSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/05/2022	12/05/2023		2,655,000	3998.84		40,887		27,934		45,919			(10,082)		10,964		0001
Purchased Call/Nasdaq FC Index/NFC1619ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/19/2024		1,572,696	219.74		71,676		58,909		128,639			(8,819)		10,074		0001
Purchased Call/Nasdaq FC Index/NFC1619SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024		6,033,145	220.45		282,416		234,139		481,693			(34,862)		38,741		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024		3,482,163	251.14		125,628		69,883		3,290			(15,478)		18,363		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503SP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	01/25/2023	01/24/2025		1,586,309	4585		51,619		47,081		63,693			(4,596)		10,706		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/01/2024		2,264,704	260.23		81,331		51,528		81,719			(10,097)		12,684		0001
Purchased Call/S&P 500 INDEX/SPXE00RS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/25/2022	10/25/2023		2,083,000	3859.11		51,867		29,577		68,293			(12,789)		7,862		0001
Purchased Call/Nasdaq FC Index/NFC161AS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2022	11/24/2023		3,447,028	221.91		125,766		82,613		241,727			(30,958)		13,917		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/01/2022	07/02/2024		1,033,372	260.23		38,648		24,348		37,288			(4,752)		5,794		0001
Purchased Call/Shiller Barclays Global Index/SBG017QSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/13/2022	07/05/2024		2,123,563	257.58		84,792		54,065		89,451			(10,513)		11,946		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	03/08/2022	03/08/2028		669,000	100		120,353		133,351		133,351	28,536				7,436		0001
Purchased Call/S&P 500 INDEX/SPXE00K$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/29/2022	09/29/2023		2,104,000	3640.47		26,300		13,186		38,549			(6,485)		7,429		0001
Purchased Call/S&P 500 INDEX/SPXD00LSG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/18/2022	04/18/2023		1,558,000	100		43,312		2,028					(10,680)		1,730		0001
Purchased Call/S&P 500 INDEX/SPXE00SSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/08/2022	11/06/2023		2,258,559	3771		67,340		40,851		90,972			(16,696)		8,767		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161E$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2022	05/03/2024		1,781,281	252.31	62,878			34,583		1,267			(7,782)		9,312		0001
Purchased Call/S&P 500 INDEX/SPXC17A$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/02/2023	03/01/2024		1,758,369	3951		63,092		58,548		68,675			(5,013)		8,435		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	07/26/2024		1,155,022	261.97	43,733			29,115		38,358			(5,418)		6,643		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2022	05/31/2024		910,956	252.43	31,044			18,277		825			(3,848)		4,926		0001
Purchased Call/Nasdaq FC Index/NFC1613$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/17/2024		3,715,897	232.15	193,114			127,309		185,839			(24,137)		21,173		0001
Purchased Call/S&P 500 INDEX/SPXE00T$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2022	11/09/2023		7,366,000	3748.57	83,236			51,329		112,782			(20,524)		28,788		0001
Purchased Call/S&P 500 INDEX/SPXE00TS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2022	11/02/2023		1,543,766	3756	54,795			33,373		75,528			(13,775)		5,938		0001
Purchased Call/S&P 500 INDEX/SPXD00L$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/18/2022	04/18/2023		9,414,000	4391.69	113,909			5,335		1,257			(28,087)		10,453		0001
Purchased Call/S&P 500 INDEX/SPXD00T$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2022	05/16/2023		2,215,884	4007	68,013			8,455		70,555			(16,817)		3,933		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023		2,276,000	3829.25	32,774			24,378		41,113			(8,081)		9,806		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/19/2024		2,199,154	261.91	80,831			52,923		72,882			(9,987)		12,557		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/02/2022	07/19/2024		2,391,740	261.5	91,038			59,851		81,218			(11,291)		13,657		0001
Purchased Call/Shiller Barclays Global Index/SBG017R$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/18/2024		1,577,862	260.25	63,682			41,819		57,598			(7,915)		9,000		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2022	06/25/2024		6,845,834	246.87	244,396			151,405		17,431			(30,049)		38,091		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2022	06/24/2024		194,278	246.87	6,972			4,337		491			(862)		1,080		0001
Purchased Call/S&P 500 INDEX/SPXE13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2021	06/29/2023		1,619,548	4263	162,793			19,929		31,335			(20,098)		4,021		0001
Purchased Call/S&P 500 INDEX/SPXD00R$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2022	05/10/2023		2,773,000	4001.05	72,375			7,776		80,358			(17,846)		4,590		0001
Purchased Call/S&P 500 INDEX/SPXE00ZST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023		9,461,000	3829.25	108,802			80,927		137,274			(26,828)		40,761		0001
Purchased Call/S&P 500 INDEX/SPXD00N$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/25/2022	04/25/2023		2,010,000	4296.12	41,004			2,711		3,308			(10,111)		2,630		0001
Purchased Call/S&P 500 INDEX/SPXE00I$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2022	12/05/2023		2,255,346	3999	124,136			85,279		144,738			(30,778)		9,314		0001
Purchased Call/S&P 500 INDEX/SPXE00S$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2023		3,023,000	3828.11	49,880			30,367		65,410			(12,299)		11,788		0001
Purchased Call/S&P 500 INDEX/SPXE00T$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2022	11/15/2023		1,556,914	3992	68,527			43,161		79,613			(16,943)		6,166		0001
Purchased Call/S&P 500 INDEX/SPXE13PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2021	08/02/2023		1,400,935	4777	79,961			13,547		1,279			(9,885)		4,083		0001
Purchased Call/S&P 500 INDEX/SPXE138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/16/2023		2,291,000	4615.44	114,321			7,067		298			(14,056)		4,067		0001
Purchased Call/S&P 500 INDEX/SPXE13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2021	06/02/2023		2,017,980	4828	72,274			6,198		145			(8,972)		4,192		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17BSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/29/2023	03/28/2025		1,629,315	.3965		241,822		241,490		266,544			(663)		11,505		0001
Purchased Call/S&P 500 INDEX/SPXE132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/18/2023		1,551,000	4646.29	73,983			1,728		12			(9,096)		1,722		0001
Purchased Call/S&P 500 INDEX/SPXE13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/12/2023		1,627,000	4447.88	173,438			39,071		26,554			(21,324)		5,470		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2022	03/29/2024		506,887	262.69	19,186			9,571		14,260			(2,366)		2,531		0001
Purchased Call/Shiller Barclays Global Index/SBG0170SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/18/2022	04/05/2024		1,186,115	260.11	47,214			24,147		39,945			(5,847)		5,979		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/10/2024		1,456,000	4228.69	83,429			60,509		105,834			(10,258)		8,764		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/03/2024		1,453,000	4498.71	56,667			47,638		63,674			(6,967)		9,415		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/10/2025		1,725,468	.4497		62,742		56,020		82,840			(6,790)		11,522		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2023	01/28/2025		1,734,922	.4690		43,718		40,225		52,675			(3,543)		11,744		0001
Purchased Call/Nasdaq FC Index/NFC1618$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/01/2022	10/27/2023		8,782,392	221.68	321,752			186,962		616,319			(79,696)		33,308		0001
Purchased Call/Shiller Barclays Global Index/SBG0170S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/14/2024		1,382,704	263.72	45,848			27,979		39,637			(5,688)		7,599		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2022	07/22/2024		1,742,754	246.04	62,160			41,006		5,722			(7,688)		9,982		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/24/2024		1,787,096	262.35	65,165			26,697		14			(8,040)		8,087		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2022	02/08/2024		2,204,570	260.28	80,160			34,504		54			(9,889)		10,224		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/27/2024		4,486,339	259.16	167,348			76,352		266			(20,594)		21,426		0001
Purchased Call/S&P 500 INDEX/SPXD00JSE	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/06/2023		2,553,000	250.19	90,121			1,255		22,384			(22,344)		1,637		0001
Purchased Call/S&P 500 INDEX/SPXE13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2021	06/08/2023		2,522,629	4199	255,274			23,976		53,452			(31,559)		5,484		0001
Purchased Call/S&P 500 INDEX/SPXF004S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/25/2023	01/25/2024		6,066,000	4016.22		75,825		62,456		81,402			(13,503)		27,497		0001
Purchased Call/S&P 500 INDEX/SPXD00QS7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	05/06/2022	05/08/2028		112,000	100	17,730			16,881		16,881	4,908				1,266		0001
Purchased Call/Nasdaq FC Index/NFC1613$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2022	07/19/2024		4,559,387	237.7	201,453			132,835		179,052			(25,064)		26,034		0001
Purchased Call/S&P 500 INDEX/SPXD00QS8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	05/10/2022	05/08/2028		1,042,506	100	250,436			231,604		231,604	45,578				11,783		0001
Purchased Call/S&P 500 INDEX/SPXD00RSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/12/2022	05/12/2023		1,500,000	3930.08	31,350			3,561		21,915			(7,730)		2,544		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161GS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/14/2022	07/05/2024		1,675,921	245.79	58,949			37,571		5,244			(7,297)		9,428		0001
Purchased Call/Shiller Barclays Global Index/SBG017SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/05/2022	09/06/2024		1,116,183	260.66	39,631			29,682		41,322			(5,070)		6,693		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/21/2022	07/19/2024		895,462	245.35	32,526			21,376		3,183			(4,031)		5,113		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401S1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	02/08/2023	02/06/2024		2,123,839	3962	145,797			125,604		185,553			(20,484)		9,818		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	02/17/2023	02/16/2024		2,865,000	3917.36	200,550			179,322		282,853			(23,140)		13,455		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401S3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	03/01/2023	03/01/2024		2,153,000	3856.55	153,509			141,279		241,592			(12,583)		10,328		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC ... EXD7DEVFDH4H0FFQ7349	08/23/2022	08/23/2024		1,557,000	4306.86	84,389			59,038		88,878			(10,390)		9,211		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/29/2022	03/27/2024		1,618,395	257.61	58,747			29,095		241			(7,215)		8,059		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/20/2022	04/18/2024		2,796,112	258.75	99,826			52,481		454			(12,298)		14,340		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	03/17/2023	03/13/2024		1,499,305	3946	116,937			113,344		143,962			(4,522)		7,320		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/04/2022	08/02/2024		2,141,139	262.12	87,887			59,781		70,903			(10,953)		12,404		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	08/05/2022	08/07/2024		689,809	262.25	25,592			17,342		22,753			(3,142)		4,017		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/03/2022	08/02/2024		1,785,930	245.41	61,554			41,412		6,729			(7,599)		10,346		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2022	08/09/2024		3,324,625	245.24	118,420			80,710		13,253			(14,604)		19,397		0001
Purchased Call/Shiller Barclays Global Index/SBG017SSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	09/14/2022	09/13/2024		1,889,007	262.91	56,915			41,926		61,863			(7,074)		11,403		0001
Purchased Call/S&P 500 INDEX/SPXE13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	07/09/2021	05/13/2025		4,340,000	6000	111,970			61,823		22,298			(7,178)		31,600		0001
Purchased Call/S&P 500 INDEX/SPXE00OSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 21GI19DL770X0HC3ZE78	10/13/2022	10/13/2023		4,031,000	3669.91	45,147			24,387		64,454			(11,132)		14,769		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	08/12/2021	08/11/2023		1,827,043	280.66	75,822			13,805					(9,361)		5,514		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	04/01/2021	04/03/2023		800,000	259.2	33,040			91					(4,062)		363		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017S\$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2022	09/12/2024		1,520,742	264.32	37,731			27,882		45,855			(4,715)		9,171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050\$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/09/2021	07/07/2023		1,610,560	274.68	66,677			8,933					(8,243)		4,173		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050\$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2021	07/17/2023		538,296	272.69	22,285			3,280					(2,744)		1,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2023	02/01/2024		13,045,342	265.85	284,816			241,329		294,413			(44,638)		59,820		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503\$3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	10/26/2022	10/25/2023		1,975,301	3858	132,378			75,697		193,669			(32,731)		7,456		0001
Purchased Call/Nasdaq FC Index/NFC161A\$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024		3,495,398	224.16	141,933	6,616		125,547		245,046			(18,123)		22,631		0001
Purchased Call/S&P 500 INDEX/SPX1406\$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2022	11/06/2023		3,596,000	100	30,566			18,441		36,499			(7,496)		13,959		0001
Purchased Call/S&P 500 INDEX/SPX1407\$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/15/2023	03/15/2024		1,984,000	100	39,878			38,235		56,809			(1,743)		9,714		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I\$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024		1,722,557	238.02	56,581			41,559		17,454			(7,009)		10,398		0001
Purchased Call/Shiller Barclays Global Index/SBG017R\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/09/2022	08/05/2024		656,032	262.25	25,247			17,185		21,613			(3,131)		3,812		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H\$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2022	08/16/2024		1,291,877	245.8	43,272			30,128		4,959			(5,363)		7,590		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050\$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2021	07/12/2023		761,304	272.56	31,518			4,416					(3,886)		2,022		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H\$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2022	09/04/2024		6,837,975	241.03	239,440			171,806		48,953			(29,424)		40,926		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I\$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/17/2022	10/04/2024		1,193,259	234.23	40,740			31,115		18,288			(5,040)		7,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P\$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/23/2021	07/25/2023		265,814	276.37	11,005			1,738					(1,353)		749		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P\$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/29/2021	07/28/2023		1,206,490	277.82	49,949			8,130					(6,167)		3,444		0001
Purchased Call/S&P 500 INDEX/SPX1403\$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/03/2022	05/03/2023		1,463,000	100	19,751			1,741					(4,870)		2,199		0001
Purchased Call/Nasdaq FC Index/NFC161A\$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2022	12/03/2024		1,173,623	224.16	52,578			44,200		82,233			(6,465)		7,605		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I\$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2022	10/11/2024		1,404,184	232.78	48,354			37,302		24,841			(5,973)		8,696		0001
Purchased Call/Shiller Barclays Global Index/SBG017S\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/03/2022	09/19/2024		1,685,702	260.77	51,356			38,260		62,574			(6,392)		10,233		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017T$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2022	09/27/2024		1,035,128	255.34	41,081			31,316		51,445			(5,152)		6,330		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2022	04/19/2024		2,240,762	258.13	80,853			42,609		433			(9,957)		11,507		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013W$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/16/2022	12/15/2023		2,443,768	3916	151,520			108,589		226,087			(37,464)		10,293		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/12/2022	12/06/2024		1,690,856	4618	47,177			40,130		56,984			(5,856)		10,983		0001
Purchased Call/Nasdaq FC Index/NFC161A$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2023		10,664,102	217.05	459,843			307,994		934,469			(113,715)		43,506		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS$	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/28/2024		2,576,523	242.6	91,209			64,434		15,130			(11,199)		15,317		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2022	09/17/2024		7,041,638	238.11	246,457			181,119		71,374			(30,302)		42,666		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/01/2023	02/28/2025		1,786,225	4582	49,083			47,127		79,396			(2,017)		12,368		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/21/2024		3,566,810	232.57	123,469			96,666		65,311			(15,208)		22,286		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/13/2022	10/10/2024		1,738,233	258.03	60,774			46,806		75,785			(7,526)		10,756		0001
Purchased Call/S&P 500 INDEX/SPX061U$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/23/2019	04/06/2023		5,990,000	3450	366,320			1,455		1,320,829			(26,145)		3,840		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/27/2022	10/25/2024		1,689,605	233.67	57,557			45,518		28,409			(7,113)		10,594		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/30/2024		1,615,572	232.94	56,060			44,448		29,136			(6,883)		10,174		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	10/02/2024		778,262	254.61	29,357			22,160		40,195			(3,608)		4,781		0001
Purchased Call/Shiller Barclays Global Index/SBG017T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/11/2024		1,833,381	256.88	67,593			52,164		84,861			(8,372)		11,355		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/04/2022	11/04/2024		4,231,318	231.25	145,862			116,981		88,576			(17,962)		26,761		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/13/2024		3,025,413	233.1	105,206			85,462		55,246			(12,926)		19,281		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024		6,914,278	233.67	258,126			220,554		126,787			(31,824)		45,166		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2022	06/26/2024		2,079,907	246.87	74,216			46,023		5,330			(9,115)		11,586		0001
Purchased Call/S&P 500 INDEX/SPXC17A$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2023	03/01/2024		1,951,000	3981.35		59,310		55,039		64,143			(4,712)		9,359		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00PSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/05/2022	05/05/2023		11,960,000	4146.87	270,296			25,457		168,527			(66,648)		18,518		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/09/2022	09/10/2024		5,280,948	241.45	186,417			135,204		36,941			(22,920)		31,788		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2022	10/11/2024		6,161,606	233.64	212,980			163,428		101,121			(26,238)		38,160		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/04/2022	11/06/2024		2,125,021	231.25	73,313			58,832		44,552			(9,002)		13,463		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/08/2022	12/06/2024		3,100,224	233.04	105,949			89,893		59,060			(13,085)		20,138		0001
Purchased Call/Shiller Barclays Global Index/SBG017TSQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/18/2024		2,113,014	257.79	77,805			60,771		93,688			(9,627)		13,168		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/18/2022	11/20/2024		3,352,103	232.14	116,318			95,575		67,001			(14,282)		21,489		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2022	12/27/2024		13,974,500	231.56	480,260	5,118		424,177		308,615			(59,823)		92,306		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/11/2023	01/10/2025		3,950,555	233.41		137,543		122,839		77,182			(14,877)		26,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/13/2025		5,197,041	233.36		181,047		162,869		102,286			(18,966)		34,783		0001
Purchased Call/Shiller Barclays Global Index/SBG017USD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/12/2024		109,786	262.76	3,974			3,226		3,798			(489)		699		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/10/2024		879,879	260.6	31,852			27,083		34,777			(3,916)		5,734		0001
Purchased Call/Shiller Barclays Global Index/SBG017US7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/04/2024		1,763,475	261.24	64,264			51,600		65,884			(7,938)		11,153		0001
Purchased Call/Shiller Barclays Global Index/SBG017US9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/07/2024		2,395,375	261.62	86,219			69,416		87,806			(10,631)		15,189		0001
Purchased Call/Shiller Barclays Global Index/SBG017USM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/18/2024		2,001,263	261.88	72,187			59,361		72,904			(8,919)		12,808		0001
Purchased Call/S&P 500 INDEX/SPXC17BSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2023	03/24/2025		1,725,598	3935		257,750		256,685		290,614			(1,416)		12,152		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/28/2022	06/28/2024		2,667,192	246.43	94,658			59,019		7,365			(11,668)		14,890		0001
Purchased Call/Shiller Barclays Global Index/SBG017RSH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/01/2022	07/29/2024		1,871,110	263.06	67,860			45,571		58,396			(8,423)		10,795		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/01/2022	04/03/2024		721,745	284.53	27,787			14,027		22,339			(3,412)		3,628		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0408SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/15/2022	07/05/2024		3,013,532	326.24	72,341			46,466		49,723			(9,034)		16,952		0001
Purchased Call/Citi Grandmaster Index/CGM0408SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2022	07/12/2024		4,160,429	325.61	108,310			70,444		72,458			(13,496)		23,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS179SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/23/2024		884,812	574.01	94,144			65,862		90,860			(11,591)		5,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS176SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/11/2021	06/12/2023		3,028,959	595.48	212,936			21,089		44,499			(26,216)		6,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS17AS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2022	08/28/2024		782,283	569.5	84,956			60,017		85,391			(10,431)		4,651		0001
Purchased Call/Citi Grandmaster Index/CGM040ASB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	10/03/2024		7,013,603	322.64	165,407			126,645		160,436			(20,597)		43,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS171S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2024		579,004	547.38	70,928			55,653		85,835			(8,733)		3,627		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/30/2021	09/29/2023		250,355	266.21	8,963			2,238		19,291			(1,106)		884		0001
Purchased Call/Citi Grandmaster Index/CGM0406SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/19/2024		1,118,956	334.35	24,450			13,103		5,825			(3,057)		5,746		0001
Purchased Call/S&P 500 INDEX/SPX150JSV	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2022	04/14/2023		1,623,352	262	19,027			699		1			(4,783)		1,590		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025		3,134,021	231.8		109,377		99,118		70,000			(10,653)		21,040		0001
Purchased Call/S&P 500 INDEX/SPXD00SY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/02/2022	05/02/2023		1,501,000	4155.38	17,262			1,474					(4,256)		2,222		0001
Purchased Call/S&P 500 INDEX/SPXF00ASE	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2023	03/01/2024		1,806,619	262		48,114		44,773		47,929			(3,701)		8,667		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/29/2025		1,527,435	232.17		53,307		48,920		33,701			(4,582)		10,347		0001
Purchased Call/Shiller Barclays Global Index/SBG017VS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/13/2024		3,820,144	262.01	139,555			119,149		140,552			(17,193)		24,954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205GST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/04/2021	04/05/2023		816,948	259.2	33,468			200					(4,482)		478		0001
Purchased Call/S&P 500 INDEX/SPX150JS7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/11/2022	04/06/2023		1,699,604	250	56,637			791		16,226			(14,159)		1,090		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017T$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/22/2024		740,923	257.88	27,376			21,459		32,754			(3,372)		4,634		0001
Purchased Call/S&P 500 INDEX/SPXE00X$U	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/16/2022	12/18/2023		1,841,000	100	26,879			19,326		37,464			(6,591)		7,799		0001
Purchased Call/S&P 500 INDEX/SPXF006$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/17/2023	02/16/2024		5,798,000	4079.09	125,237			111,981		127,654			(14,450)		27,229		0001
Purchased Call/S&P 500 INDEX/SPXF009$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/03/2023	03/01/2024		2,094,000	4045.64	32,457			30,203		33,693			(2,497)		10,045		0001
Purchased Call/S&P 500 INDEX/SPXF00A$S	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/07/2023	03/06/2024		1,720,755	250	97,637			91,451		101,158			(6,420)		8,316		0001
Purchased Call/S&P 500 INDEX/SPXF009$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/03/2023	03/05/2024		2,670,000	4045.64	45,390			42,273		47,120			(3,454)		12,885		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/18/2023		692,836	278.35	28,753			5,520					(3,555)		2,145		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/20/2024		1,901,530	259.96	68,316	2,913		61,572		78,121			(8,773)		12,491		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0172$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	06/22/2023		5,657	1029.49	490			602		602	195				13		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0170$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/06/2023		140,049	1220.04	11,008						(361)				90		0001
Purchased Call/S&P 500 INDEX/SPXF005$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/09/2023	02/09/2024		3,478,000	4081.5	96,688			84,100		97,605			(13,245)		16,155		0001
Purchased Call/S&P 500 INDEX/SPXF007$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/21/2023	02/21/2024		3,003,000	3997.34	37,237			33,442		39,726			(3,877)		14,212		0001
Purchased Call/S&P 500 INDEX/SPXD007$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/23/2022	02/22/2024		2,039,892	5012	96,463			43,388		12,147			(11,909)		9,669		0001
Purchased Call/Nasdaq FC Index/NFC1613$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/01/2022	07/24/2023		5,028,734	235.28	213,326			68,487		132,488			(53,636)		14,113		0001
Purchased Call/S&P 500 INDEX/SPXD00Q$1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/06/2022	05/08/2023		2,139,000	100	38,716			3,946					(9,494)		3,451		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/05/2022	07/05/2024		3,450,765	247.14	122,696			77,655		8,971			(15,118)		19,412		0001
Purchased Call/S&P 500 INDEX/SPXE13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/17/2023		2,437,000	4327.16	100,648			14,813		37,479			(12,392)		6,628		0001
Purchased Call/S&P 500 INDEX/SPXE13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	06/04/2025		6,600,000	6400	125,865			71,118		19,463			(8,040)		48,733		0001
Purchased Call/S&P 500 INDEX/SPXF00D$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/27/2023	03/27/2024		2,991,000	3977.53	102,890			102,042		111,971			(1,124)		14,893		0001
Purchased Call/S&P 500 INDEX/SPXF009$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/03/2023	03/01/2024		2,865,000	4045.64	35,813			33,326		37,087			(2,755)		13,744		0001
Purchased Call/S&P 500 INDEX/SPXF002$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/09/2023	01/09/2024		5,860,000	100	59,186			46,142		48,210			(13,134)		25,845		0001
Purchased Call/S&P 500 INDEX/SPXF008$N	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/27/2023	02/27/2024		2,647,000	100	64,587			59,071		69,545			(5,662)		12,642		0001
Purchased Call/S&P 500 INDEX/SPXF00C$X	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/22/2023	03/22/2029		412,000	100	93,400			107,490		107,490	14,090				5,038		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205RSG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2023	.....	743,257	288.44	30,845	.....	.....	5,805	.....	.....	.....	.....	(3,803)	.....	2,285	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2022	07/25/2024	.....	2,929,806	234.54	151,197	.....	.....	101,353	.....	132,495	.....	.....	(18,908)	.....	16,834	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00Y$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/19/2022	12/19/2023	.....	2,350,000	100	36,425	.....	.....	26,290	.....	51,618	.....	.....	(8,982)	.....	9,974	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161A$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/12/2022	12/07/2023	.....	7,937,528	219.88	308,934	.....	.....	213,972	.....	620,145	.....	.....	(76,453)	.....	32,911	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00Y$Y	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/22/2022	12/22/2023	.....	1,446,000	100	33,403	.....	.....	24,588	.....	49,591	.....	.....	(8,236)	.....	6,172	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00Z$A	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	12/22/2022	12/22/2028	.....	161,000	100	46,078	.....	.....	56,458	.....	56,458	8,413	.....	.....	.....	1,928	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF004$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/25/2023	01/25/2024	.....	2,155,000	100	.....	52,582	.....	43,311	.....	47,039	.....	.....	(9,364)	.....	9,769	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF006$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/17/2023	02/16/2024	.....	1,071,000	4283.04	.....	19,064	.....	17,046	.....	15,405	.....	.....	(2,200)	.....	5,030	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG139$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	04/04/2023	.....	2,735,000	4582.64	40,205	.....	.....	332	.....	.....	.....	.....	(9,913)	.....	1,432	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205S$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/27/2021	08/29/2023	.....	315,242	288.44	13,083	.....	.....	2,696	.....	.....	.....	.....	(1,609)	.....	1,014	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZIWZ7FF32TWEFA76	02/02/2023	02/02/2024	.....	1,566,000	4030.93	.....	105,079	.....	89,360	.....	113,999	.....	.....	(16,410)	.....	7,193	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161G$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/26/2024	.....	3,301,056	245.76	117,919	.....	.....	78,045	.....	11,535	.....	.....	(14,531)	.....	18,987	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017S$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/26/2022	08/23/2024	.....	3,028,244	265.23	105,927	.....	.....	74,979	.....	84,831	.....	.....	(13,167)	.....	17,915	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE13N$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	11/24/2025	.....	6,600,000	.6000	245,175	.....	.....	150,208	.....	60,853	.....	.....	(13,948)	.....	53,769	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150M$Z	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	06/07/2022	06/02/2023	.....	1,771,364	246	67,683	.....	.....	11,722	.....	60,518	.....	.....	(16,921)	.....	3,680	.....	0001 .....
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/06/2023	.....	78,773	1220.04	6,192	.....	.....	.....	.....	.....	(203)	.....	.....	.....	50	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2023	12/13/2024	.....	5,572,030	221.72	242,025	9,520	.....	216,690	.....	425,763	.....	.....	(30,898)	.....	36,398	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205T$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/10/2021	09/12/2023	.....	135,060	275.85	5,605	.....	.....	1,263	.....	.....	.....	.....	(689)	.....	454	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150D$J	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/11/2022	07/11/2023	.....	3,205,000	242.69	136,533	.....	.....	37,989	.....	170,734	.....	.....	(33,666)	.....	8,471	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/14/2023	.....	2,628,000	4392.59	31,273	.....	.....	1,126	.....	.....	.....	.....	(7,711)	.....	2,573	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150K$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/22/2022	04/21/2023	.....	1,524,000	254.99	30,175	.....	.....	1,676	.....	20	.....	.....	(7,461)	.....	1,828	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150K$E	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/27/2022	04/24/2023	.....	1,572,765	247	51,715	.....	.....	3,304	.....	37,888	.....	.....	(12,857)	.....	2,016	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150P$L	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/27/2022	07/27/2023	.....	1,504,000	245	64,070	.....	.....	20,651	.....	69,540	.....	.....	(15,798)	.....	4,276	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161A$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2022	12/06/2023	.....	8,913,891	220.38	339,864	.....	.....	234,116	.....	673,798	.....	.....	(84,009)	.....	36,886	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161BSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/23/2022	. 12/26/2023	.....	7,505,749	..... 219.13	254,192	12,983	.....	199,613	.....	602,225	.....	.....	..... (65,887)	.....	32,277	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161GSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/29/2022	. 07/30/2024	.....	4,174,084	..... 246.52	149,850	.....	.....	 100,037	.....	13,424	.....	.....	.....(18,424)	.....	24,107	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161HS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/12/2022	. 08/12/2024	.....	 551,923	..... 245.37	18,961	.....	.....	13,056	.....	 2,178	.....	.....	..... (2,342)	.....	 3,230	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX150M5Q	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	. 06/02/2022	. 06/01/2023	.....	1,572,455	 245	64,657	.....	.....	 10,956	.....	59,506	.....	.....	.....(15,987)	.....	 3,240	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205G5L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 08/06/2021	. 08/07/2023	.....	 947,305	..... 274.05	39,313	.....	.....	 6,922	.....	.....	.....	.....	..... (4,840)	.....	 2,816	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017S5Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 09/09/2022	. 09/10/2024	.....	 539,270	..... 262.99	 19,845	.....	.....	 14,393	.....	 17,532	.....	.....	..... (2,440)	.....	 3,246	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/21/2022	. 12/20/2024	.....	5,799,298	..... 220.12	265,049	 3,132	.....	232,387	.....	467,901	.....	.....	.....(32,966)	.....	38,095	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0502SP	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	. 07/27/2022	. 07/20/2023	.....	1,546,754	3867	112,640	.....	.....	34,804	.....	123,580	.....	.....	.....(28,317)	.....	 4,265	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205S5Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 09/03/2021	. 09/05/2023	.....	 462,386	..... 285.97	19,189	.....	.....	 4,144	.....	.....	.....	.....	..... (2,359)	.....	 1,521	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205T5E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 09/15/2021	. 09/15/2023	.....	 71,212	277	 2,955	.....	.....	678	.....	.....	.....	.....	..... (364)	.....	242	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C52 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/04/2023	. 01/04/2024	.....	 5,688,488	..... 218.63	.....	216,122	.....	 166,270	.....	467,583	.....	.....	.....(50,527)	.....	24,867	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161BSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/03/2023	. 12/30/2024	.....	4,835,414	..... 218.97	50,168	168,250	.....	192,487	.....	406,408	.....	.....	.....(26,273)	.....	32,015	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C5Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/04/2023	. 01/03/2024	.....	9,173,028	..... 218.18	.....	348,036	.....	267,128	.....	772,543	.....	.....	..... (81,898)	.....	40,027	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/02/2022	. 07/31/2023	.....	2,431,494	..... 239.94	92,444	.....	.....	 31,592	.....	42,241	.....	.....	.....(23,331)	.....	 7,029	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2022	. 07/31/2024	.....	2,836,642	..... 239.94	132,049	.....	.....	 88,890	.....	 101,614	.....	.....	..... (16,360)	.....	16,400	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613SY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/08/2022	. 07/28/2023	.....	6,343,108	..... 238.39	247,829	.....	.....	 81,859	.....	 127,711	.....	.....	..... (61,819)	.....	18,109	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614S1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/03/2022	. 07/26/2024	.....	4,504,963	..... 238.39	224,560	.....	.....	150,500	.....	172,201	.....	.....	.....(27,980)	.....	25,911	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614SG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/12/2022	. 08/04/2023	.....	6,198,438	..... 241.28	230,560	.....	.....	 80,217	.....	 96,804	.....	.....	..... (57,151)	.....	18,209	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1614S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2022	. 08/02/2023	.....	 8,700,237	..... 239.54	337,985	.....	.....	 116,021	.....	159,721	.....	.....	..... (84,328)	.....	25,355	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017T5E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 10/28/2022	. 10/07/2024	.....	1,854,150	..... 258.33	64,983	.....	.....	50,092	.....	79,453	.....	.....	..... (8,095)	.....	 11,442	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX061U5J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/23/2019	. 09/21/2023	.....	5,990,000	3550	357,020	.....	.....	 43,283	.....	 1,346,419	.....	.....	.....(22,486)	.....	20,679	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161JSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/02/2022	. 10/28/2024	.....	4,599,339	..... 232.94	159,080	.....	.....	126,059	.....	82,708	.....	.....	.....(19,591)	.....	28,914	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161JSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/11/2022	. 11/11/2024	.....	4,199,853	.....233.1	145,735	.....	.....	118,272	.....	76,258	.....	.....	.....(17,943)	.....	26,721	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C58 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/18/2023	. 01/08/2024	.....	5,122,877	..... 219.97	.....	211,977	.....	165,621	.....	397,573	.....	.....	.....(46,791)	.....	22,554	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161C$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/06/2023	. 01/05/2024	.....	5,033,205	..... 219.97	.....	191,785	.....	148,713	.....	390,310	.....	.....	.....(44,060)	.....	22,042	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/05/2023	. 01/03/2025	.....	4,965,111	..... 216.72	.....	256,155	.....	227,769	.....	450,127	.....	.....	.....(29,056)	.....	32,976	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/17/2023	. 01/17/2024	.....	 6,155,666	..... 225.71	.....	213,964	.....	172,490	.....	368,482	.....	.....	.....(42,118)	.....	27,529	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF006$F	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 02/16/2023	. 02/16/2024	.....	 1,881,000	100	.....	35,551	.....	31,700	.....	27,454	.....	.....	.....(4,188)	.....	8,834	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00D$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 03/28/2023	. 04/25/2023	.....	 3,980,000	4000	.....	71,950	.....	66,415	.....	149,457	.....	.....	.....(7,709)	.....	 5,208	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 09/24/2021	. 09/26/2023	.....	 2,286,000	.....4429.64	251,689	.....	.....	61,539	.....	45,663	.....	.....	.....(30,945)	.....	8,004	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/12/2021	. 10/12/2023	.....	 2,103,000	.....5010.21	86,223	.....	.....	22,977	.....	 2,681	.....	.....	..... (10,630)	.....	7,686	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/10/2023	. 01/09/2024	.....	5,857,557	..... 220.89	.....	236,685	.....	185,278	.....	440,303	.....	.....	.....(51,883)	.....	25,834	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF00B$R	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 03/15/2023	. 03/14/2024	.....	2,552,540	 248	.....	128,054	.....	122,762	.....	170,569	.....	.....	.....(5,613)	.....	12,480	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/22/2022	. 04/21/2023	.....	 1,814,178	4393	54,173	.....	.....	 3,010	.....	 99	.....	.....	.....(13,394)	.....	 2,176	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/04/2022	. 04/04/2023	.....	 7,777,000	.....4582.64	185,093	.....	.....	 1,530	.....	.....	.....	.....	.....(45,639)	.....	4,070	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXD00U$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 05/20/2022	. 05/19/2023	.....	 2,047,000	.....3901.36	48,719	.....	.....	 6,496	.....	66,503	.....	.....	.....(12,046)	.....	 3,750	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF008$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 02/22/2023	. 05/07/2026	.....	 2,005,000	3000	.....	80,850	.....	78,358	.....	75,916	.....	.....	.....(2,557)	.....	17,663	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/17/2023	. 01/10/2025	.....	4,276,909	.....224.7	.....	195,257	.....	175,669	.....	296,153	.....	.....	.....(20,194)	.....	28,559	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF13D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/17/2021	. 11/10/2023	.....	1,499,512	5550	49,179	.....	.....	 15,211	.....	520	.....	.....	.....(6,122)	.....	 5,874	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/08/2021	. 10/10/2023	.....	 2,098,000	.....4361.48	236,025	.....	.....	62,334	.....	60,441	.....	.....	.....(29,019)	.....	7,628	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/27/2021	. 10/26/2023	.....	3,181,274	 4543	356,460	.....	.....	 101,986	.....	39,693	.....	.....	.....(44,007)	.....	12,036	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG139$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/04/2022	. 04/04/2023	.....	 8,171,000	.....4582.64	100,503	.....	.....	831	.....	.....	.....	.....	.....(24,782)	.....	4,277	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/08/2022	. 04/06/2023	.....	 1,388,000	100	34,700	.....	.....	483	.....	.....	.....	.....	.....(8,603)	.....	890	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017U$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 11/04/2022	. 11/05/2024	.....	473,347	..... 261.24	17,040	.....	.....	 13,670	.....	17,684	.....	.....	.....(2,095)	.....	 2,996	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017U$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	. 11/18/2022	. 11/19/2024	.....	1,073,948	..... 261.88	38,877	.....	.....	 31,935	.....	39,164	.....	.....	.....(4,780)	.....	6,879	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205R$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	. 08/23/2021	. 08/23/2023	.....	254,621	..... 286.33	10,567	.....	.....	 2,090	.....	.....	.....	.....	.....(1,303)	.....	802	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF006$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 02/17/2023	. 02/20/2024	.....	2,491,000	.....4079.09	.....	44,340	.....	39,698	.....	45,218	.....	.....	.....(5,061)	.....	11,771	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/20/2023	. 01/09/2025	.....	 4,647,010	..... 220.89	.....	233,407	.....	208,566	.....	367,021	.....	.....	.....(25,237)	.....	31,007	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/24/2022	. 08/23/2023	.....	8,939,626	..... 235.98	323,313	.....	.....	129,545	.....	240,923	.....	.....	.....(80,382)	.....	28,173	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/08/2021	. 12/08/2023	.....	 1,602,000	.....4667.83	 184,070	.....	.....	63,464	.....	 15,350	.....	.....	.....(22,694)	.....	 6,656	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/15/2023	. 01/29/2024	.....	 6,917,020	..... 229.39	.....	252,758	.....	212,022	.....	348,001	.....	.....	..... (41,606)	.....	31,563	.....	0001 .....

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Purchased Call/Nasdaq FC Index/NFC1615$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/07/2022	08/23/2024	.....	3,466,073	238.96	133,921	.....	.....	95,013	.....	131,526	.....	.....	(16,686)	.....	20,506	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG139$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2023	.....	2,730,000	100	55,146	.....	.....	304	.....	.....	.....	.....	(13,524)	.....	1,237	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161A$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/12/2022	12/06/2024	.....	5,585,500	219.88	264,960	.....	.....	224,653	.....	454,456	.....	.....	(32,729)	.....	36,281	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205S$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/03/2021	09/05/2023	.....	107,954	292.12	4,480	.....	.....	968	.....	.....	.....	.....	(551)	.....	355	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205T$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/17/2021	09/15/2023	.....	790,017	268.17	32,786	.....	.....	7,562	.....	.....	.....	.....	(4,053)	.....	2,680	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX1500$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/25/2022	08/24/2023	.....	1,543,105	247	71,773	.....	.....	28,909	.....	65,912	.....	.....	(17,746)	.....	4,880	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2023	01/24/2025	.....	4,134,481	228.74	187,414	.....	.....	172,039	.....	248,179	.....	.....	(15,864)	.....	27,903	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017W$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2023	02/04/2025	.....	178,908	267.16	6,494	.....	.....	6,022	.....	5,190	.....	.....	(497)	.....	1,217	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXF135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/12/2023	.....	1,642,227	4300	191,482	.....	.....	51,097	.....	59,258	.....	.....	(23,640)	.....	6,002	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025	.....	2,733,806	226.18	129,200	.....	.....	117,413	.....	179,571	.....	.....	(12,030)	.....	18,353	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017V$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/28/2022	12/26/2024	.....	371,748	261.07	10,375	3,379	.....	12,089	.....	14,481	.....	.....	(1,650)	.....	2,454	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017V$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/30/2022	12/31/2024	.....	285,166	260.8	10,323	.....	.....	9,088	.....	11,295	.....	.....	(1,269)	.....	1,890	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017W$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/29/2025	.....	345,920	268.15	12,591	.....	.....	11,555	.....	9,456	.....	.....	(1,082)	.....	2,343	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/28/2022	07/25/2023	.....	4,726,474	234.54	203,328	.....	.....	65,491	.....	133,337	.....	.....	(50,924)	.....	13,323	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161D$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/01/2023	01/31/2024	.....	7,784,275	229.14	305,981	.....	.....	258,311	.....	397,746	.....	.....	(48,728)	.....	35,637	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017W$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2023	02/05/2025	.....	1,128,703	267.16	40,972	.....	.....	37,993	.....	32,742	.....	.....	(3,130)	.....	7,686	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017X$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/21/2025	.....	2,733,322	268.39	97,693	.....	.....	93,334	.....	75,159	.....	.....	(4,688)	.....	18,831	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2023	01/03/2025	.....	5,606,515	218.63	254,841	.....	.....	226,091	.....	485,967	.....	.....	(29,507)	.....	37,236	.....	0001 .....
Purchased Call/Shiller Barclays Global Index/SBG017X$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	02/28/2025	.....	1,234,683	269.19	47,286	.....	.....	45,661	.....	32,703	.....	.....	(1,786)	.....	8,549	.....	0001 .....
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0172$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2023	.....	14,378	1029.49	1,236	.....	.....	1,530	.....	1,530	497	.....	.....	.....	34	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161M$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2023	02/14/2025	.....	8,108,516	227.28	279,273	.....	.....	262,459	.....	258,132	.....	.....	(17,170)	.....	55,581	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161M5E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2023	02/21/2025		4,340,336	224.62		146,510		139,874		164,921			(7,203)		29,903		0001
Purchased Call/Shiller Barclays Global Index/SBG017W5V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	02/14/2023	02/13/2025		1,669,684	268.91		61,452		57,905		44,333			(3,622)		11,437		0001
Purchased Call/Nasdaq FC Index/NFC1614$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2022	08/11/2023		8,108,731	241.86	260,440			96,758		123,200			(65,440)		24,474		0001
Purchased Call/S&P 500 INDEX/SPXF13I5E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	12/07/2021	12/07/2023		2,115,000	5584.73	70,853			24,331		934			(8,735)		8,769		0001
Purchased Call/S&P 500 INDEX/SPXF13J5F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	12/10/2021	12/06/2023		1,933,638	4537	265,255			91,480		40,599			(32,883)		8,001		0001
Purchased Call/S&P 500 INDEX/SPX8213$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		2,906,000	4057.66	33,419			13,553		13,189			(8,263)		9,221		0001
Purchased Call/S&P 500 INDEX/SPXG13E5P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	04/25/2022	04/14/2023		1,640,770	4399	119,110			4,399		70			(30,282)		1,607		0001
Purchased Call/S&P 500 INDEX/SPXG130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2024		1,578,000	4328.87	202,457			90,661		86,738			(24,858)		7,468		0001
Purchased Call/S&P 500 INDEX/SPXG133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	03/09/2022	03/08/2024		2,649,233	4167	401,487			188,611		217,163			(49,498)		12,841		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L5S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025		10,054,367	233.29	349,170			321,888		205,166			(27,718)		68,212		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025		4,273,300	228.95	147,391			136,709		119,649			(11,161)		29,056		0001
Purchased Call/S&P 500 INDEX/SPXG136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	03/23/2022	03/21/2024		1,740,035	5148	101,061			49,349		7,228			(12,477)		8,592		0001
Purchased Call/S&P 500 INDEX/SPXG13A$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024		2,426,000	4456.56	345,462			176,305		108,995			(42,650)		12,229		0001
Purchased Call/S&P 500 INDEX/SPX8213$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2022	08/30/2023		2,159,000	3986.16	24,397			10,148		22,638			(6,016)		6,966		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M5U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025		5,376,819	223.29	190,638			186,127		224,891			(5,183)		37,495		0001
Purchased Call/Nasdaq FC Index/NFC1616$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2022	09/08/2023		8,025,482	230.1	261,279	2,382		119,002		340,174			(65,891)		26,651		0001
Purchased Call/Nasdaq FC Index/NFC1616$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2022	09/07/2023		8,521,030	229.49	298,257			132,112		374,910			(74,231)		28,208		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M5N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/21/2023	03/03/2025		3,867,275	224.35	133,277			129,096		150,627			(4,640)		26,835		0001
Purchased Call/S&P 500 INDEX/SPXF13R5U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028		2,118,695	4677	451,265			294,575		294,575	29,481				23,149		0001
Purchased Call/S&P 500 INDEX/SPXG135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	03/15/2022	03/08/2024		1,258,329	4266	47,386			22,446		40,272			(5,891)		6,099		0001
Purchased Call/S&P 500 INDEX/SPX8210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2022	07/27/2023		1,090,000	4023.61	12,426			4,005		5,031			(3,064)		3,099		0001
Purchased Call/S&P 500 INDEX/SPX8211$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2022	08/02/2023		1,269,000	4091.19	14,340			4,859		1,502			(3,536)		3,698		0001
Purchased Call/Shiller Barclays Global Index/SBG017X5H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	03/10/2023	03/07/2025		3,434,479	269.95	115,504			112,242		87,787			(3,518)		23,900		0001
Purchased Call/Nasdaq FC Index/NFC161D$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/24/2024		8,545,924	228.08	314,095			259,444		457,824			(55,880)		38,674		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	03/31/2023	03/26/2025		2,054,666	259.42	80,361			80,093		91,167			(430)		14,489		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150JST	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/21/2022	04/21/2023		5,270,000	100	57,443			3,182					(14,164)		6,320		0001
Purchased Call/S&P 500 INDEX/SPX150KSM	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/29/2022	04/28/2023		5,330,000	100	53,833			4,037					(13,310)		7,381		0001
Purchased Call/S&P 500 INDEX/SPX150QSA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/01/2022	06/30/2023		3,763,000	100	34,996			8,773					(8,653)		9,395		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/28/2023	02/26/2025		2,519,346	223.03	86,491			82,719		105,850			(4,082)		17,420		0001
Purchased Call/S&P 500 INDEX/SPX8211SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2022	08/14/2023		3,086,000	100	32,403			12,051					(7,946)		9,419		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/14/2025		1,744,211	259.39	64,037			62,919		77,061			(1,317)		12,198		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/23/2023	03/21/2025		2,677,727	259.9	96,403			95,817		115,806			(980)		18,817		0001
Purchased Call/S&P 500 INDEX/SPX150KSZ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/03/2022	05/03/2023		3,749,000	100	37,490			3,305					(9,244)		5,636		0001
Purchased Call/Shiller Barclays Global Index/SBG017YS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2023	04/01/2025		1,506,876	263.51	54,850			54,850		54,974					10,670		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0170SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2024		79,120	1210.43	10,958			4,495		4,495	562				391		0001
Purchased Call/S&P 500 INDEX/SPXF13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/30/2023		1,521,000	5270.77	68,445			22,846		1,461			(8,438)		6,218		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2028		465,280	1134.53	122,183			118,309		118,309	21,263				5,172		0001
Purchased Call/S&P 500 INDEX/SPX161QSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/20/2023		7,426,000	100	80,201			4,198					(19,776)		8,691		0001
Purchased Call/S&P 500 INDEX/SPX161RSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/12/2022	05/12/2023		4,966,000	100	45,191			5,132					(11,143)		8,423		0001
Purchased Call/S&P 500 INDEX/SPX161RSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023		2,073,000	100	42,911			4,887					(10,610)		3,516		0001
Purchased Call/S&P 500 INDEX/SPX161SS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023		8,079,000	100	75,135			10,018					(18,577)		14,801		0001
Purchased Call/S&P 500 INDEX/SPX161SS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/19/2023		2,680,000	100	39,932			5,324					(9,873)		4,910		0001
Purchased Call/S&P 500 INDEX/SPX161MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	07/31/2026		4,705,000	5900	334,720			236,284		99,958			(17,454)		42,974		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0171S5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2028		490,369	1135.48	122,088			126,661		126,661	21,876				5,542		0001
Purchased Call/S&P 500 INDEX/SPX150ZSJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/08/2023	02/08/2024		1,724,000	100	43,272			37,312		29,127			(6,046)		7,995		0001
Purchased Call/S&P 500 INDEX/SPX161SS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2023		6,478,000	100	60,245			8,796					(14,855)		12,458		0001
Purchased Call/S&P 500 INDEX/SPX161SSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2022	06/08/2023		6,729,000	100	66,617			12,479					(16,426)		14,628		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150LS3	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/04/2022	05/04/2023		6,335,000	100	63,350			5,759					(15,621)		9,667		0001
Purchased Call/S&P 500 INDEX/SPX150NSK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	06/16/2022	06/16/2023		3,497,000	100	46,510			9,819					(11,468)		8,031		0001
Purchased Call/S&P 500 INDEX/SPX150ZSD	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/06/2023	02/06/2024		4,453,000	100	53,436			45,781		38,490			(7,759)		20,585		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/04/2025		588,096	271.08		21,054		20,331		14,080			(805)		4,084		0001
Purchased Call/S&P 500 INDEX/SPX150KSU	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	05/02/2022	05/02/2023		4,924,000	100	46,778			3,995					(11,534)		7,290		0001
Purchased Call/S&P 500 INDEX/SPX1610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2022	04/10/2023		5,175,000	100	57,960			1,437					(14,214)		4,283		0001
Purchased Call/Nasdaq FC Index/NFC161D5K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2023	02/05/2025		3,347,497	232.91		148,653		138,288		172,893			(10,635)		22,795		0001
Purchased Call/Nasdaq FC Index/NFC161D5C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2025		5,615,152	227.7		275,196		253,545		349,935			(22,038)		38,067		0001
Purchased Call/Nasdaq FC Index/NFC1615SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/01/2022	08/28/2023		3,894,721	233.08	111,104			47,402		132,373			(28,410)		12,484		0001
Purchased Call/S&P 500 INDEX/SPXG13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2024		1,463,000	4321.19	220,474			113,715		91,224			(27,145)		7,434		0001
Purchased Call/S&P 500 INDEX/SPXG13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024		1,829,125	4113	202,657			115,165		186,232			(25,019)		9,728		0001
Purchased Call/S&P 500 INDEX/SPXG13KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/19/2023		1,668,205	3907	34,480			4,623		42,695			(8,620)		3,056		0001
Purchased Call/S&P 500 INDEX/SPX161S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/20/2022	05/22/2023		4,533,000	100	42,157			5,923					(10,338)		8,555		0001
Purchased Call/S&P 500 INDEX/SPXG13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2024		2,102,000	4083.39	307,312			179,582		226,879			(37,836)		11,368		0001
Purchased Call/S&P 500 INDEX/SPX161SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2022	05/25/2023		1,886,000	100	21,312			3,170					(5,255)		3,661		0001
Purchased Call/S&P 500 INDEX/SPXG13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/08/2024		2,493,000	4450.58	351,762			180,478		114,985			(43,309)		12,618		0001
Purchased Call/S&P 500 INDEX/SPXG13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024		2,296,000	3845.01	350,599			199,237		351,834			(43,284)		12,212		0001
Purchased Call/Nasdaq FC Index/NFC1615ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/02/2022	09/05/2024		1,196,161	228.07	47,272			34,521		71,386			(5,915)		7,166		0001
Purchased Call/S&P 500 INDEX/SPXG13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/08/2023		1,628,719	4123	30,822			3,159		25,182			(7,642)		2,628		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/17/2023		638,430	175.78	24,835			547		25,661			(3,058)		689		0001
Purchased Call/S&P 500 INDEX/SPX161USD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2022	07/28/2023		3,139,000	100	30,448			9,953					(7,508)		8,962		0001
Purchased Call/S&P 500 INDEX/SPX161TSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2023		3,785,000	100	36,715			8,900					(9,053)		9,345		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0171S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2024		146,101	1135.48	18,013			15,250		15,250	2,660				769		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2021	04/26/2023		1,003,607	174.91	39,040			1,341		46,761			(4,813)		1,339		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161U8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/21/2023		2,147,000	100	25,120			7,745					(6,211)		5,947		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2021	05/05/2023		298,984	177.26	11,660			547		10,222			(1,440)		463		0001
Purchased Call/S&P 500 INDEX/SPXG13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023		2,378,000	3901.36	30,438			4,058		39,521			(7,526)		4,356		0001
Purchased Call/S&P 500 INDEX/SPX161S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023		4,590,000	100	45,900			8,472					(11,318)		9,906		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/14/2023		52,923	175.78	2,059			37		2,106			(255)		52		0001
Purchased Call/S&P 500 INDEX/SPXG13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/24/2023		2,037,639	4272	56,930			3,637		1,368			(14,154)		2,612		0001
Purchased Call/S&P 500 INDEX/SPX161T$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/01/2022	06/30/2023		1,716,000	100	22,994			5,765					(5,685)		4,284		0001
Purchased Call/S&P 500 INDEX/SPX161T$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2023		5,457,000	100	54,024			14,883					(13,248)		14,353		0001
Purchased Call/S&P 500 INDEX/SPX161T$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/11/2022	07/11/2023		3,972,000	100	38,528			10,720					(9,500)		10,499		0001
Purchased Call/S&P 500 INDEX/SPX161U$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/21/2022	07/21/2023		6,060,000	100	58,176			17,888					(14,345)		16,784		0001
Purchased Call/S&P 500 INDEX/SPX8211$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/04/2022	08/04/2023		1,026,000	100	25,137			8,704		2,199			(6,198)		3,014		0001
Purchased Call/S&P 500 INDEX/SPX8212$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/12/2022	08/14/2023		2,759,000	4280.15	56,284			20,932		37,786			(13,803)		8,421		0001
Purchased Call/Nasdaq FC Index/NFC161DST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2023	02/07/2025		6,061,056	232.72		268,715		251,334		315,567			(17,867)		41,334		0001
Purchased Call/Nasdaq FC Index/NFC1616$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/28/2022	09/12/2024		3,518,500	234.28	99,787			73,786		164,060			(12,488)		21,219		0001
Purchased Call/Nasdaq FC Index/NFC1615$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/21/2022	09/01/2023		12,601,692	228.07	470,599			202,063		605,462			(117,419)		40,927		0001
Purchased Call/S&P 500 INDEX/SPX8210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023		1,521,000	4130.29	17,187			5,634		485			(4,250)		4,342		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/31/2023		253,550	176.57	9,939			1,654		12,851			(1,224)		733		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/14/2023		403,355	177.15	16,013			2,974		20,000			(1,972)		1,231		0001
Purchased Call/S&P 500 INDEX/SPXG13KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023		1,823,000	3941.48	24,793			3,620		30,330			(6,113)		3,506		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2025		5,044,561	225.59		176,249		172,177		183,801			(4,302)		35,253		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/25/2023		76,422	176.7	3,026			610		4,087			(374)		242		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2021	08/30/2023		108,786	176.73	4,308			894		5,873			(531)		351		0001
Purchased Call/S&P 500 INDEX/SPX8210$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2022	07/28/2023		1,542,000	4130.29	32,536			10,665		520			(8,045)		4,402		0001
Purchased Call/S&P 500 INDEX/SPX8214$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023		12,062,000	3979.87	139,919			61,287		166,803			(34,501)		39,930		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/286SBM0171$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	06/22/2028		67,364	1029.49	20,767			23,149		23,149	2,218				770		0001
Purchased Call/Nasdaq FC Index/NFC1616$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/20/2022	09/13/2023		8,365,645	226.49	289,838			133,125		445,482			(72,156)		28,208		0001
Purchased Call/S&P 500 INDEX/SPX8212$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/17/2022	08/17/2023		2,071,000	4274.04	59,024			22,439		37,813			(14,554)		6,390		0001
Purchased Call/Nasdaq FC Index/NFC161D$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2023	02/07/2025		7,183,774	232.17	326,931			306,571		381,604			(21,116)		48,990		0001
Purchased Call/S&P 500 INDEX/SPXG13L$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/26/2023		2,541,000	4057.84	40,148			6,134		37,665			(9,899)		4,976		0001
Purchased Call/S&P 500 INDEX/SPX8213$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		1,368,000	105	20,794			8,433		651			(5,141)		4,341		0001
Purchased Call/S&P 500 INDEX/SPX8213$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		2,001,000	4057.66	28,414			11,524		30,618			(7,025)		6,349		0001
Purchased Call/S&P 500 INDEX/SPX8213$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		2,982,000	4057.66	80,514			32,653		84,809			(19,907)		9,462		0001
Purchased Call/S&P 500 INDEX/SPXF13S$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2022	01/11/2024		1,904,431	4624	244,079			95,684		35,261			(30,133)		8,429		0001
Purchased Call/S&P 500 INDEX/SPX8211$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/03/2022	08/03/2023		2,229,000	4155.17	32,766			11,193		30,548			(8,079)		6,522		0001
Purchased Call/S&P 500 INDEX/SPX8212$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2022	08/18/2023		1,358,000	105	19,963			7,686					(4,922)		4,205		0001
Purchased Call/S&P 500 INDEX/SPX8214$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/15/2022	09/15/2023		6,724,000	3901.35	77,998			36,082		97,713			(19,232)		22,809		0001
Purchased Call/S&P 500 INDEX/SPX8215$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2022	09/27/2023		3,696,000	3647.29	81,312			40,096		118,880			(20,050)		12,978		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0173$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/20/2028		236,934	1026.27	78,781			84,351		84,351	7,908				2,794		0001
Purchased Call/S&P 500 INDEX/SPX8215$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2023		1,577,000	105	23,970			12,150		43,605			(5,878)		5,614		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0173$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2024		51,999	1045.86	9,594			10,371		10,371	1,570				330		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0174$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2028		337,303	1082.32	104,813			105,803		105,803	9,797				4,025		0001
Purchased Call/S&P 500 INDEX/SPX8215$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	10/06/2023		5,214,000	3744.52	59,440			31,041		81,224			(14,656)		18,760		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2021	05/10/2023		282,339	177.83	10,983			588		9,003			(1,354)		467		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2021	05/11/2023		286,912	177	11,161			613		10,498			(1,376)		481		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2021	06/02/2023		167,644	177.5	6,538			559		6,234			(807)		348		0001
Purchased Call/S&P 500 INDEX/SPX8211$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2022	08/08/2023		2,549,000	4140.06	238,077			114,982		114,982	18,498				7,606		0001
Purchased Call/S&P 500 INDEX/SPX8215$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2022	09/26/2023		3,683,000	3655.04	99,809			48,942		146,575			(24,611)		12,896		0001
Purchased Call/S&P 500 INDEX/SPX8212$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/19/2022	08/04/2023		1,585,908	3732	32,576			11,769		53,603			(8,377)		4,659		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	05/22/2024		138,787	1063.09	21,445			21,713		21,713	4,244				743		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0171$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024		169,425	1124.64	24,990			19,662		19,662	3,484				924		0001
Purchased Call/S&P 500 INDEX/SPX8215$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	09/29/2023		1,271,000	100	30,377			15,273		48,602			(7,511)		4,488		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0174$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2028		191,788	1097.09	59,387			57,751		57,751	5,358				2,280		0001
Purchased Call/S&P 500 INDEX/SPX8216$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/11/2022	10/09/2023		2,136,480	3640	74,672			39,508		112,830			(18,514)		7,748		0001
Purchased Call/S&P 500 INDEX/SPX161$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2022	08/04/2023		4,135,000	100	42,177			14,645					(10,428)		12,147		0001
Purchased Call/S&P 500 INDEX/SPX161V$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/18/2022	08/18/2023		4,896,000	100	50,918			19,606					(12,555)		15,161		0001
Purchased Call/S&P 500 INDEX/SPX161W$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2022	08/25/2023		4,687,000	100	45,464			18,438					(11,241)		14,872		0001
Purchased Call/S&P 500 INDEX/SPX8214$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2022	09/05/2023		1,213,000	105	22,683			10,004		10,962			(5,702)		3,990		0001

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Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0173S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/20/2024		39,268	1050.54	6,978			7,411		7,411	1,165				239		0001
Purchased Call/S&P 500 INDEX/SPX8216S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2022	10/06/2023		2,233,000	3639.66	47,116			24,674		82,882			(11,650)		8,034		0001
Purchased Call/S&P 500 INDEX/SPX8217S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	10/09/2023		3,373,965	3640	167,045			90,129		238,660			(42,231)		12,235		0001
Purchased Call/S&P 500 INDEX/SPX8217SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2022	10/20/2023		1,682,000	100	40,873			22,871		61,877			(10,078)		6,272		0001
Purchased Call/S&P 500 INDEX/SPXG137S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/25/2024		1,579,016	4524	213,958			105,800		57,271			(26,451)		7,841		0001
Purchased Call/S&P 500 INDEX/SPXG13B9K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2024		1,845,000	4378.55	263,651			135,984		102,248			(32,460)		9,375		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/06/2023		229,642	177.07	9,094			1,974		12,213			(1,117)		758		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2021	10/13/2023		61,546	176.31	2,542			684		3,821			(314)		226		0001
Purchased Call/S&P 500 INDEX/SPX821VS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2024		1,802,000	4003.58	292,104			260,837		260,837	36,468				11,571		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/286SBM0170SL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028		21,903	1220.04	6,122			4,474		4,474	412				245		0001
Purchased Call/S&P 500 INDEX/SPX8217SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/19/2022	10/19/2023		1,997,000	3695.16	59,311			32,842		85,904			(14,625)		7,428		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/29/2023		142,482	174.53	5,756			1,437		9,972			(711)		503		0001
Purchased Call/S&P 500 INDEX/SPX161VS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2023		6,699,000	100	67,660			24,231					(16,683)		20,066		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2021	10/18/2023		75,668	176.02	3,186			875		4,872			(393)		281		0001
Purchased Call/Nasdaq FC Index/NFC161E$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/15/2023	02/12/2025		3,674,905	231.81	175,045			164,612		198,465			(10,675)		25,153		0001
Purchased Call/S&P 500 INDEX/SPX8216SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/13/2022	10/05/2023		1,566,975	3776	60,461			32,029		94,566			(15,242)		5,623		0001
Purchased Call/S&P 500 INDEX/SPX8216S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	10/13/2023		1,941,000	100	46,584			25,233		73,637			(11,518)		7,112		0001
Purchased Call/S&P 500 INDEX/SPX161WS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2022	08/25/2023		4,948,000	100	48,985			19,811					(12,079)		15,700		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/18/2021	. 04/06/2023	.....	 186,831	..... 175.3	 6,736	.....	.....	 63	.....	 7,766	.....	.....	..... (1,133)	.....	 120	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 10/26/2021	. 10/06/2023	.....	 134,173	..... 176.2	 6,206	.....	.....	 1,648	.....	 8,289	.....	.....	..... (787)	.....	 483	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161WSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/29/2022	. 08/29/2023	.....	 4,218,000	 100	 40,493	.....	.....	 16,733	.....	.....	.....	.....	..... (9,985)	.....	 13,565	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161YSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/28/2022	. 10/27/2023	.....	 3,934,000	 100	 34,619	.....	.....	 20,098	.....	 4,847	.....	.....	..... (8,560)	.....	 14,920	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161WSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/08/2021	. 07/07/2026	.....	 4,705,000	..... .5900	 327,240	.....	.....	 229,645	.....	 94,558	.....	.....	..... (17,304)	.....	 42,549	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 09/14/2021	. 09/14/2023	.....	 119,055	..... 175.34	 4,715	.....	.....	 1,075	.....	 7,558	.....	.....	..... (581)	.....	 403	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 11/05/2021	. 11/06/2023	.....	 344,296	..... 178.05	 14,495	.....	.....	 4,366	.....	 18,895	.....	.....	..... (1,785)	.....	 1,336	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161WS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/26/2022	. 08/28/2023	.....	 2,078,000	 100	 28,261	.....	.....	 11,600	.....	.....	.....	.....	..... (6,930)	.....	 6,661	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161SSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/25/2022	. 05/25/2023	.....	 1,400,000	 100	 28,420	.....	.....	 4,228	.....	.....	.....	.....	..... (7,008)	.....	 2,717	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161TS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/17/2022	. 06/16/2023	.....	 2,256,000	 100	 34,066	.....	.....	 7,212	.....	.....	.....	.....	..... (8,423)	.....	 5,181	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 04/22/2021	. 04/21/2023	.....	 355,543	..... 174.75	 13,795	.....	.....	 381	.....	 16,673	.....	.....	..... (1,703)	.....	 426	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 05/20/2022	. 05/22/2023	.....	 5,004,000	..... 3901.36	 58,547	.....	.....	 8,226	.....	 76,055	.....	.....	..... (14,358)	.....	 9,444	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 04/30/2021	. 05/02/2023	.....	 329,989	..... 175.2	 12,870	.....	.....	 548	.....	 15,045	.....	.....	..... (1,582)	.....	 489	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161U$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/19/2022	. 07/19/2023	.....	 2,089,000	 100	 27,575	.....	.....	 8,280	.....	.....	.....	.....	..... (6,799)	.....	 5,734	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161U$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/01/2022	. 08/01/2023	.....	 2,575,000	 100	 25,493	.....	.....	 8,568	.....	.....	.....	.....	..... (6,286)	.....	 7,474	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/21/2023	. 02/20/2024	.....	 9,124,029	..... 231.07	.....	 312,927	.....	 281,119	.....	 430,154	.....	.....	..... (33,311)	.....	 43,114	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	. 01/12/2022	. 01/12/2024	.....	 106,801	..... 180.98	 5,020	.....	.....	 1,972	.....	 5,433	.....	.....	..... (619)	.....	 474	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161XS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/20/2022	. 09/20/2023	.....	 5,859,000	 100	 52,145	.....	.....	 24,708	.....	.....	.....	.....	..... (12,858)	.....	 20,168	.....	0001 .....

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Purchased Call/S&P 500 INDEX/SPX161Y$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/09/2022	11/09/2023		5,818,000	100	48,871			30,137		30,013			(12,050)		22,738		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2022	12/01/2023		136,802	174.45	8,430			2,960		10,724			(1,089)		560		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/21/2021	05/23/2023		1,719,000	4382.16	53,633			3,831		242			(6,594)		3,275		0001
Purchased Call/Nasdaq FC Index/NFC161E$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2023	02/21/2025		4,564,863	229.29	199,609			191,168		269,590			(8,986)		31,450		0001
Purchased Call/S&P 500 INDEX/SPX161W$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/07/2022	09/07/2023		7,189,000	100	69,014			30,229					(17,017)		23,799		0001
Purchased Call/S&P 500 INDEX/SPX8214$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/09/2022	09/08/2023		2,080,000	4067.36	44,304			19,691		15,051			(10,954)		6,907		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0176$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025		120,060	1075.45	18,273			21,356		21,356	3,083				844		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$A	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/08/2021	10/09/2023		1,549,000	4539.96	52,356			13,774		4,889			(6,446)		5,617		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2023		158,422	177.17	7,050			2,276		9,946			(869)		637		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/15/2023		198,025	178.64	8,792			3,129		11,541			(1,085)		834		0001
Purchased Call/S&P 500 INDEX/SPX821B$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		1,638,000	4275.29	30,467			20,650		11,608			(7,533)		6,710		0001
Purchased Call/S&P 500 INDEX/SPX821D$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2022	12/22/2023		1,006,000	4037.06	19,013			14,035		27,096			(4,701)		4,294		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/05/2021	11/06/2023		1,228,000	4839.63	34,630			10,432		593			(4,264)		4,767		0001
Purchased Call/S&P 500 INDEX/SPX8219$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/16/2022	11/16/2023		1,819,000	3958.79	20,555			12,967		25,375			(5,068)		7,220		0001
Purchased Call/S&P 500 INDEX/SPX8219$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023		2,684,000	3965.34	30,329			19,377		35,967			(7,499)		10,676		0001
Purchased Call/S&P 500 INDEX/SPX8219$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2022	11/17/2023		2,072,000	100	30,251			19,327		10,475			(7,480)		8,242		0001
Purchased Call/S&P 500 INDEX/SPX821C$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2023		4,301,000	100	40,429			29,069		35,791			(9,915)		18,220		0001
Purchased Call/S&P 500 INDEX/SPX821D$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023		2,103,000	3821.62	23,974			17,370		33,690			(5,911)		8,943		0001
Purchased Call/S&P 500 INDEX/SPX8217$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2022	10/11/2023		2,196,370	3589	111,561			61,169		165,298			(28,204)		8,006		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/07/2021	05/09/2023		583,912	177.65	22,714			1,186		19,087			(2,793)		954		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	11/12/2021	11/10/2023		129,089	178.21	5,628			1,734		7,226			(696)		506		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/03/2021	12/01/2023		58,182	175.81	2,560			863		4,130			(316)		238		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/10/2021	12/11/2023		283,879	177.5	12,661			4,424		18,021			(1,559)		1,186		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	01/05/2022	01/05/2024		58,228	179.83	2,673			1,024		3,213			(330)		255		0001
Purchased Call/S&P 500 INDEX/SPX8217S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2023		1,431,000	100	34,344			19,271		50,579			(8,492)		5,336		0001
Purchased Call/S&P 500 INDEX/SPX8218S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/31/2022	10/31/2023		5,083,000	3871.98	112,843			66,213		144,779			(27,824)		19,460		0001
Purchased Call/S&P 500 INDEX/SPX8218SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/07/2022	11/07/2023		4,428,000	3806.8	50,479			30,593		66,214			(12,447)		17,228		0001
Purchased Call/S&P 500 INDEX/SPX8218SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2022	11/03/2023		2,831,000	3770.55	29,726			17,835		47,202			(7,350)		10,914		0001
Purchased Call/S&P 500 INDEX/SPX821AS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/24/2023		2,153,000	4026.12	46,505			30,616		45,693			(11,498)		8,693		0001
Purchased Call/S&P 500 INDEX/SPX821ASK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2022	11/27/2023		2,558,000	100	38,370			25,369		6,882			(9,410)		10,393		0001
Purchased Call/S&P 500 INDEX/SPX821CS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023		3,505,000	100	32,947			23,612		35,548			(8,146)		14,763		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B8M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/03/2021	09/05/2023		1,498,000	4716.44	47,337			10,223		829			(5,820)		4,928		0001
Purchased Call/S&P 500 INDEX/SPX8217SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/26/2022	10/26/2023		1,141,000	3830.6	12,779			7,323		19,333			(3,151)		4,317		0001
Purchased Call/S&P 500 INDEX/SPX818SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/07/2022	10/31/2023		1,609,590	3879	81,626			48,838		113,955			(20,521)		6,162		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008SP	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/19/2021	11/17/2023		2,101,159	4766	72,176			22,929		2,276			(8,923)		8,358		0001
Purchased Call/S&P 500 INDEX/SPXD0ONSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/25/2022	04/25/2023		2,581,000	4296.12	69,945			4,624		4,502			(17,247)		3,377		0001
Purchased Call/S&P 500 INDEX/SPXD00PSI	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/04/2022	05/04/2023		1,442,000	100	34,752			3,159					(8,569)		2,201		0001
Purchased Call/S&P 500 INDEX/SPXD0ONSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/25/2022	04/25/2023		9,904,000	4296.12	227,792			15,061		16,793			(56,168)		12,960		0001
Purchased Call/S&P 500 INDEX/SPX8219SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/17/2022	11/15/2023		2,490,840	3992	136,163			86,477		158,485			(33,759)		9,865		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8219SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/21/2022	11/17/2023		2,520,495	3951	145,904			93,476		168,667			(36,375)		10,026		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023		1,504,000	4848.06	35,194			7,448		213			(4,351)		4,885		0001
Purchased Call/Nasdaq FC Index/NFC161ESN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2023	02/24/2025		3,349,014	227.15	155,899			149,324		213,257			(6,964)		23,123		0001
Purchased Call/S&P 500 INDEX/SPX821FSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		6,094,000	100	60,940			47,229		70,677			(14,063)		26,687		0001
Purchased Call/S&P 500 INDEX/SPX821ESQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023		1,905,000	3839.5	40,767			30,888		58,246			(10,080)		8,238		0001
Purchased Call/S&P 500 INDEX/SPX821FSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024		1,748,000	3895.08	184,064			184,088		214,312	17,429		(17,854)		7,696		0001
Purchased Call/S&P 500 INDEX/SPX821FSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/09/2023	01/05/2024		1,799,538	4008	39,503			30,700		48,690			(8,864)		7,881		0001
Purchased Call/S&P 500 INDEX/SPX821GSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024		2,735,000	3972.61	215,792			243,146		243,146	27,355				12,336		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024		1,831,988	4179	98,189			73,507		150,727			(12,106)		11,203		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009S6	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/18/2022	02/16/2024		1,544,000	4594.54	49,099			21,799		20,548			(6,070)		7,251		0001
Purchased Call/S&P 500 INDEX/SPX821BSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		1,324,000	100	32,570			22,075		34,684			(8,053)		5,424		0001
Purchased Call/Nasdaq FC Index/NFC161FS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2023	03/01/2024		7,672,015	231.22	276,744			258,878		363,106			(19,554)		36,805		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SG	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	03/28/2024		1,491,069	4573	54,679			27,377		26,432			(6,769)		7,435		0001
Purchased Call/S&P 500 INDEX/SPX821ESO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023		1,255,000	3839.5	14,307			10,840		19,686			(3,537)		5,427		0001
Purchased Call/S&P 500 INDEX/SPX821ASB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/23/2022	11/20/2023		2,395,065	3965	126,737			82,717		138,719			(31,509)		9,588		0001
Purchased Call/S&P 500 INDEX/SPX821ESG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2022	12/22/2023		1,777,691	3823	38,000			28,527		53,519			(9,553)		7,588		0001
Purchased Call/S&P 500 INDEX/SPX2502S1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/14/2023	03/14/2024		1,675,000	100	49,413			47,241		63,806			(2,295)		8,189		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2021	10/16/2023		1,514,000	4608.83	50,719			13,813		4,465			(6,244)		5,590		0001
Purchased Call/Nasdaq FC Index/NFC161ESV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2023	02/29/2024		4,128,740	227.69	157,463			145,015		231,071			(13,036)		19,777		0001
Purchased Call/S&P 500 INDEX/SPX821FSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024		8,347,000	100	86,809			68,156		28,714			(18,789)		36,943		0001
Purchased Call/S&P 500 INDEX/SPX8211SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		1,508,000	100	36,343			31,137		29,167			(5,277)		6,971		0001
Purchased Call/S&P 500 INDEX/SPX821BS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2022	11/27/2023		1,807,769	4026	93,455			62,131		105,452			(23,171)		7,345		0001
Purchased Call/S&P 500 INDEX/SPX821C$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2022	12/08/2023		1,932,000	100	47,914			33,406		59,056			(11,847)		8,027		0001
Purchased Call/S&P 500 INDEX/SPX161ZSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2022	11/24/2023		3,997,000	100	41,969			27,553		10,477			(10,320)		16,138		0001
Purchased Call/S&P 500 INDEX/SPX2501S0	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/10/2023	03/11/2024		5,486,000	100	60,346			57,354		76,487			(3,453)		26,707		0001
Purchased Call/S&P 500 INDEX/SPX8210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2022	07/31/2023		1,012,000	105	15,079			5,026		3			(3,698)		2,925		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8213SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2022	08/25/2023		2,319,000	4057.66	65,628			26,616		68,913			(16,227)		7,358		0001
Purchased Call/S&P 500 INDEX/SPX8213SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2022	09/06/2023		1,971,000	3908.19	30,945			13,469		39,057			(7,630)		6,504		0001
Purchased Call/S&P 500 INDEX/SPX8214S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023		3,293,000	3979.87	63,884			27,982		75,568			(15,752)		10,901		0001
Purchased Call/S&P 500 INDEX/SPX7156SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2021	01/21/2025		1,481,000	4946.96	74,791			33,930		58,593			(4,607)		9,973		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U8G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2025		181,623	183.28	16,873			15,808		14,597			(1,128)		1,243		0001
Purchased Call/S&P 500 INDEX/SPX2610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024		4,115,000	100	44,442			35,405		7,482			(9,401)		18,245		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/13/2021	10/12/2023		1,577,994	4494	58,108			15,506		9,516			(7,174)		5,767		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0059SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2022	09/26/2024		1,586,875	4053	109,717			82,099		165,043			(13,545)		9,695		0001
Purchased Call/S&P 500 INDEX/SPXD00SSX	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	05/16/2023		2,363,000	100	27,411			3,398					(6,759)		4,194		0001
Purchased Call/S&P 500 INDEX/SPX821ES1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2022	12/27/2023		1,200,000	3829.25	13,560			10,086		19,018			(3,344)		5,170		0001
Purchased Call/S&P 500 INDEX/SPX821BSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2022	12/06/2023		3,934,000	3941.26	90,875			62,336		106,723			(22,408)		16,279		0001
Purchased Call/S&P 500 INDEX/SPX821CSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2022	12/15/2023		1,902,000	3852.36	40,703			29,170		57,345			(10,064)		8,011		0001
Purchased Call/S&P 500 INDEX/SPX821GS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024		1,981,896	4146	42,666			34,085		48,323			(8,652)		8,787		0001
Purchased Call/S&P 500 INDEX/SPXD00RS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2022	05/09/2023		2,100,000	3991.24	38,850			4,067		46,220			(9,579)		3,432		0001
Purchased Call/S&P 500 INDEX/SPXD00SS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/11/2023		1,605,508	3935	50,376			5,613		61,280			(12,490)		2,690		0001
Purchased Call/S&P 500 INDEX/SPX2502S9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	03/22/2023	03/22/2024		2,180,000	100	44,908			43,921		54,510			(1,104)		10,780		0001
Purchased Call/S&P 500 INDEX/SPX2610S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2022	12/15/2023		3,282,000	100	52,840			37,764		34,850			(13,029)		13,823		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023		1,729,312	4692	57,619			12,193		1,137			(7,123)		5,616		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/05/2022	10/04/2024		1,691,785	4108	111,744			84,729		159,420			(13,777)		10,412		0001
Purchased Call/S&P 500 INDEX/SPXD00RS9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/10/2022	05/10/2023		1,600,000	100	38,240			4,108					(9,429)		2,648		0001
Purchased Call/S&P 500 INDEX/SPXD00WSR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/31/2022	05/31/2023		2,646,000	100	35,456			5,861					(8,743)		5,409		0001
Purchased Call/S&P 500 INDEX/SPXD00RS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/09/2022	05/09/2023		7,462,000	3991.24	167,895			17,576		195,351			(41,399)		12,196		0001
Purchased Call/S&P 500 INDEX/SPXD00TSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2022	05/17/2023		2,279,000	4293.29	41,250			5,227					(10,171)		4,089		0001
Purchased Call/S&P 500 INDEX/SPXD00WSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/01/2022	06/01/2023		1,440,000	100	30,528			5,130					(7,527)		2,967		0001
Purchased Call/S&P 500 INDEX/SPXD00ZS7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/14/2022	06/14/2023		1,874,000	100	37,480			7,641					(9,242)		4,247		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00Z9P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	06/15/2023		2,601,000	100	39,795			8,222					(9,813)		5,934		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2023	03/25/2024		69,021	264.47		1,535		1,526		1,799			(13)		343		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2021	07/03/2023		1,559,000	4579.88	44,276			5,672		1,550			(5,451)		3,956		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE81BXP4ROTD8PU41	10/14/2022	10/14/2024		1,584,000	4209.94	80,784			62,449		126,710			(9,946)		9,836		0001
Purchased Call/S&P 500 INDEX/SPXD00P9Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/05/2023		2,113,000	4123.34	45,852			4,330					(11,337)		3,272		0001
Purchased Call/S&P 500 INDEX/SPXD00RSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2022	05/11/2023		2,094,000	3935.18	23,243			2,561		22,028			(5,731)		3,509		0001
Purchased Call/S&P 500 INDEX/SPXD00SS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/15/2023		2,500,000	4023.89	52,750			6,394		38			(12,936)		4,389		0001
Purchased Call/S&P 500 INDEX/SPXD00SS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/13/2022	05/12/2023		3,211,000	4023.89	44,312			5,047		50,617			(10,956)		5,446		0001
Purchased Call/S&P 500 INDEX/SPXD00YSF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/09/2022	06/09/2023		2,219,000	100	40,164			7,677					(9,903)		4,859		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2021	05/31/2023		2,132,000	4390	72,062			5,939		2,346			(8,848)		4,358		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/02/2021	06/30/2023		1,620,907	4436	64,084			7,977		3,240			(7,922)		4,047		0001
Purchased Call/S&P 500 INDEX/SPX821ESU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2022	12/27/2023		1,945,259	3829	112,085			84,770		149,492			(27,866)		8,381		0001
Purchased Call/S&P 500 INDEX/SPXD00XSC	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/03/2022	06/02/2023		6,613,000	100	65,469			11,275					(16,187)		13,737		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024		16,204,236	265.48	365,656			364,979		392,450			(1,448)		80,799		0001
Purchased Call/Nasdaq FC Index/NFC161FS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2023	03/06/2024		7,150,495	231.32	244,201			229,551		340,725			(15,424)		34,557		0001
Purchased Call/S&P 500 INDEX/SPX8214S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2022	09/20/2023		2,229,000	3855.93	57,062			27,038		74,918			(14,070)		7,673		0001
Purchased Call/S&P 500 INDEX/SPX161U8S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/04/2022	08/04/2023		1,406,000	100	21,512			7,449					(5,304)		4,130		0001
Purchased Call/S&P 500 INDEX/SPX161VSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2022	08/18/2023		2,542,000	100	56,432			21,789					(13,953)		7,872		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/24/2023		1,818,000	4576.19	59,267			9,294		2,295			(7,297)		5,102		0001
Purchased Call/Nasdaq FC Index/NFC161FS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2023	03/07/2025		4,287,004	228.99	190,484			185,068		256,516			(5,839)		29,832		0001
Purchased Call/S&P 500 INDEX/SPX821GSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024		4,268,000	4016.95	53,350			43,797		56,508			(9,647)		19,315		0001
Purchased Call/S&P 500 INDEX/SPX161VSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2023		3,936,000	100	40,934			16,013					(10,038)		12,318		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	11/03/2023	.....	56,256	178.25	2,413	.....	.....	716	.....	3,065	.....	.....	(298)	.....	217	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013N$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/21/2023	.....	1,337,134	4369	45,461	.....	.....	1,256	.....	457	.....	.....	(5,620)	.....	1,604	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821E$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2022	12/29/2023	.....	2,783,029	3849	130,595	.....	.....	98,947	.....	173,178	.....	.....	(32,290)	.....	12,034	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821D$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2022	05/09/2023	.....	3,880,000	4225	54,920	.....	.....	15,691	.....	42,341	.....	.....	(35,817)	.....	6,341	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821H$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/26/2024	.....	2,192,632	4060	.....	70,292	.....	58,740	.....	73,767	.....	.....	(11,683)	.....	9,956	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/18/2023	.....	1,520,545	3949	78,209	.....	.....	10,211	.....	74,007	.....	.....	(19,337)	.....	2,757	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	05/24/2023	.....	2,229,000	3976.46	114,348	.....	.....	16,695	.....	96,509	.....	.....	(28,195)	.....	4,287	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821L$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	10/02/2023	.....	3,900,000	4000	.....	201,830	.....	184,760	.....	329,068	.....	.....	(17,896)	.....	13,883	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	08/01/2023	.....	2,121,000	4632.31	62,570	.....	.....	10,486	.....	3,091	.....	.....	(7,693)	.....	6,156	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT00099$0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2022	04/18/2023	.....	1,913,666	4037	99,341	.....	.....	4,665	.....	39,147	.....	.....	(24,562)	.....	2,125	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2021	09/29/2023	.....	1,536,000	4512.14	54,067	.....	.....	13,517	.....	10,810	.....	.....	(6,684)	.....	5,423	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX8216$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	10/04/2024	.....	1,003,760	3788	35,118	.....	.....	26,775	.....	45,205	.....	.....	(4,336)	.....	6,178	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821J$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	.....	784,000	12304.9	.....	17,326	.....	15,112	.....	21,730	.....	.....	(2,332)	.....	3,642	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023	.....	2,202,000	3962.3	112,302	.....	.....	14,974	.....	100,617	.....	.....	(27,767)	.....	4,034	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013N$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/17/2023	.....	2,004,000	4368.43	67,535	.....	.....	1,486	.....	59	.....	.....	(8,315)	.....	2,162	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX2611$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/29/2024	.....	2,997,000	100	.....	36,863	.....	30,770	.....	24,122	.....	.....	(6,328)	.....	13,676	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013O$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/17/2023	.....	2,075,000	4635.18	51,045	.....	.....	7,513	.....	1,999	.....	.....	(6,285)	.....	5,644	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/07/2022	10/06/2023	.....	1,927,000	3792.11	125,255	.....	.....	65,593	.....	209,847	.....	.....	(30,970)	.....	6,933	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/28/2023	.....	1,694,000	3961.41	87,410	.....	.....	6,556	.....	70,441	.....	.....	(21,612)	.....	2,346	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/09/2023	.....	1,547,188	3917	82,523	.....	.....	8,663	.....	84,386	.....	.....	(20,404)	.....	2,529	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/07/2023	.....	2,182,305	4720	79,276	.....	.....	27,412	.....	10,544	.....	.....	(9,814)	.....	9,048	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00R8C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/10/2022	05/10/2024		1,046,000	4001.05	44,455			24,697		51,222			(5,473)		5,516		0001
Purchased Call/S&P 500 INDEX/SPX821HSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024		3,491,000	4070.56		90,068		75,057		91,661			(15,589)		15,851		0001
Purchased Call/S&P 500 INDEX/SPX821HSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024		2,336,000	4076.6		39,245		32,974		39,802			(6,344)		10,694		0001
Purchased Call/S&P 500 INDEX/SPX8211S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024		6,491,000	4119.21		158,380		133,511		154,971			(25,167)		29,765		0001
Purchased Call/S&P 500 INDEX/SPX821LSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	05/03/2023		3,900,000	3500		37,690		24,614		3,695			(13,302)		5,863		0001
Purchased Call/S&P 500 INDEX/SPX9057S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027		10,917,000	3915.59	2,137,549			2,582,807		2,582,807	260,981				107,284		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2023		494,883	184.03	17,618			485		458			(4,344)		430		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	05/01/2023		728,271	181.01	27,747			2,293		10,756			(6,804)		1,061		0001
Purchased Call/S&P 500 INDEX/SPX905A$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/09/2021	04/10/2023		2,298,000	4128.8	99,503			1,232		15,848			(12,251)		1,902		0001
Purchased Call/S&P 500 INDEX/SPX905E$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/04/2021	06/06/2023		1,363,000	4229.89	55,338			5,017		20,461			(6,804)		2,920		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013P$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2021	12/14/2023		2,067,000	4657.75	79,993			28,239		11,970			(9,862)		8,689		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/08/2024		2,018,000	4257.84	124,107			58,223		88,008			(15,280)		9,781		0001
Purchased Call/Nasdaq FC Index/NFC161E$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2023	02/14/2025		3,564,823	231.07	153,311			145,414		197,479			(8,316)		24,436		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0007$P	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/04/2021	06/06/2023		2,168,000	4403.6	74,146			6,722		810			(9,116)		4,644		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0008$G	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/05/2021	11/06/2023		1,574,000	4744.3	55,720			16,785		1,605			(6,860)		6,110		0001
Purchased Call/S&P 500 INDEX/SPX821FSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	12/29/2023		1,816,084	3840		83,953		63,785		110,514			(20,289)		7,853		0001
Purchased Call/S&P 500 INDEX/SPX821GSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2023	01/16/2024		1,707,611	3999		99,077		79,591		114,292			(19,652)		7,624		0001
Purchased Call/S&P 500 INDEX/SPX8215S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	09/20/2024		1,248,157	3748	52,581			39,843		67,789			(6,619)		7,584		0001
Purchased Call/S&P 500 INDEX/SPX821J$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024		2,348,000	4090.46		51,656		45,056		52,090			(6,954)		10,906		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/31/2023		2,646,000	4007.07	137,857			22,786		99,918			(33,992)		5,409		0001
Purchased Call/S&P 500 INDEX/SPX821LS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	03/11/2024		3,900,000	4000		303,630		289,371		447,181			(15,015)		18,986		0001
Purchased Call/S&P 500 INDEX/SPX9057$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027		7,605,000	3841.47	1,447,232			1,908,876		1,908,876	195,767				74,285		0001

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Purchased Call/S&P 500 INDEX/SPX9059&J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2021	04/03/2023		1,510,000	4019.87	60,853			167		34,046			(7,482)		684		0001
Purchased Call/S&P 500 INDEX/SPX905C&R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2021	05/10/2023		2,572,000	4188.43	104,938			5,622		34,506			(12,938)		4,257		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R&B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/11/2022	03/08/2024		1,604,143	4283	94,013			44,410		65,181			(11,623)		7,775		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S&U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/07/2024		1,709,000	4185.91	91,773			50,677		103,641			(11,284)		8,979		0001
Purchased Call/S&P 500 INDEX/SPX900FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	07/19/2024		17,275,000	3700	2,023,350			676,349		3,644,904			(127,970)		98,638		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	04/14/2023		1,257,743	184.18	43,500			1,577		1,669			(10,805)		1,232		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	05/02/2023		863,481	181.14	32,664			2,800		12,406			(8,081)		1,278		0001
Purchased Call/S&P 500 INDEX/SPX821KSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2024		2,271,000	3970.04	39,288			35,825		43,392			(3,747)		10,830		0001
Purchased Call/Nasdaq FC Index/NFC161FSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/22/2023	03/14/2025		7,206,817	228.5	347,577			341,065		438,465			(7,240)		50,398		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/12/2024		2,380,000	4334.38	120,190			62,156		93,927			(14,798)		12,110		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2023		436,631	179.21	18,469			4,884		14,748			(4,554)		1,125		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2022	02/01/2024		91,303	181.47	4,519			1,900		4,663			(557)		419		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2022	07/17/2023		768,996	179.32	33,838			10,010		26,820			(8,332)		2,092		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2022	02/23/2024		214,626	179.46	11,568			5,212		13,474			(1,426)		1,019		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/24/2024		2,151,000	4286.35	113,143			65,570		105,592			(13,987)		11,537		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2024		1,478,000	4069.23	92,079			57,218		133,168			(11,337)		8,242		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161FSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/22/2023	.03/14/2025	.....	6,421,896	.....228.9	.....	312,820	.....	307,242	.....	385,284	.....	.....	.....(6,481)	.....	44,909	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.12/15/2021	.12/15/2023	.....	105,708	..... 177.96	4,725	.....	.....	1,675	.....	6,520	.....	.....	..... (583)	.....	445	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821K$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.02/24/2023	.02/26/2024	.....	8,532,000	.....3970.04	.....	204,768	.....	 186,717	.....	226,105	.....	.....	.....(19,528)	.....	40,686	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.01/25/2022	.04/11/2023	.....	468,690	..... 175.17	22,475	.....	.....	512	.....	20,164	.....	.....	.....(4,587)	.....	407	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821N$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.03/30/2023	.03/28/2024	.....	3,035,000	.....4050.83	.....	82,856	.....	82,856	.....	87,301	.....	.....	..... (228)	.....	 15,133	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.05/10/2022	.05/10/2024	.....	2,274,000	.....4256.86	105,741	.....	.....	58,745	.....	114,410	.....	.....	.....(13,019)	.....	 11,992	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.06/03/2022	.06/04/2024	.....	 2,005,000	.....4232.57	 108,471	.....	.....	64,069	.....	119,192	.....	.....	.....(13,337)	.....	10,894	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013U$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.08/01/2022	.08/01/2024	.....	1,442,000	.....4281.14	73,830	.....	.....	 49,423	.....	 86,457	.....	.....	.....(9,090)	.....	 8,345	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/10/2023	.03/10/2025	.....	3,403,759	..... 224.79	.....	164,215	.....	160,421	.....	235,611	.....	.....	.....(4,145)	.....	23,736	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013R$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.03/23/2022	.03/22/2024	.....	2,449,000	.....4386.25	129,062	.....	.....	 63,113	.....	 69,578	.....	.....	.....(15,912)	.....	12,110	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.01/12/2022	.01/10/2024	.....	 152,179	..... 180.6	7,322	.....	.....	 2,864	.....	7,957	.....	.....	..... (905)	.....	672	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.03/11/2022	.03/13/2024	.....	186,508	..... 181.21	10,333	.....	.....	 4,918	.....	10,607	.....	.....	.....(1,269)	.....	911	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.03/11/2022	.03/11/2024	.....	219,200	..... 181.21	12,163	.....	.....	5,776	.....	12,423	.....	.....	.....(1,500)	.....	 1,067	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.03/11/2022	.03/12/2024	.....	 429,423	..... 181.21	23,747	.....	.....	 11,286	.....	24,380	.....	.....	.....(2,920)	.....	 2,094	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	.06/13/2022	.06/13/2024	.....	 1,950,000	.....4091.64	109,395	.....	.....	65,877	.....	 166,198	.....	.....	.....(13,469)	.....	10,705	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/18/2022	.03/19/2024	.....	 732,722	..... 181.92	42,718	.....	.....	20,713	.....	39,913	.....	.....	..... (5,252)	.....	 3,608	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/18/2022	.04/18/2024	.....	 154,665	..... 184.04	10,022	.....	.....	 5,265	.....	 7,573	.....	.....	..... (1,234)	.....	 793	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/02/2022	.05/02/2024	.....	 370,451	..... 181.14	25,524	.....	.....	13,900	.....	23,218	.....	.....	..... (3,142)	.....	 1,934	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/20/2022	.07/20/2023	.....	 382,574	..... 179.32	16,872	.....	.....	 5,113	.....	13,496	.....	.....	..... (4,160)	.....	 1,055	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/19/2022	.08/18/2023	.....	 904,702	..... 181.99	40,712	.....	.....	15,719	.....	25,300	.....	.....	..... (10,066)	.....	 2,802	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/17/2022	.10/17/2023	.....	 353,470	..... 178.15	19,017	.....	.....	10,425	.....	18,833	.....	.....	..... (4,689)	.....	 1,308	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00QSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	.06/22/2022	.06/22/2023	.....	 1,597,000	.....3759.89	140,217	.....	.....	 176,500	.....	 176,500	48,883	.....	.....	.....	 3,808	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/07/2022	.04/06/2023	.....	 161,011	..... 184.43	 5,668	.....	.....	79	.....	 34	.....	.....	..... (1,401)	.....	103	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/29/2022	.04/26/2024	.....	2,029,417	4247	105,395	.....	.....	56,919	.....	103,824	.....	.....	.....(13,030)	.....	10,516	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821JSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.02/16/2023	.02/16/2024	.....	 1,635,000	.....4090.41	.....	49,868	.....	 44,465	.....	 49,659	.....	.....	..... (5,875)	.....	 7,678	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821LSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.03/14/2023	.03/14/2024	.....	 7,612,000	.....3919.29	.....	92,866	.....	88,784	.....	104,703	.....	.....	..... (4,313)	.....	37,216	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821M$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.03/15/2023	.03/15/2024	.....	 2,082,000	.....3891.93	.....	43,514	.....	41,721	.....	50,059	.....	.....	..... (1,902)	.....	10,194	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/26/2022	.04/06/2023	.....	 119,065	..... 175.17	 5,546	.....	.....	64	.....	 5,041	.....	.....	..... (1,148)	.....	 76	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/15/2022	.02/15/2024	.....	 186,696	..... 180.48	10,100	.....	.....	 4,440	.....	10,656	.....	.....	..... (1,245)	.....	 875	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821KS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.02/22/2023	.02/22/2024	.....	 3,176,000	.....3991.05	 85,752	.....	.....	 77,248	.....	 93,009	.....	.....	..... (8,693)	.....	 15,054	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821K\$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2023	02/16/2024		1,702,899	4084		137,285		125,551		156,921			(12,056)		7,997		0001
Purchased Call/S&P 500 INDEX/SPX821M\$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024		2,193,000	3891.93		34,649		33,222		39,445			(1,515)		10,737		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2022	06/30/2023		1,787,452	179.78	75,087			18,842		53,937			(18,584)		4,463		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024		167,791	181.39	8,624			3,684		8,720			(1,060)		776		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2022	02/09/2024		141,361	180.6	7,676			3,324		7,899			(948)		657		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2024		2,482,000	4217.54	129,312			85,499		172,614			(15,921)		14,276		0001
Purchased Call/S&P 500 INDEX/SPXD00T\$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/17/2022	05/12/2023		1,796,313	3931	56,951			6,522		67,109			(14,238)		3,047		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2022	08/30/2023		599,907	179.93	27,956			11,629		23,022			(6,893)		1,936		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023		613,033	179.3	30,284			13,765		26,469			(7,467)		2,067		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023		1,056,178	179.27	52,703			24,448		46,025			(13,031)		3,583		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/16/2024		131,962	180.38	7,007			3,107		7,611			(865)		620		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T\$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024		1,595,000	4256.81	80,707			47,826		90,497			(9,937)		8,686		0001
Purchased Call/S&P 500 INDEX/SPXD00T\$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/16/2022	05/12/2023		2,472,020	3930	84,884			9,694		99,935			(21,162)		4,193		0001
Purchased Call/S&P 500 INDEX/SPXD00U\$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/20/2022	05/22/2023		1,559,000	3901.36	42,249			5,936		57,300			(10,361)		2,942		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	03/25/2024		57,015	183.4	3,659			1,827		2,792			(457)		283		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	04/23/2024		519,872	183.21	35,356			18,849		27,485			(4,350)		2,683		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	05/03/2024		715,941	181.55	49,252			26,919		43,654			(6,071)		3,743		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023		446,411	180.41	20,089			7,194		14,853			(4,953)		1,337		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2022	09/08/2023		93,536	180.09	4,415			1,957		3,636			(1,089)		311		0001
Purchased Call/S&P 500 INDEX/SPX161HSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/29/2021	07/15/2024		4,300,000	.4325	510,610			216,664		320,887			(41,326)		24,449		0001
Purchased Call/S&P 500 INDEX/SPX821BSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/10/2022	11/10/2023		1,307,000	4154.19	23,918			14,816		15,425			(5,898)		5,119		0001
Purchased Call/S&P 500 INDEX/SPX821BSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2022	12/01/2023		1,274,000	4071.7	14,906			10,103		14,515			(3,686)		5,219		0001
Purchased Call/S&P 500 INDEX/SPX821DST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	12/26/2023		3,325,000	100	62,510			46,323		72,240			(15,288)		14,299		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/22/2024		221,758	182.28	13,372			6,539		11,813			(1,649)		1,097		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/26/2024		254,135	182.05	16,773			9,009		14,758			(2,068)		1,317		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/29/2023		198,509	176.27	10,084			5,056		12,007			(2,487)		701		0001
Purchased Call/S&P 500 INDEX/SPXD00USF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/20/2022	05/22/2023		1,399,000	3901.36	47,006			6,604		62,229			(11,527)		2,640		0001
Purchased Call/S&P 500 INDEX/SPXD00VSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/26/2022	05/26/2023		6,751,000	4057.84	149,872			22,897		153,926			(36,955)		13,222		0001
Purchased Call/S&P 500 INDEX/SPXD00WS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/26/2022	05/26/2023		1,512,000	4057.84	39,463			6,029		39,096			(9,731)		2,961		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/21/2025		2,882,912	229.41	102,377			101,712		115,485			(1,069)		20,259		0001

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Purchased Call/S&P 500 INDEX/SPXG13L$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/26/2022	05/26/2023		3,201,000	4057.84	36,812			5,624		35,622			(9,077)		6,269		0001
Purchased Call/S&P 500 INDEX/SPXG13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/27/2022	05/30/2023		4,345,000	4158.24	49,968			8,121		33,058			(12,220)		8,808		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/25/2022	08/25/2023		149,321	181.98	6,854			2,772		4,325			(1,690)		474		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/18/2022	10/18/2023		351,677	178.39	18,920			10,424		18,350			(4,665)		1,305		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2023	03/28/2025		448,725	230.91		16,576		16,576		16,526					3,169		0001
Purchased Call/S&P 500 INDEX/SPXG13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/27/2022	05/26/2023		10,961,000	4158.24	126,052			19,312		82,287			(31,167)		21,467		0001
Purchased Call/S&P 500 INDEX/SPXG13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/06/2022	06/06/2023		1,864,000	4121.43	45,295			8,235		38,540			(11,169)		3,993		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/14/2022	12/14/2023		321,278	182.48	17,317			12,260		13,323			(4,270)		1,351		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009S1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/29/2021	12/29/2023		2,649,000	4749.65	104,106			38,897		5,885			(12,835)		11,455		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009S9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/01/2022	03/28/2024		1,670,911	4345	98,723			49,430		60,114			(12,222)		8,332		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0009SW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/20/2022	05/17/2024		1,632,556	4284	77,086			43,867		81,411			(9,530)		8,683		0001
Purchased Call/S&P 500 INDEX/SPX821ES2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2022	12/22/2023		1,521,095	3831	16,634			12,313		23,174			(4,159)		6,493		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/07/2022	12/07/2023		457,187	181.87	24,917			17,160		19,599			(6,144)		1,896		0001
Purchased Call/S&P 500 INDEX/SPXG13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/02/2022	06/02/2023		2,048,000	4176.82	33,997			5,839		25,170			(8,383)		4,254		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/20/2022	12/20/2023		274,508	181.41	14,906			10,799		12,839			(3,675)		1,167		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/19/2022	05/17/2024		120,808	181.4	8,094			4,600		7,620			(999)		643		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13L$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023		2,117,000	4158.24	49,961			7,654		35,019			(12,353)		4,146		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2022	12/21/2023		188,706	182.07	10,209			7,425		8,335			(2,517)		804		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013T$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023		1,598,000	3816.1	91,406			20,396		140,454			(22,538)		3,787		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/06/2024		149,242	182.29	10,223			5,639		8,667			(1,259)		783		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023		284,129	181.33	15,428			11,136		13,375			(3,804)		1,206		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023		2,641,000	4039.46	152,914			56,068		118,760			(37,808)		7,971		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2024		91,887	182.27	6,175			3,473		5,428			(758)		488		0001
Purchased Call/Nasdaq FC Index/NFC161FSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2024		4,656,588	231.26	184,746			179,929		223,542			(5,571)		22,929		0001
Purchased Call/S&P 500 INDEX/SPX821I$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/03/2023	02/05/2024		1,966,000	4136.48	23,592			20,147		21,123			(3,600)		9,074		0001
Purchased Call/S&P 500 INDEX/SPX161Z$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2023		4,620,000	100	45,276			31,057		35,421			(11,164)		19,118		0001
Purchased Call/S&P 500 INDEX/SPX2611$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024		3,460,000	100	42,558			35,465		22,336			(7,366)		15,710		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213P$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2022	10/25/2023		516,337	179.61	27,882			15,900		24,411			(6,875)		1,949		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2023		330,623	181.94	17,887			11,235		13,149			(4,410)		1,309		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	01/29/2024		480,813	183.05	26,300			21,953		21,717			(4,515)		2,194		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	06/03/2024		82,900	182.98	5,695			3,361		4,806			(701)		450		0001
Purchased Call/S&P 500 INDEX/SPXG130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/09/2023		2,824,000	3900.86	57,327			10,988		72,754			(14,174)		6,184		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023		2,629,000	4160.68	43,641			8,055		27,673			(10,761)		5,674		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024		855,558	183.05		46,542		38,785		38,301			(8,055)		3,885		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023		1,562,000	3988.8	82,474			15,222		66,526			(20,336)		3,371		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	06/29/2023		1,749,389	3828	99,196			24,661		149,538			(24,594)		4,343		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013USR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023		2,228,000	3979.93	124,768			40,896		119,980			(30,849)		6,361		0001
Purchased Call/S&P 500 INDEX/SPXE001SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/24/2022	06/23/2023		2,221,000	3911.74	41,533			9,576		55,416			(10,269)		5,327		0001
Purchased Call/S&P 500 INDEX/SPXG130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	06/12/2023		5,357,000	3900.86	61,070			12,113		78,448			(14,976)		11,979		0001
Purchased Call/Nasdaq FC Index/NFC161GS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2025		2,151,838	234.08		96,279		95,897		107,859			(628)		15,164		0001
Purchased Call/S&P 500 INDEX/SPXG13PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023		2,540,000	3749.63	34,290			6,896		49,827			(8,455)		5,718		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024		779,842	181.32		45,309		41,281		43,105			(4,357)		3,702		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024		160,877	182.07		8,639		8,639		353			(24)		802		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/20/2024		651,231	177.92	49,938			30,567		54,106			(6,131)		3,603		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/28/2024		807,800	179.56	59,567			37,396		61,294			(7,390)		4,510		0001
Purchased Call/Nasdaq FC Index/NFC161GSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/27/2023	03/22/2024		6,884,411	234.08		253,343		250,709		289,338			(4,335)		34,043		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024		207,080	182.29	14,226			7,865		12,067			(1,747)		1,089		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/27/2022	.05/28/2024	.....	 79,238	..... 183.53	 5,246	.....	.....	 3,052	.....	 4,371	.....	.....	..... (645)	.....	 427	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/02/2022	.05/31/2024	.....	 221,597	..... 183.15	 15,135	.....	.....	 8,893	.....	 12,625	.....	.....	..... (1,869)	.....	 1,198	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXD00Z$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	.06/14/2022	.06/14/2023	.....	 2,144,000	.....3735.48	55,958	.....	.....	 11,408	.....	 85,421	.....	.....	..... (13,798)	.....	 4,859	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXD00Z$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	.06/14/2022	.06/14/2023	.....	 2,770,000	.....3735.48	88,363	.....	.....	 18,013	.....	 135,059	.....	.....	..... (21,788)	.....	 6,278	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/24/2022	.06/24/2024	.....	518,176	..... 179.85	37,982	.....	.....	23,510	.....	38,386	.....	.....	..... (4,676)	.....	 2,880	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161G$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/29/2023	.03/28/2024	.....	 11,298,977	..... 232.98	.....	438,500	.....	436,812	.....	522,939	.....	.....	..... (2,838)	.....	 56,340	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/10/2022	.06/12/2023	.....	 2,717,000	.....3900.86	60,046	.....	.....	 11,910	.....	 75,907	.....	.....	..... (14,725)	.....	 6,075	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/13/2022	.06/07/2023	.....	 1,818,025	4141	49,546	.....	.....	 9,298	.....	 47,041	.....	.....	..... (12,421)	.....	 3,924	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/06/2022	.07/05/2024	.....	1,358,305	..... 179.21	95,625	.....	.....	60,554	.....	106,328	.....	.....	..... (11,789)	.....	 7,641	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/09/2022	.06/09/2023	.....	 10,030,000	.....4017.82	224,672	.....	.....	 42,943	.....	227,509	.....	.....	..... (55,399)	.....	 21,962	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/10/2022	.06/12/2023	.....	 1,757,000	.....3900.86	33,383	.....	.....	 6,621	.....	 42,366	.....	.....	..... (8,187)	.....	 3,929	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/15/2022	.07/16/2024	.....	628,076	..... 179.32	45,975	.....	.....	29,808	.....	49,480	.....	.....	..... (5,653)	.....	 3,575	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/09/2023	.02/09/2024	.....	380,477	..... 182.22	.....	21,345	.....	18,566	.....	18,937	.....	.....	..... (2,924)	.....	 1,767	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/28/2023	.02/29/2024	.....	529,751	..... 180.94	.....	30,884	.....	28,339	.....	30,553	.....	.....	..... (2,616)	.....	 2,538	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.07/02/2021	.06/30/2023	.....	 455,430	..... 240.71	17,880	.....	.....	 2,226	.....	 984	.....	.....	..... (2,210)	.....	 1,137	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/17/2022	.06/16/2023	.....	 2,736,000	.....3674.84	56,635	.....	.....	 11,990	.....	85,719	.....	.....	.....(14,003)	.....	 6,283	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/23/2024		658,362	179.18	46,349			30,496		52,787			(5,699)		3,775		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2022	08/02/2024		264,579	180.1	19,103			12,884		20,314			(2,358)		1,533		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	03/06/2024		451,960	182.31		26,575		24,823		23,670			(1,815)		2,184		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2021	06/30/2023		1,022,225	241.64	37,026			4,616		1,734			(4,603)		2,552		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2025		2,734,182	226.38		95,696		95,696		96,323			19,360		19,360		0001
Purchased Call/S&P 500 INDEX/SPX6210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2021	04/01/2025		1,552,000	5482.3	52,147			26,163		20,978			(3,212)		10,989		0001
Purchased Call/S&P 500 INDEX/SPX715T3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2021	01/28/2025		2,467,508	4831	136,323			62,544		124,451			(8,403)		16,703		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/24/2025		158,308	181.32		15,562		14,877		14,244			(745)		1,093		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/02/2024		386,220	179.78	27,074			17,056		29,035			(3,329)		2,166		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2022	07/26/2024		1,172,498	179.65	83,834			55,429		91,664			(10,322)		6,744		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/27/2021	07/14/2023		494,937	241.96	19,340			2,795		1,002			(2,409)		1,327		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025		2,920,629	226.37		101,911		101,911		102,015			(119)		20,624		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2023	02/14/2025		464,441	183.5		44,122		41,459		36,957			(2,716)		3,184		0001
Purchased Call/S&P 500 INDEX/SPXG13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	06/02/2023		2,045,000	4176.82	52,352			8,991		34,104			(12,909)		4,248		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/13/2021	07/12/2023		1,787,233	242.21	62,869			8,821		3,247			(7,762)		4,747		0001
Purchased Call/S&P 500 INDEX/SPXG13P$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2022	06/12/2023		2,824,223	.3901	92,520			18,712		154,174			(23,066)		6,315		0001
Purchased Call/S&P 500 INDEX/SPXG13R$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2023		3,240,000	3764.79	41,148			9,182		58,443			(10,146)		7,678		0001
Purchased Call/S&P 500 INDEX/SPXG13S$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023		1,794,000	3785.38	34,983			8,746		48,523			(8,626)		4,479		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/20/2021	09/15/2023		1,719,093	245.89	55,534			12,818		3,426			(6,877)		5,831		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2023		4,372,696	244.77	163,141			45,530		14,649			(20,185)		16,305		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2021	10/20/2023		1,429,776	244.83	53,573			14,985		4,730			(6,658)		5,331		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/27/2021	08/18/2023		3,522,547	246.24	143,564			27,749		4,578			(17,885)		10,908		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2028		384,860	241.48	27,556			21,775		13,945			(971)		4,522		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/13/2021	12/08/2023		2,383,927	240.3	89,327			31,028		19,841			(11,095)		9,904		0001
Purchased Call/S&P 500 INDEX/SPXG13V$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2022	07/14/2023		2,067,000	3790.38	37,619			10,838		50,650			(9,276)		5,543		0001
Purchased Call/S&P 500 INDEX/SPXG13T$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	06/30/2023		3,948,000	3825.33	78,170			19,597		105,226			(19,328)		9,856		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/28/2021	07/27/2023		2,004,123	243.4	74,598			12,005		3,541			(9,210)		5,698		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2021	09/19/2023		868,551	244.19	28,811			6,786		2,454			(3,562)		2,981		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2021	09/27/2023		3,387,470	243.28	108,449			26,708		12,114			(13,392)		11,894		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/23/2021	11/17/2023		1,185,380	244.53	42,417			13,466		4,945			(5,241)		4,715		0001

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Purchased Call/S&P 500 INDEX/SPXG13V$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023		2,039,000	3818.8	30,585			8,594		40,229			(7,542)		5,416		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024		426,908	182.86		23,437		19,987		19,795			(3,606)		1,961		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/27/2023	02/27/2024		250,975	181.42		14,607		13,359		13,872			(1,281)		1,199		0001
Purchased Call/S&P 500 INDEX/SPXG13PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/07/2023		1,809,896	4161	46,432			8,739		43,325			(11,673)		3,906		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2021	07/13/2023		813,798	241.22	32,518			4,651		1,923			(4,053)		2,172		0001
Purchased Call/S&P 500 INDEX/SPXG13Q$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023		3,749,000	3674.84	60,734			12,857		91,656			(15,017)		8,610		0001
Purchased Call/S&P 500 INDEX/SPXG13S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/30/2023		2,263,000	3785.38	32,135			8,034		44,261			(7,924)		5,650		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2028		446,571	242.68	31,707			25,589		15,642			(1,116)		5,308		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2022	08/27/2024		482,754	180.76	37,515			26,556		36,726			(4,627)		2,867		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/24/2024		642,318	176.73	58,194			43,326		63,258			(7,155)		3,917		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2024		343,684	175.99	31,344			23,390		35,223			(3,859)		2,100		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/14/2024		258,527	177.54	24,353			18,826		24,840			(2,998)		1,605		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2022	08/30/2024		362,223	179.52	28,818			20,483		29,767			(3,554)		2,158		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2022	09/13/2024	.....	132,829	179.36	11,397	.....	.....	8,347	.....	11,195	.....	.....	(1,407)	.....	802	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/05/2024	.....	1,245,868	180.18	92,924	.....	.....	63,122	.....	95,531	.....	.....	(11,486)	.....	7,240	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2022	09/04/2024	.....	711,716	179.49	56,083	.....	.....	40,214	.....	58,916	.....	.....	(6,886)	.....	4,260	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/11/2024	.....	231,092	180.74	18,626	.....	.....	13,516	.....	17,927	.....	.....	(2,287)	.....	1,392	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2022	09/13/2024	.....	662,005	179.31	55,939	.....	.....	40,802	.....	54,336	.....	.....	(6,897)	.....	3,996	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023	.....	5,399,000	3831.39	61,549	.....	.....	16,108	.....	82,276	.....	.....	(15,176)	.....	13,844	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/05/2022	07/05/2023	.....	2,607,000	3831.39	34,152	.....	.....	8,938	.....	45,508	.....	.....	(8,421)	.....	6,685	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172SB	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/30/2021	09/22/2023	.....	2,529,256	243.39	90,988	.....	.....	21,913	.....	8,521	.....	.....	(11,301)	.....	8,757	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2022	08/23/2024	.....	917,835	181.48	70,398	.....	.....	49,250	.....	66,520	.....	.....	(8,667)	.....	5,430	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2023	.....	6,009,000	3899.38	69,704	.....	.....	19,202	.....	86,676	.....	.....	(17,094)	.....	15,805	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023	.....	1,784,000	100	42,994	.....	.....	18,324	.....	52,786	.....	.....	(10,630)	.....	5,794	.....	0001 .....
Purchased Call/S&P 500 INDEX/SRM0500SN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2022	07/07/2028	.....	2,433,000	100	652,044	.....	.....	734,233	.....	734,233	25,812	.....	.....	.....	27,937	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	.....	1,655,000	3970.99	.....	19,860	.....	19,642	.....	21,594	.....	.....	(378)	.....	8,230	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2021	12/13/2023	.....	5,820,411	240.63	217,957	.....	.....	76,946	.....	47,409	.....	.....	(26,977)	.....	24,420	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/09/2024	.....	190,585	180.74	15,323	.....	.....	11,108	.....	14,747	.....	.....	(1,887)	.....	1,146	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/20/2022	. 10/18/2024	.....	 60,066	..... 178.21	 5,718	.....	.....	 4,464	.....	 5,591	.....	.....	..... (706)	.....	 374	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/22/2022	. 07/21/2023	.....	2,338,000	 100	41,850	.....	.....	 12,904	.....	.....	.....	.....	.....(10,348)	.....	 6,476	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/22/2022	. 07/21/2023	.....	 1,231,000	 100	25,851	.....	.....	 7,971	.....	.....	.....	.....	.....(6,392)	.....	 3,409	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 09/21/2022	. 09/20/2024	.....	352,836	..... 178.14	31,112	.....	.....	23,027	.....	32,148	.....	.....	.....(3,838)	.....	 2,144	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 09/30/2022	. 09/30/2024	.....	857,491	..... 175.53	75,631	.....	.....	57,009	.....	90,282	.....	.....	.....(9,312)	.....	 5,258	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 09/30/2022	. 10/01/2024	.....	524,838	..... 175.53	46,628	.....	.....	35,168	.....	55,310	.....	.....	.....(5,735)	.....	 3,221	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/14/2022	. 10/15/2024	.....	524,775	..... 177.54	49,486	.....	.....	38,270	.....	50,474	.....	.....	.....(6,084)	.....	 3,262	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXD00T$W	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 05/18/2022	. 05/18/2023	.....	 2,577,000	 100	38,140	.....	.....	 4,938	.....	.....	.....	.....	.....(9,404)	.....	 4,673	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXD00W$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	. 05/31/2022	. 05/31/2023	.....	 1,290,000	.....4132.15	13,932	.....	.....	 2,303	.....	.....	.....	.....	.....(3,435)	.....	 2,637	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXD00YSD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	. 06/08/2022	. 06/08/2028	.....	617,000	 100	147,155	.....	.....	137,311	.....	137,311	27,018	.....	.....	.....	 7,031	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/23/2021	. 04/25/2023	.....	 1,469,000	.....4368.17	50,387	.....	.....	 1,661	.....	460	.....	.....	.....(6,195)	.....	 1,922	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821GSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 01/19/2023	. 01/17/2024	.....	2,733,423	3990	151,769	.....	.....	123,021	.....	182,889	.....	.....	.....(29,685)	.....	 12,224	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 01/26/2023	. 01/24/2024	.....	2,097,157	4018	125,405	.....	.....	104,097	.....	 131,661	.....	.....	.....(22,110)	.....	 9,491	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/07/2023	. 03/06/2025	.....	 5,307,080	..... 231.32	221,951	.....	.....	215,669	.....	291,780	.....	.....	.....(6,626)	.....	36,905	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/21/2022	. 10/22/2024	.....	1,137,223	..... 178.89	 108,612	.....	.....	85,227	.....	102,556	.....	.....	.....(13,383)	.....	 7,112	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821HSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 01/31/2023	. 01/31/2024	.....	 2,268,000	.....4076.6	68,267	.....	.....	 57,359	.....	68,932	.....	.....	.....(11,035)	.....	10,383	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821JS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 02/10/2023	. 02/12/2024	.....	 3,767,000	.....4090.46	109,620	.....	.....	 95,729	.....	110,374	.....	.....	.....(14,636)	.....	17,581	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13S$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/22/2022	. 12/20/2024	.....	 1,248,000	.....3822.39	198,931	.....	.....	233,360	.....	233,360	34,776	.....	.....	.....	 8,198	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG13XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2023		1,870,000	3961.63	25,993			8,163		30,000			(6,374)		5,248		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2022	12/06/2024		147,407	182.07	13,252			11,241		11,715			(1,636)		957		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2022	12/27/2024		133,721	182.36	12,142			10,666		10,788			(1,499)		883		0001
Purchased Call/S&P 500 INDEX/SPXE00J8F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2022	09/12/2023		1,911,341	4110	55,386			25,878		77,098			(14,042)		6,425		0001
Purchased Call/S&P 500 INDEX/SPXH136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/30/2022	08/30/2023		7,969,000	3986.16	93,237			38,785		103,635			(22,990)		25,713		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2021	10/05/2023		246,329	264.72	10,309			2,675		20,359			(1,280)		884		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2028		315,167	2848.29	15,002			14,821		17,095			(189)		3,503		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0009SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/21/2026		254,212	3259.99	13,626			9,253		1,948			(671)		2,342		0001
Purchased Call/Citi Grandmaster Index/CGM0400S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2021	06/29/2023		114,563	326.46	3,054			390		429			(393)		284		0001
Purchased Call/Citi Grandmaster Index/CGM0401S5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2021	08/18/2023		1,395,081	326.65	35,239			6,760		7,483			(4,353)		4,320		0001
Purchased Call/Citi Grandmaster Index/CGM040BS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2022	11/01/2024		2,155,401	322.59	50,516			40,465		50,419			(6,249)		13,597		0001
Purchased Call/Citi Grandmaster Index/CGM0400SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2021	07/27/2023		1,692,236	327.32	44,358			7,139		6,920			(5,476)		4,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/09/2024		444,086	287.23	17,053			8,761		11,695			(2,097)		2,251		0001
Purchased Call/S&P 500 INDEX/SPX90598K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/01/2021	04/03/2023		1,806,000	4019.87	86,869			239		40,720			(10,681)		819		0001
Purchased Call/S&P 500 INDEX/SPX905D$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/17/2021	05/17/2023		2,346,000	4163.29	98,532			6,226		41,940			(12,148)		4,209		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024		1,459,000	4376.79	74,117			37,669		49,689			(9,138)		7,355		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013S$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/19/2024		1,903,650	4284	96,484			51,174		86,320			(11,928)		9,776		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/23/2022	.05/23/2023	.....	1,345,835	..... 182.15	51,545	.....	.....	7,384	.....	19,327	.....	.....	..... (12,710)	.....	2,564	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/29/2022	.06/29/2023	.....	703,143	..... 179.56	30,307	.....	.....	7,584	.....	21,851	.....	.....	.....(7,618)	.....	1,746	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/11/2022	.07/11/2023	.....	618,860	..... 179.43	26,735	.....	.....	7,439	.....	20,717	.....	.....	.....(6,592)	.....	1,636	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX821M$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.03/22/2023	.03/22/2024	.....	 5,640,000	.....3936.97	.....	136,488	.....	133,488	.....	151,183	.....	.....	.....(3,356)	.....	27,889	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013V$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/09/2022	.08/09/2024	.....	1,525,000	.....4285.21	85,095	.....	.....	57,897	.....	87,658	.....	.....	..... (10,477)	.....	8,898	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/24/2022	.03/22/2024	.....	 109,602	..... 182.77	6,642	.....	.....	3,261	.....	5,608	.....	.....	..... (820)	.....	542	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/29/2022	.08/29/2023	.....	385,403	..... 180.63	17,883	.....	.....	7,390	.....	13,556	.....	.....	.....(4,409)	.....	1,239	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH13R$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.12/20/2022	.12/19/2023	.....	 1,204,000	105	19,264	.....	.....	13,942	.....	26,398	.....	.....	.....(4,763)	.....	5,110	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/31/2022	.10/31/2023	.....	 1,631,000	100	24,954	.....	.....	14,643	.....	6,914	.....	.....	.....(6,153)	.....	6,244	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/02/2022	.09/05/2023	.....	273,027	..... 179.49	12,750	.....	.....	5,515	.....	11,242	.....	.....	.....(3,118)	.....	898	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/05/2022	.10/05/2023	.....	244,669	..... 178.27	12,478	.....	.....	6,428	.....	12,498	.....	.....	.....(3,077)	.....	878	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/07/2022	.10/09/2023	.....	550,011	..... 177.44	28,656	.....	.....	15,119	.....	30,505	.....	.....	.....(7,027)	.....	1,995	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017F$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	.03/01/2023	.02/24/2025	.....	1,369,363	.....231.4	.....	47,085	.....	45,121	.....	48,052	.....	.....	.....(2,024)	.....	9,455	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13K$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/24/2022	.05/24/2023	.....	 2,765,000	.....3941.48	52,535	.....	.....	7,670	.....	63,003	.....	.....	.....(12,954)	.....	5,318	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	. 10/21/2022	. 10/23/2023	.....	 619,765	..... 178.89	33,688	.....	.....	 19,035	.....	 31,285	.....	.....	..... (8,270)	.....	 2,328	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	. 10/28/2022	. 10/27/2023	.....	 731,241	..... 180.63	39,268	.....	.....	 22,797	.....	 31,423	.....	.....	..... (9,709)	.....	 2,773	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	. 11/07/2022	. 11/07/2023	.....	 273,844	..... 180.71	15,171	.....	.....	 9,195	.....	 12,042	.....	.....	..... (3,741)	.....	 1,065	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	. 12/02/2022	. 12/04/2023	.....	 612,880	..... 183.02	33,525	.....	.....	 22,811	.....	 23,969	.....	.....	..... (8,221)	.....	 2,526	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXI135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	. 03/03/2023	. 03/05/2024	.....	 1,247,000	.....4045.64	.....	14,964	.....	 13,936	.....	 14,987	.....	.....	..... (1,139)	.....	6,018	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	. 05/27/2022	. 05/30/2023	.....	4,434,000	.....4158.24	98,878	.....	.....	 16,071	.....	72,771	.....	.....	.....(24,182)	.....	 8,989	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	. 01/05/2023	. 01/05/2024	.....	 101,313	..... 182.53	 5,623	.....	.....	 4,346	.....	 4,505	.....	.....	..... (1,309)	.....	444	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	. 01/18/2023	. 01/18/2024	.....	 334,917	..... 182.29	18,119	.....	.....	 14,575	.....	 15,731	.....	.....	..... (3,574)	.....	 1,500	.....	0001 .....
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	. 08/19/2022	. 08/18/2023	.....	2,475,000	.....4013.11	145,283	.....	.....	 56,095	.....	125,554	.....	.....	.....(35,921)	.....	 7,664	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	. 05/11/2022	. 05/10/2024	.....	 317,296	..... 181.45	21,637	.....	.....	 12,058	.....	 19,727	.....	.....	..... (2,670)	.....	 1,673	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/24/2023	. 03/26/2024	.....	5,221,602	..... 234.08	 188,630	.....	.....	187,133	.....	220,341	.....	.....	..... (2,461)	.....	25,965	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	. 06/06/2022	. 06/06/2024	.....	 511,526	..... 182.92	35,398	.....	.....	 20,976	.....	 29,960	.....	.....	..... (4,358)	.....	 2,786	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	. 06/10/2022	. 06/11/2024	.....	 338,897	..... 181.3	25,011	.....	.....	 15,013	.....	 22,393	.....	.....	..... (3,075)	.....	 1,856	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	.07/26/2022	.07/17/2024	.....	161,097	..... 179.32	11,761	.....	.....	7,666	.....	12,707	.....	.....	.....(1,452)	.....	918	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	.02/03/2023	.02/05/2024	.....	405,016	..... 182.86	.....	22,397	.....	19,127	.....	18,901	.....	.....	.....(3,418)	.....	1,869	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13P$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	.06/14/2022	.06/08/2023	.....	2,457,115	4116	65,843	.....	.....	12,542	.....	71,706	.....	.....	..... (16,507)	.....	 5,342	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.06/25/2021	.06/23/2023	.....	 132,168	..... 239.49	 4,895	.....	.....	561	.....	342	.....	.....	.....(605)	.....	317	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13$S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	.06/27/2022	.06/23/2023	.....	1,684,454	3777	72,930	.....	.....	16,861	.....	97,954	.....	.....	..... (18,182)	.....	 4,040	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.08/13/2021	.08/11/2023	.....	1,509,850	..... 245.01	60,534	.....	.....	11,045	.....	 2,280	.....	.....	.....(7,498)	.....	 4,557	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.09/07/2021	.09/01/2023	.....	2,281,598	..... 248.56	86,031	.....	.....	 18,189	.....	 2,203	.....	.....	..... (10,628)	.....	 7,410	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	.07/25/2022	.07/25/2023	.....	 5,561,000	.....3966.84	65,064	.....	.....	20,612	.....	74,538	.....	.....	.....(16,043)	.....	15,675	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213P$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	.11/03/2022	.11/01/2024	.....	 161,349	..... 179.85	15,570	.....	.....	12,456	.....	13,937	.....	.....	.....(1,922)	.....	 1,018	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	.01/06/2023	.01/08/2025	.....	 222,212	..... 183.57	.....	19,910	.....	17,698	.....	16,993	.....	.....	.....(2,282)	.....	 1,482	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213R$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	.12/02/2022	.12/04/2024	.....	431,833	..... 183.02	38,822	.....	.....	32,644	.....	32,376	.....	.....	.....(4,767)	.....	 2,800	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	.01/11/2023	.01/10/2025	.....	 275,103	..... 183.4	24,347	.....	.....	21,738	.....	21,285	.....	.....	.....(2,635)	.....	 1,837	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	.07/29/2022	.07/31/2023	.....	 6,795,000	.....4130.29	79,502	.....	.....	26,501	.....	71,475	.....	.....	.....(19,496)	.....	 19,642	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.02/09/2022	.02/02/2024	.....	2,244,092	..... 236.48	81,444	.....	.....	34,595	.....	34,068	.....	.....	..... (10,110)	.....	10,307	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/11/2022	. 11/11/2024	.....	 189,356	..... 181.8	17,269	.....	.....	14,015	.....	14,822	.....	.....	.....(2,126)	.....	 1,205	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 12/29/2021	. 12/22/2023	.....	1,772,639	..... 241.12	67,181	.....	.....	 24,594	.....	14,042	.....	.....	.....(8,319)	.....	7,566	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/29/2022	. 07/28/2023	.....	 3,850,000	.....4130.29	53,900	.....	.....	17,667	.....	47,654	.....	.....	.....(13,327)	.....	10,992	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/23/2022	. 12/26/2024	.....	 554,471	..... 182.26	50,069	.....	.....	43,613	.....	44,788	.....	.....	.....(6,139)	.....	 3,660	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 01/13/2022	. 01/11/2024	.....	 1,177,893	..... 240.84	41,633	.....	.....	16,378	.....	10,417	.....	.....	.....(5,147)	.....	 5,213	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXG13YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/26/2022	. 07/26/2023	.....	2,374,000	.....3921.05	31,099	.....	.....	 9,938	.....	37,258	.....	.....	.....(7,668)	.....	 6,720	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 01/14/2022	. 01/12/2024	.....	2,398,753	..... 240.17	78,103	.....	.....	30,931	.....	22,972	.....	.....	.....(9,689)	.....	10,635	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 01/18/2022	. 01/12/2024	.....	 1,703,636	..... 239.54	50,408	.....	.....	20,055	.....	17,567	.....	.....	.....(6,282)	.....	 7,553	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 01/26/2022	. 01/24/2024	.....	2,704,256	..... 235.19	97,419	.....	.....	39,961	.....	45,877	.....	.....	.....(12,035)	.....	 12,238	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 08/09/2022	. 08/09/2024	.....	1,304,728	..... 180.41	97,855	.....	.....	66,579	.....	99,129	.....	.....	.....(12,048)	.....	 7,612	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE00YSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	. 12/22/2022	. 12/22/2023	.....	 7,134,000	 100	67,060	.....	.....	 49,363	.....	117,045	.....	.....	.....(16,535)	.....	30,451	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 02/18/2022	. 02/09/2024	.....	2,541,936	..... 235.32	91,137	.....	.....	39,763	.....	43,964	.....	.....	.....(11,355)	.....	11,807	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 04/05/2022	. 03/15/2024	.....	2,125,902	..... 234.46	78,688	.....	.....	37,934	.....	 42,434	.....	.....	.....(9,730)	.....	10,409	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 12/22/2021	. 12/19/2023	.....	 2,008,873	..... 240.87	72,881	.....	.....	26,308	.....	 16,263	.....	.....	.....(9,012)	.....	 8,526	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	01/09/2024		109,996	240.67	4,077			1,591		983			(505)		485		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/28/2024		7,124,457	236.19	266,447			132,633		123,974			(32,881)		35,525		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2022	02/09/2024		5,137,088	237.42	162,720			70,606		71,836			(20,143)		23,861		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2022	03/22/2024		1,282,467	234.88	47,826			23,486		24,898			(5,905)		6,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/12/2022	04/08/2024		2,661,299	235.97	89,753			46,244		48,158			(11,126)		13,470		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2025		355,380	182.35	27,319	5,180		28,627		28,848			(3,967)		2,358		0001
Purchased Call/S&P 500 INDEX/SPXG13Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/28/2023		8,157,000	4130.29	95,437			31,282		85,644			(23,597)		23,288		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/25/2022	02/23/2024		4,624,755	233.41	177,403			80,567		98,078			(22,031)		21,954		0001
Purchased Call/Nasdaq FC Index/NFC161G$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024		7,889,595	234.91	298,339			297,720		320,336			(1,230)		39,340		0001
Purchased Call/S&P 500 INDEX/SPXG13W$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2022	07/21/2023		2,481,000	3998.95	45,899			14,113		50,407			(11,317)		6,872		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/18/2024		6,777,590	234.78	257,485			135,574		138,564			(31,769)		34,759		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/13/2024		443,173	181.8	40,506			32,894		34,778			(4,973)		2,824		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213R$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2022	12/06/2024		530,294	181.87	47,461			40,094		42,569			(5,851)		3,445		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/15/2025		69,403	183.66		6,087		5,476		5,321			(639)		465		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/27/2023	01/29/2025		171,070	183.05		15,123		13,878		13,750			(1,300)		1,159		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2029		57,930	232.21	4,026			3,416		3,066			(142)		706		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/19/2022	05/10/2024		3,015,320	230.95	103,744			57,900		86,825			(12,826)		15,901		0001
Purchased Call/Nasdaq FC Index/NFC161G$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024		4,781,037	238.04	172,595			172,595		173,585					23,840		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2022	03/28/2024		3,043,578	236.64	104,779			52,399		50,803			(12,956)		15,176		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2029		55,438	229.85	3,620			3,178		3,220			(127)		687		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/18/2024		1,369,512	227.53	53,367			32,812		52,305			(6,620)		7,561		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2022	05/03/2024		2,887,137	233.55	91,649			50,382		67,002			(11,335)		15,093		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2022	06/14/2024		2,812,861	228.48	97,297			59,393		100,212			(12,098)		15,459		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2022	05/17/2024		5,153,691	231.5	166,122			94,299		143,144			(20,503)		27,410		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/06/2024		4,249,860	232	135,344			80,723		116,136			(16,751)		23,144		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2022	07/03/2024		1,951,828	229.04	69,657			44,257		67,919			(8,649)		10,956		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2022	07/19/2024		4,451,358	230.83	160,972			105,681		138,269			(19,919)		25,417		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/28/2022	06/20/2024		65,420	227.53	2,496			1,544		2,501			(311)		362		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/13/2022	06/07/2024		3,704,682	232.36	110,384			65,917		98,534			(13,639)		20,199		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/06/2022	06/28/2024		3,182,530	229.01	113,247			71,218		110,480			(14,079)		17,766		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/03/2022	07/26/2024		2,225,575	231.54	84,445			56,356		66,034			(10,482)		12,801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	08/30/2024		2,659,820	231.42	89,370			64,462		82,179			(11,179)		15,843		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/02/2024		3,727,860	233.45	137,643			93,633		96,928			(17,163)		21,596		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/29/2022	07/26/2024		2,617,053	230.4	105,163			70,086		84,281			(13,045)		15,053		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/30/2022	06/27/2024		3,269,077	229.67	111,038			69,641		108,176			(13,788)		18,230		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/09/2022	08/26/2024		517,624	232.27	15,259			11,077		14,998			(1,936)		3,071		0001
Purchased Call/S&P 500 INDEX/SPX150R$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	09/19/2022	09/19/2023		1,950,000	243.97	96,525			45,470		112,875			(23,801)		6,693		0001
Purchased Call/S&P 500 INDEX/SPX161R$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2022	05/12/2023		2,564,000	244.33	95,124			10,834		98,746			(23,520)		4,349		0001
Purchased Call/S&P 500 INDEX/SPX161S$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023		1,489,000	259.43	13,401			2,569		14,204			(3,313)		3,260		0001
Purchased Call/S&P 500 INDEX/SPX161U$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2023		1,375,000	246.63	59,538			20,994		58,738			(14,600)		4,087		0001
Purchased Call/S&P 500 INDEX/SPX150R$7	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	09/16/2022	09/15/2023		1,436,000	251.89	39,490			18,319		43,806			(9,764)		4,871		0001
Purchased Call/S&P 500 INDEX/SPX161X$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2023		1,826,000	241.31	90,570			46,158		130,374			(22,332)		6,517		0001
Purchased Call/S&P 500 INDEX/SPX161X$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/13/2023		1,373,000	248.2	42,838			23,204		65,602			(10,592)		5,031		0001
Purchased Call/S&P 500 INDEX/SPX161Y$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2023		1,572,000	242.81	83,788			47,318		106,738			(20,547)		5,905		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/19/2022	07/19/2024		1,098,302	230.53	39,578			26,064		34,827			(4,922)		6,271		0001
Purchased Call/Citi Grandmaster Index/CGM0408$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2022	07/03/2024		2,673,736	326.24	64,814			41,346		44,020			(8,085)		15,008		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Citi Grandmaster Index/CGM0402SF	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2021	10/13/2023		1,551,832	330.15	40,729			10,975		6,435			(5,042)		5,686		0001
Purchased Call/Citi Grandmaster Index/CGM0402SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/25/2021	10/20/2023		3,837,916	330.02	101,156			28,241		16,911			(12,526)		14,311		0001
Purchased Call/Citi Grandmaster Index/CGM040BSW	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2022	12/12/2024		8,189,303	324.66	202,075			172,522		172,999			(24,928)		53,452		0001
Purchased Call/Citi Grandmaster Index/CGM040CS3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2022	12/20/2024		6,872,953	323.11	164,828			143,222		160,573			(20,403)		45,148		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TSW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/14/2022	11/08/2024		5,580,404	291.14	223,546			181,258		147,288			(27,636)		35,414		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U9O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/18/2022	11/15/2024		2,700,394	294.35	94,028			76,757		60,196			(11,594)		17,239		0001
Purchased Call/Citi Grandmaster Index/CGM0407S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/06/2022	05/17/2024		7,764,778	330.16	196,355			111,934		67,568			(24,339)		41,298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/17/2022	06/17/2024		146,873	546.16	16,141			9,849		19,777			(1,987)		810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2022	06/21/2024		223,991	553.42	23,586			14,542		27,760			(2,912)		1,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	03/17/2025		81,114	557.69		9,750		9,602		11,864			(187)		568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/07/2024		503,029	540.92	59,508			45,492		79,169			(7,327)		3,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717DS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/16/2022	09/18/2024		1,504,346	558.58	173,451			127,531		184,362			(21,297)		9,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/21/2022	09/20/2024		3,557,498	555.56	405,199			299,447		455,114			(49,956)		21,615		0001
Purchased Call/S&P 500 INDEX/SPX8210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/28/2022	07/26/2024		1,669,131	5014	74,871			49,776		27,955			(9,243)		9,600		0001
Purchased Call/S&P 500 INDEX/SPX150RSR	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/21/2022	09/20/2023		1,532,528	252	39,765			18,894		47,304			(9,832)		5,275		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX150US1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	EXD7DEVFDH4H0FFQ7349	11/17/2022	11/16/2023		2,600,823	246	138,930			88,375		150,022			(34,351)		10,323		0001
Purchased Call/S&P 500 INDEX/SPX161SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	06/10/2022	06/09/2023		2,276,000	243.03	89,219			17,100		109,290			(22,060)		4,984		0001
Purchased Call/S&P 500 INDEX/SPX161YSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	10/21/2022	10/20/2023		1,659,000	254.46	38,323			21,503		47,742			(9,475)		6,186		0001
Purchased Call/S&P 500 INDEX/SPX161XSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023		1,401,000	250	38,252			20,032		56,797			(9,458)		5,041		0001
Purchased Call/S&P 500 INDEX/SPX161Y$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	10/28/2022	10/27/2023		2,590,000	244.73	135,975			78,941		157,706			(33,620)		9,823		0001
Purchased Call/S&P 500 INDEX/SPX8216SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	10/13/2022	10/11/2024		1,492,984	3495	299,626			231,022		385,600			(36,991)		9,246		0001
Purchased Call/S&P 500 INDEX/SPX161ZSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	11/18/2022	11/17/2023		2,025,000	246.18	108,945			69,604		117,652			(26,937)		8,055		0001
Purchased Call/S&P 500 INDEX/SPX150Y$I	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	EXD7DEVFDH4H0FFQ7349	01/31/2023	01/30/2024		1,645,081	249		92,980		78,083		92,114			(15,071)		7,519		0001
Purchased Call/S&P 500 INDEX/SPX161W$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2023		1,798,000	246.75	83,967			37,935		85,038			(20,704)		6,044		0001
Purchased Call/S&P 500 INDEX/SPX161X$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023		1,575,000	255.18	33,075			15,343		34,947			(8,178)		5,343		0001
Purchased Call/S&P 500 INDEX/SPX161XSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	10/07/2022	10/06/2023		1,567,000	253.03	33,220			17,397		48,995			(8,214)		5,638		0001
Purchased Call/S&P 500 INDEX/SPX161YSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	11/02/2022	10/30/2023		1,655,130	244	83,449			49,142		106,060			(20,747)		6,322		0001
Purchased Call/S&P 500 INDEX/SPX821A$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/28/2022	11/27/2024		1,463,072	4590	123,477			102,785		94,140			(15,223)		9,434		0001
Purchased Call/S&P 500 INDEX/SPX8210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	07/27/2022	07/12/2024		1,544,127	4458	139,925			91,716		99,736			(17,588)		8,752		0001
Purchased Call/S&P 500 INDEX/SPX150S$Y	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	EXD7DEVFDH4H0FFQ7349	10/26/2022	10/24/2023		2,288,665	244	119,053			67,936		143,116			(29,517)		8,618		0001
Purchased Call/S&P 500 INDEX/SPX150XSN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	EXD7DEVFDH4H0FFQ7349	01/12/2023	01/10/2024		1,657,660	247		93,753		74,374		100,864			(20,145)		7,324		0001
Purchased Call/S&P 500 INDEX/SPX161XSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	09/23/2022	09/22/2023		3,017,000	252.78	65,771			31,789		90,826			(16,262)		10,445		0001
Purchased Call/S&P 500 INDEX/SPX8213SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/26/2022	08/28/2024		1,517,000	4895.57	85,104			60,121		39,263			(10,449)		9,018		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2026		162,512	235.8	9,929			6,247		5,658			(489)		1,441		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176SG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2027		285,834	232.21	16,693			13,151		13,011			(823)		2,837		0001
Purchased Call/S&P 500 INDEX/SPX8214SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/14/2022	08/30/2024		1,530,060	5131	51,603			37,365		21,885			(6,486)		9,114		0001
Purchased Call/S&P 500 INDEX/SPX2610S/	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024		1,742,000	255.62		51,912		40,231		59,966			(11,980)		7,629		0001
Purchased Call/S&P 500 INDEX/SPX821ESM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/29/2022	12/27/2024		1,673,916	4413	146,780			128,939		156,080			(18,121)		11,057		0001
Purchased Call/S&P 500 INDEX/SPX161Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	12/07/2022	12/05/2023		1,551,188	258	36,453			25,043		38,275			(9,038)		6,406		0001
Purchased Call/S&P 500 INDEX/SPX2501SJ	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC	EXD7DEVFDH4H0FFQ7349	03/08/2023	03/07/2024		1,553,801	250		90,028		84,572		88,656			(5,673)		7,520		0001
Purchased Call/S&P 500 INDEX/SPX2610SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA	B4TYDEB6GKMZO031MB27	01/11/2023	01/05/2024		1,626,380	256		50,796		39,697		54,464			(11,178)		7,122		0001
Purchased Call/S&P 500 INDEX/SPX621X$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	08/20/2021	08/22/2023		1,482,000	4441.67	149,237			19,581		19,581	(2,288)				4,654		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2612\$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024		6,110,000	100		71,487		63,920		26,453			(8,249)		28,694		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174\$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/03/2024		6,142,137	241.53	232,010			88,420		48,572			(28,650)		26,802		0001
Purchased Call/S&P 500 INDEX/SPX8212\$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/24/2022	08/21/2024		1,574,604	5430	41,962			29,362		9,468			(5,188)		9,297		0001
Purchased Call/S&P 500 INDEX/SPX2500\$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/14/2023	02/09/2024		1,416,668	250		84,388		74,016		76,085			(10,548)		6,580		0001
Purchased Call/S&P 500 INDEX/SPX2501\$A	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/28/2023	02/23/2024		1,684,296	263		35,937		32,925		36,501			(3,095)		7,995		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/04/2022	01/31/2024		4,499,143	236.89	167,569			70,375		65,143			(20,707)		20,597		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175\$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2029		115,052	234.08	7,962			6,712		5,682			(280)		1,398		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176\$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024		1,664,749	232.21	63,250			29,802		40,076			(7,820)		8,069		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/01/2022	03/28/2024		2,537,083	235.98	92,054			46,095		45,048			(11,399)		12,651		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177\$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/02/2022	04/25/2024		3,756,230	234.5	124,400			66,751		79,450			(15,359)		19,439		0001
Purchased Call/S&P 500 INDEX/SPX2613\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024		2,191,000	100		36,371		35,371		45,708			(1,093)		10,804		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V\$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2023	03/07/2025		410,436	181.12		40,807		39,607		37,627			(1,270)		2,856		0001
Purchased Call/S&P 500 INDEX/SPX4005\$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/25/2018	05/26/2023		1,135,000	3447.38	78,202			2,361		282,230			(3,852)		2,223		0001
Purchased Call/S&P 500 INDEX/SPX2612\$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024		3,930,000	100		42,837		39,029		49,308			(4,119)		18,656		0001
Purchased Call/S&P 500 INDEX/SPXE001\$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/24/2022	06/23/2023		2,663,000	3911.74	55,390			12,771		73,810			(13,695)		6,388		0001
Purchased Call/S&P 500 INDEX/SPXE005\$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/15/2022	07/17/2023		5,220,000	3863.16	61,074			18,003		80,783			(14,977)		14,197		0001
Purchased Call/S&P 500 INDEX/SPXG13\$U\$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2023		2,815,000	100	39,410			10,857					(9,665)		7,404		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177\$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/26/2024		3,473,082	233.46	128,739			69,465		80,333			(15,904)		17,996		0001
Purchased Call/S&P 500 INDEX/SPX7150\$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/14/2022	04/14/2023		847,000	13893.2	18,719			674					(4,616)		829		0001
Purchased Call/S&P 500 INDEX/SPX7150\$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2022	05/01/2023		2,860,000	4131.93	100,386			8,296		44,255			(24,618)		4,167		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE002SD	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/29/2022	06/29/2023		1,898,000	100	36,631			8,981					(9,032)		4,712		0001
Purchased Call/S&P 500 INDEX/SPXE003SV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	07/07/2022	06/28/2023		1,539,159	3819	64,492			16,123		85,493			(16,304)		3,800		0001
Purchased Call/S&P 500 INDEX/SPX2612SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/22/2023	04/21/2023		4,000,000	3550	24,240			8,657		1,916			(15,463)		4,797		0001
Purchased Call/S&P 500 INDEX/SPX7150SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/27/2022	04/27/2023		1,506,000	4183.96	45,180			3,236		13,238			(11,140)		2,048		0001
Purchased Call/S&P 500 INDEX/SPX715RS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/04/2022	05/02/2023		2,339,102	4147	85,942			7,380		33,319			(21,308)		3,463		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/03/2025		234,196	182.86	20,820			19,302		19,104			(1,595)		1,592		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/28/2025		319,845	180.94	31,345			30,055		29,418			(1,329)		2,215		0001
Purchased Call/S&P 500 INDEX/SPXH130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	08/04/2023		3,602,000	100	56,912			19,761					(14,072)		10,582		0001
Purchased Call/S&P 500 INDEX/SPXE002SL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/30/2022	06/30/2023		1,387,000	100	21,082			5,271					(5,198)		3,463		0001
Purchased Call/S&P 500 INDEX/SPX715RSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/06/2022	05/08/2023		3,372,000	4123.34	190,181			69,700		69,700	2,821				5,440		0001
Purchased Call/S&P 500 INDEX/SPX715SS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2022	05/31/2023		4,075,000	4132.15	91,688			15,155		72,845			(22,608)		8,329		0001
Purchased Call/S&P 500 INDEX/SPX715SSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/08/2022	06/08/2023		3,128,000	4115.77	304,042			100,099		101,693	10,913		(2,672)		6,800		0001
Purchased Call/S&P 500 INDEX/SPX715RSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2022	05/09/2023		1,534,000	3991.24	50,929			5,331		53,907			(12,558)		2,507		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025		5,288,034	226.63	186,100			184,175		181,601			(2,255)		37,161		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2021	07/08/2027		24,872,000	4320.82	4,762,988			4,335,187		4,335,187	376,641				257,097		0001
Purchased Call/S&P 500 INDEX/SPXH130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	07/26/2023		2,070,314	3921	86,148			28,071		87,163			(21,657)		5,861		0001
Purchased Call/S&P 500 INDEX/SPX8211S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/03/2022	08/02/2024		1,520,998	4008	261,679			175,770		196,433			(32,262)		8,812		0001
Purchased Call/S&P 500 INDEX/SPX150RSG	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	09/16/2022	09/14/2023		2,342,603	244	111,160			51,400		133,536			(27,560)		7,923		0001
Purchased Call/S&P 500 INDEX/SPX150WSN	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/21/2022	12/19/2023		1,558,665	257	38,644			28,047		44,282			(9,581)		6,615		0001
Purchased Call/S&P 500 INDEX/SPX161RS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2022	04/28/2023		2,100,000	245.38	78,330			5,875		67,106			(19,367)		2,908		0001
Purchased Call/S&P 500 INDEX/SPX715TSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2022	06/30/2023		1,775,555	3810	84,029			21,363		109,641			(21,125)		4,433		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/22/2022	02/22/2028		29,859,000	4304.76	6,482,389			5,777,285		5,777,285	470,279				330,525		0001
Purchased Call/S&P 500 INDEX/SPXH131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2022	08/08/2023		5,927,000	4140.06	131,579			46,760		110,534			(32,444)		17,686		0001
Purchased Call/S&P 500 INDEX/SPX715SSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/03/2022	05/30/2023		1,941,898	4158	79,315			13,108		42,176			(19,774)		3,937		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2611S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2023	01/11/2024		1,557,460	248		84,569		67,325		90,759			(17,939)		6,893		0001
Purchased Call/S&P 500 INDEX/SPX715US6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2022	07/24/2023		1,815,927	3965	81,066			25,600		94,612			(20,099)		5,096		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2025		1,999,896	227.23		69,831		69,472		66,570			(620)		14,103		0001
Purchased Call/S&P 500 INDEX/SPX2613SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024		1,669,309	248		87,208		84,543		109,813			(3,354)		8,173		0001
Purchased Call/S&P 500 INDEX/SPX2613SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024		1,333,078	249		65,365		63,368		82,914			(2,514)		6,527		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2023	04/02/2025		1,335,570	226.38		46,745		46,745		47,111					9,463		0001
Purchased Call/S&P 500 INDEX/SPX715TSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/06/2022	06/27/2023		2,722,277	3900	106,333			26,133		144,317			(26,882)		6,683		0001
Purchased Call/S&P 500 INDEX/SPX2613SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2024		2,214,000	262.87		56,014		52,156		50,585			(4,274)		10,668		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2025		2,872,208	227.23	101,102			100,546		95,411			(967)		20,240		0001
Purchased Call/S&P 500 INDEX/SPXH132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	08/12/2022	08/11/2023		9,071,000	4280.15	107,945			39,580		65,855			(26,690)		27,378		0001
Purchased Call/S&P 500 INDEX/SPX715TS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2022	06/21/2023		1,723,752	3764	61,693			13,920		93,094			(15,296)		4,085		0001
Purchased Call/S&P 500 INDEX/SPX715TS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2022	06/28/2023		1,574,479	3822	61,050			15,049		88,212			(15,178)		3,887		0001
Purchased Call/S&P 500 INDEX/SPX715USE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/21/2023		1,583,584	3999	78,650			24,731		76,161			(19,828)		4,386		0001
Purchased Call/S&P 500 INDEX/SPX621PSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2021	04/14/2023		1,549,372	4117	158,120			2,863		18,809			(19,710)		1,517		0001
Purchased Call/S&P 500 INDEX/SPXH133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023		3,865,000	4297.14	88,895			33,305		45,696			(21,919)		11,839		0001
Purchased Call/S&P 500 INDEX/SPX161USJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/28/2023		1,712,279	257	31,397			10,291		19,390			(7,763)		4,888		0001
Purchased Call/S&P 500 INDEX/SPX161YS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2023		1,716,718	252	45,421			25,095		61,419			(11,231)		6,370		0001
Purchased Call/S&P 500 INDEX/SPX8216S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2022	10/04/2024		1,584,125	4657	77,268			58,993		86,501			(9,592)		9,749		0001
Purchased Call/S&P 500 INDEX/SPX8216SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/12/2022	10/10/2023		1,832,602	251	45,532			24,216		68,148			(11,289)		6,663		0001
Purchased Call/S&P 500 INDEX/SPX821HSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/24/2025		2,150,637	5020	66,604			61,169		74,315			(5,512)		14,514		0001
Purchased Call/S&P 500 INDEX/SPX161ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/24/2023		1,514,000	247.03	82,362			54,221		84,589			(20,364)		6,113		0001
Purchased Call/S&P 500 INDEX/SPX2501S9	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	02/28/2023	02/23/2024		1,369,371	259	40,377			36,994		41,494			(3,477)		6,500		0001
Purchased Call/S&P 500 INDEX/SPX2613SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2024		3,319,000	100	39,164			36,474		41,004			(2,980)		16,017		0001
Purchased Call/S&P 500 INDEX/SPXE009S9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY ... IGJSJL3JD5P30I6NJZ34	08/04/2022	08/04/2023		4,443,000	100	44,874			15,538					(11,065)		13,052		0001
Purchased Call/S&P 500 INDEX/SPXH138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	09/09/2022	09/10/2024		2,241,000	4067.36	92,329			66,964		96,891			(11,352)		13,489		0001
Purchased Call/S&P 500 INDEX/SPXH134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023		1,782,000	4283.74	46,154			17,771		24,522			(11,380)		5,518		0001
Purchased Call/S&P 500 INDEX/SPXH134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		2,036,000	4228.48	36,037			13,914		24,959			(8,910)		6,305		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX821GS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.01/20/2023	.01/22/2024		3,327,000	3972.61		284,126		320,753		320,753	36,628				15,006		0001
Purchased Call/S&P 500 INDEX/SPXH133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/15/2022	.08/15/2023		7,567,000	4297.14		90,047		33,737		52,487			(22,203)		23,180		0001
Purchased Call/S&P 500 INDEX/SPXE004S0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	.07/11/2022	.07/11/2023		2,390,000	100		53,297		14,829					(13,142)		6,317		0001
Purchased Call/S&P 500 INDEX/SPX821JS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.02/14/2023	.02/14/2024		2,001,000	100		46,423		40,796		19,296			(5,723)		9,368		0001
Purchased Call/S&P 500 INDEX/SPXH134S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/19/2022	.08/21/2023		2,602,000	4228.48		37,209		14,555		26,552			(9,125)		8,143		0001
Purchased Call/S&P 500 INDEX/SPX821SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.02/10/2023	.02/12/2024		2,311,000	4090.46		27,732		24,218		26,412			(3,703)		10,785		0001
Purchased Call/S&P 500 INDEX/SPXH136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/31/2022	.08/18/2023		2,317,503	4284		73,230		29,083		54,559			(18,724)		7,176		0001
Purchased Call/S&P 500 INDEX/SPXH136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/01/2022	.09/01/2023		3,202,000	3966.85		72,045		30,619		81,435			(17,765)		10,399		0001
Purchased Call/S&P 500 INDEX/SPXH137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/06/2022	.09/06/2023		4,484,000	3908.19		52,014		22,640		62,310			(12,825)		14,797		0001
Purchased Call/S&P 500 INDEX/SPXH13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/21/2022	.10/20/2023		3,076,000	3752.75		272,226		389,191		389,191	94,123				11,470		0001
Purchased Call/S&P 500 INDEX/SPX821MSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.03/17/2023	.03/15/2024		1,173,000	4112.47		22,170		21,492		30,814			(853)		5,743		0001
Purchased Call/S&P 500 INDEX/SPXA051SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.04/28/2022	.04/28/2023		3,779,000	100		38,546		2,883					(9,504)		5,233		0001
Purchased Call/S&P 500 INDEX/SPXH13BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/20/2022	.09/20/2023		1,443,000	3855.93		16,017		7,589		22,234			(3,949)		4,967		0001
Purchased Call/S&P 500 INDEX/SPX821MSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.03/17/2023	.03/19/2024		2,067,000	3916.64		24,804		24,054		29,225			(944)		10,178		0001
Purchased Call/S&P 500 INDEX/SPX821MSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.03/17/2023	.03/15/2024		1,955,000	3916.64		43,597		42,264		53,595			(1,677)		9,572		0001
Purchased Call/S&P 500 INDEX/SPX821MSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	.03/22/2023	.03/22/2024		3,463,000	3936.97		172,804		197,521		197,521	24,717				17,124		0001
Purchased Call/S&P 500 INDEX/SPXH138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/09/2022	.09/08/2023		2,972,000	4067.36		33,881		15,058		8,275			(8,377)		9,869		0001
Purchased Call/S&P 500 INDEX/SPXH138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/09/2022	.09/08/2023		1,488,000	100		23,064		10,251					(5,703)		4,941		0001
Purchased Call/S&P 500 INDEX/SPX2613SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/06/2023	.03/06/2024		3,587,000	100		42,685		39,871		43,543			(2,916)		17,335		0001
Purchased Call/S&P 500 INDEX/SPXE008SY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	.08/03/2022	.08/03/2023		9,973,000	100		98,733		33,727					(24,345)		29,181		0001
Purchased Call/S&P 500 INDEX/SPX905HSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.07/09/2021	.07/10/2023		3,143,000	4369.55		125,091		17,207		30,974			(15,401)		8,267		0001
Purchased Call/S&P 500 INDEX/SPXH13ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/19/2022	.09/19/2023		1,281,000	3899.89		14,347		6,759		17,746			(3,538)		4,397		0001
Purchased Call/S&P 500 INDEX/SPXH13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/19/2022	.09/19/2023		2,803,000	3899.89		52,977		24,956		64,057			(13,063)		9,621		0001
Purchased Call/S&P 500 INDEX/SPXH136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/30/2022	.08/16/2023		3,339,573	4304		107,476		42,190		73,203			(27,558)		10,267		0001
Purchased Call/S&P 500 INDEX/SPXH13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/16/2022	.11/16/2023		3,079,000	100		48,032		30,301		30,311			(11,844)		12,221		0001
Purchased Call/S&P 500 INDEX/SPXH13AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/15/2022	.09/12/2023		1,529,073	4110		53,709		24,604		60,776			(13,353)		5,140		0001
Purchased Call/S&P 500 INDEX/SPXA052SC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.05/06/2022	.05/08/2023		3,141,000	4123.34		321,010		59,720		67,141	1,036		(16,971)		5,067		0001
Purchased Call/S&P 500 INDEX/SPXH137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/07/2022	.09/07/2023		1,865,000	3979.87		21,075		9,231		18,752			(5,196)		6,174		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2022	10/27/2023		1,147,000	3807.3	12,617			7,305		18,851			(3,111)		4,350		0001
Purchased Call/S&P 500 INDEX/SPXH1396Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023		2,839,000	3901.35	77,505			35,854		92,404			(19,111)		9,630		0001
Purchased Call/S&P 500 INDEX/SPXH13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023		2,258,000	3655.04	42,676			20,927		60,015			(10,523)		7,906		0001
Purchased Call/S&P 500 INDEX/SPXH13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2022	09/27/2023		8,567,000	3647.29	96,807			47,737		135,738			(23,870)		30,081		0001
Purchased Call/S&P 500 INDEX/SPXH1399G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2022	09/13/2023		2,588,000	3932.69	73,499			33,409		84,899			(18,123)		8,727		0001
Purchased Call/S&P 500 INDEX/SPXH1399J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2022	09/12/2023		1,718,151	.4110	55,535			25,160		60,240			(13,731)		5,776		0001
Purchased Call/S&P 500 INDEX/SPXH13ASG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2022	09/15/2023		3,281,000	3873.33	48,559			22,526		60,060			(12,006)		11,130		0001
Purchased Call/S&P 500 INDEX/SPXH13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2023		3,729,000	3757.99	69,732			33,611		93,246			(17,194)		12,910		0001
Purchased Call/S&P 500 INDEX/SPXH13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2023		2,890,000	3752.75	71,383			40,313		97,102			(17,505)		10,856		0001
Purchased Call/S&P 500 INDEX/SPXH13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023		8,550,000	3583.07	185,535			101,201		271,173			(45,499)		31,566		0001
Purchased Call/S&P 500 INDEX/SPXH13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/20/2023		2,117,000	3752.75	51,867			29,103		70,429			(12,824)		7,894		0001
Purchased Call/S&P 500 INDEX/SPXH13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023		6,482,000	3655.04	73,247			35,917		102,452			(18,061)		22,696		0001
Purchased Call/S&P 500 INDEX/SPXH13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023		2,829,000	3588.84	43,284			23,013		63,839			(10,673)		10,312		0001
Purchased Call/S&P 500 INDEX/SPXH13ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023		2,690,000	3588.84	58,642			31,179		87,576			(14,460)		9,806		0001
Purchased Call/S&P 500 INDEX/SPX905Z9S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024		1,958,000	4511.61	255,911			70,396		70,396	4,235				9,682		0001
Purchased Call/S&P 500 INDEX/SPXA00GSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2021	06/13/2025		5,685,000	.4650	386,355			193,659		467,560			(21,651)		42,214		0001
Purchased Call/S&P 500 INDEX/SPXH13ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023		5,681,000	3639.66	104,530			54,740		146,689			(25,845)		20,440		0001
Purchased Call/S&P 500 INDEX/SPXH13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		2,640,000	3583.07	37,488			20,306		53,957			(9,269)		9,673		0001
Purchased Call/S&P 500 INDEX/SPXH13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2022	09/27/2023		2,085,000	3647.29	50,040			24,675		71,335			(12,339)		7,321		0001
Purchased Call/S&P 500 INDEX/SPXH13DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/26/2023		1,088,000	105	16,864			8,385		28,483			(4,193)		3,810		0001
Purchased Call/S&P 500 INDEX/SPXH13ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023		2,426,000	3588.84	46,579			24,765		69,336			(11,485)		8,843		0001
Purchased Call/S&P 500 INDEX/SPXE004S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2022	07/10/2023		1,523,000	3899.38	41,426			11,412		54,168			(10,159)		4,006		0001
Purchased Call/S&P 500 INDEX/SPXG13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/23/2023		1,455,000	100	29,100			6,709					(7,195)		3,490		0001
Purchased Call/S&P 500 INDEX/SPXH13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/16/2023		3,420,000	3583.07	38,304			20,893		54,977			(9,393)		12,626		0001
Purchased Call/S&P 500 INDEX/SPXH13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	11/02/2023		4,414,000	3759.69	97,549			57,777		128,830			(24,053)		16,978		0001
Purchased Call/S&P 500 INDEX/SPXH13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2022	11/03/2023		2,248,000	3719.89	34,170			20,445		45,559			(8,425)		8,667		0001
Purchased Call/S&P 500 INDEX/SPXA052SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2023		12,742,000	4088.85	287,969			36,492		252,248			(71,006)		22,862		0001
Purchased Call/S&P 500 INDEX/SPXA052S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/05/2023		15,610,000	4123.34	354,347			33,466		247,603			(87,613)		24,169		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA054$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028		20,792,000	3899.38	5,181,366			5,770,584		5,770,584	498,391				238,745		0001
Purchased Call/S&P 500 INDEX/SPXH13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023		2,668,000	3965.34	40,287			25,859		45,246			(9,880)		10,681		0001
Purchased Call/S&P 500 INDEX/SPXA055$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/21/2022	07/17/2023		2,951,454	3863	137,749			41,286		165,872			(34,342)		8,027		0001
Purchased Call/S&P 500 INDEX/SPXH13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2022	11/24/2023		3,500,000	4027.26	41,650			27,344		43,953			(10,242)		14,131		0001
Purchased Call/S&P 500 INDEX/SPXH13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	10/30/2023		2,250,912	3901	64,549			38,012		83,194			(16,048)		8,597		0001
Purchased Call/S&P 500 INDEX/SPXA051$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/21/2023		4,995,000	4271.78	175,325			9,740		10,008			(43,349)		5,991		0001
Purchased Call/S&P 500 INDEX/SPXH130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/01/2022	12/01/2023		4,197,000	4076.57	50,364			34,041		50,507			(12,419)		17,193		0001
Purchased Call/S&P 500 INDEX/SPXH13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/17/2023		11,373,000	3965.34	133,064			85,013		149,674			(32,900)		45,238		0001
Purchased Call/S&P 500 INDEX/SPXH13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/28/2022	11/28/2023		5,147,000	3963.94	81,837			54,333		90,591			(20,179)		20,955		0001
Purchased Call/S&P 500 INDEX/SPXH130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023		2,537,000	4080.11	41,861			28,022		41,968			(10,322)		10,371		0001
Purchased Call/S&P 500 INDEX/SPXA054$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/19/2022	07/13/2023		2,360,299	3813	105,224			30,359		132,667			(26,379)		6,300		0001
Purchased Call/S&P 500 INDEX/SPXA00GSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/19/2021	11/24/2025		3,790,000	4850	242,660			132,859		286,970			(12,339)		30,876		0001
Purchased Call/S&P 500 INDEX/SPXH130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/02/2022	12/01/2023		3,732,000	4071.7	56,726			38,448		56,921			(14,026)		15,288		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2025		227,037	182.71		20,751		19,271		18,702			(1,505)		1,547		0001
Purchased Call/S&P 500 INDEX/SPXG13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/24/2024		1,499,234	4871	91,887			53,325		29,093			(11,422)		8,041		0001
Purchased Call/S&P 500 INDEX/SPXH13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/17/2025		1,770,433	4877		81,110		73,706		79,448			(7,496)		11,885		0001
Purchased Call/S&P 500 INDEX/SPXG13USF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023		3,028,000	100	49,054			13,217					(12,129)		7,845		0001
Purchased Call/S&P 500 INDEX/SPXE005$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/15/2022	07/14/2023		3,731,000	3863.16	54,100			15,629		71,832			(13,376)		10,006		0001
Purchased Call/S&P 500 INDEX/SPXG13VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2022	07/12/2023		3,007,000	100	37,287			10,477					(9,194)		7,987		0001
Purchased Call/S&P 500 INDEX/SPXH130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2022	08/03/2023		1,968,000	100	31,094			10,622					(7,667)		5,758		0001
Purchased Call/S&P 500 INDEX/SPXG13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/25/2024		1,279,000	3911.74	57,939			35,893		71,450			(7,124)		7,116		0001
Purchased Call/S&P 500 INDEX/SPXH13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2022	11/24/2023		2,598,000	4027.26	40,789			26,778		42,718			(10,030)		10,489		0001
Purchased Call/S&P 500 INDEX/SPXH13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023		2,190,000	3821.62	42,486			30,782		52,159			(10,476)		9,313		0001
Purchased Call/S&P 500 INDEX/SPX715SS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2022	05/31/2023		2,862,000	4132.15	71,836			11,874		53,499			(17,713)		5,850		0001
Purchased Call/S&P 500 INDEX/SPXG13ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2022	08/01/2023		6,051,000	4118.63	71,402			23,997		65,226			(17,606)		17,563		0001
Purchased Call/S&P 500 INDEX/SPXH13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/29/2023		3,167,000	3839.5	45,605			34,553		55,409			(11,276)		13,695		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2022	12/04/2023		2,312,726	4072	67,575			46,236		74,807			(16,754)		9,532		0001
Purchased Call/S&P 500 INDEX/SPXA056SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2022	08/09/2023		1,432,972	4130	59,906			22,251		48,910			(15,317)		4,292		0001
Purchased Call/S&P 500 INDEX/SPXH13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2023		2,704,000	3821.62	67,870			49,173		83,413			(16,735)		11,498		0001
Purchased Call/S&P 500 INDEX/SPXA057$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2023		4,675,000	3924.26	104,720			45,292		130,348			(25,611)		15,379		0001
Purchased Call/S&P 500 INDEX/SPXH130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023		4,565,000	3852.36	110,017			78,845		132,660			(27,202)		19,227		0001
Purchased Call/S&P 500 INDEX/SPXH13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024		8,511,000	3895.08	100,430			77,833		116,336			(23,176)		37,272		0001
Purchased Call/S&P 500 INDEX/SPX621PSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/29/2021	04/26/2023		1,542,814	4595	83,885			2,901		15			(10,385)		2,059		0001
Purchased Call/S&P 500 INDEX/SPXA057S8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	08/30/2023		2,202,256	4019	94,305			39,888		107,927			(23,446)		7,106		0001
Purchased Call/S&P 500 INDEX/SPXH13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/18/2023		2,998,000	3852.36	57,562			41,387		69,332			(14,116)		12,700		0001
Purchased Call/S&P 500 INDEX/SPXH13SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023		1,842,000	3844.82	47,155			34,944		57,321			(11,533)		7,921		0001
Purchased Call/S&P 500 INDEX/SPX621TS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2021	07/07/2023		1,619,413	4244	188,093			25,235		35,405			(23,349)		4,196		0001
Purchased Call/S&P 500 INDEX/SPX621TSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/16/2021	07/17/2023		1,555,000	4246.24	173,072			25,473		36,570			(21,308)		4,229		0001
Purchased Call/S&P 500 INDEX/SPX821MSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/23/2023	03/21/2025		2,629,216	3944	376,574			373,977		442,020			(4,133)		18,476		0001
Purchased Call/S&P 500 INDEX/SPX715T$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2022	07/05/2023		2,577,090	3829	118,374			31,325		153,255			(29,349)		6,608		0001
Purchased Call/S&P 500 INDEX/SPXH131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2023		2,290,000	4122.47	30,228			10,825		27,546			(7,453)		6,860		0001
Purchased Call/S&P 500 INDEX/SPX2614$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024		1,439,979	250	81,301			81,301		86,830			(223)		7,180		0001
Purchased Call/S&P 500 INDEX/SPX6210$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/09/2021	04/11/2023		2,039,000	4876.53	60,966			837		27			(7,496)		1,770		0001
Purchased Call/S&P 500 INDEX/SPX621PS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2021	04/06/2023		1,600,943	4677	68,422			475		13			(8,529)		1,026		0001
Purchased Call/S&P 500 INDEX/SPXH134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	08/18/2023		1,984,000	4283.74	36,704			14,133		21,209			(9,050)		6,144		0001
Purchased Call/S&P 500 INDEX/SPXH134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023		1,256,000	105	18,966			7,323		7			(4,689)		3,889		0001
Purchased Call/S&P 500 INDEX/SPXE007S8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/22/2022	07/21/2028		55,000	100	10,445			12,737		12,737	2,437				634		0001
Purchased Call/S&P 500 INDEX/SPX6210$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/17/2021	05/17/2023		1,865,000	4854.81	58,934			3,724		9			(7,266)		3,346		0001
Purchased Call/S&P 500 INDEX/SPX821LS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2023	03/04/2025		2,064,000	3976.86	325,699			314,514		325,639			(12,458)		14,332		0001
Purchased Call/S&P 500 INDEX/SPX905J6Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2021	08/18/2023		1,404,000	5143.77	45,490			8,721		375			(5,616)		4,348		0001
Purchased Call/S&P 500 INDEX/SPXE002SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/30/2022	06/28/2024		1,536,927	4946	48,188			30,217		28,047			(5,949)		8,580		0001
Purchased Call/S&P 500 INDEX/SPXD00RS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/09/2022	05/07/2024		1,693,581	5325	37,452			20,709		6,160			(4,624)		8,898		0001
Purchased Call/S&P 500 INDEX/SPXG13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2022	07/12/2024		1,481,129	3744	228,593			146,953		270,461			(28,183)		8,395		0001
Purchased Call/S&P 500 INDEX/SPX621PSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/29/2021	04/28/2023		2,246,434	4860	76,740			2,858					(9,474)		3,111		0001

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Purchased Call/S&P 500 INDEX/SPX6210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/11/2021	05/11/2023		2,034,000	4801.9	71,393			3,923		12			(8,802)		3,409		0001
Purchased Call/S&P 500 INDEX/SPX905KSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/24/2023		2,835,000	5191.47	93,272			18,577		736			(11,499)		8,965		0001
Purchased Call/S&P 500 INDEX/SPXG13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2022	07/05/2024		1,812,061	3818	286,381			182,099		303,462			(35,356)		10,193		0001
Purchased Call/S&P 500 INDEX/SPXG13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2022	07/05/2024		1,860,960	3866	249,182			159,325		292,489			(31,019)		10,468		0001
Purchased Call/S&P 500 INDEX/SPX621XS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2021	08/15/2023		1,801,000	5124.35	62,315			11,641		243			(7,662)		5,517		0001
Purchased Call/S&P 500 INDEX/SPX621XS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2021	08/16/2023		2,185,000	5179.89	69,920			13,158		215			(8,620)		6,718		0001
Purchased Call/S&P 500 INDEX/SPX6210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/11/2021	05/11/2023		1,442,000	4630.01	67,918			3,732		136			(8,373)		2,416		0001
Purchased Call/S&P 500 INDEX/SPX905LS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/17/2021	09/15/2023		2,165,000	4393.09	243,130			56,081		44,796			(30,057)		7,344		0001
Purchased Call/S&P 500 INDEX/SPX715ES0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/20/2021	05/12/2023		1,598,215	5039	37,017			2,114		224			(4,614)		2,711		0001
Purchased Call/S&P 500 INDEX/SPX905NS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/06/2023		1,883,000	4274.97	233,492			60,714		70,010			(28,866)		6,775		0001
Purchased Call/S&P 500 INDEX/SPXE00AS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	08/08/2022	08/08/2023		3,693,000	4140.06	374,840			164,589		166,012	25,068		(4,008)		11,020		0001
Purchased Call/S&P 500 INDEX/SPXH136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2022	08/31/2023		9,241,000	3955	108,120			45,273		123,777			(26,660)		29,915		0001
Purchased Call/S&P 500 INDEX/SPXH136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2022	08/17/2023		2,538,780	4274	85,233			33,702		63,241			(21,855)		7,833		0001
Purchased Call/S&P 500 INDEX/SPXH138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	09/11/2023		4,194,000	4067.36	94,784			42,562		94,347			(23,244)		14,056		0001
Purchased Call/S&P 500 INDEX/SPX621TSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2021	07/18/2023		2,743,000	4327.16	274,849			40,774		42,929			(33,793)		7,495		0001
Purchased Call/S&P 500 INDEX/SPX621YSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023		1,590,453	4413	173,222			34,883		24,631			(21,385)		5,047		0001
Purchased Call/S&P 500 INDEX/SPX715AS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/07/2021	04/06/2023		1,597,264	4473	87,132			599		16			(10,757)		1,024		0001
Purchased Call/S&P 500 INDEX/SPXH13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/17/2024		2,273,000	3852.36	100,012			85,999		115,251			(12,297)		14,896		0001
Purchased Call/S&P 500 INDEX/SPX621YSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023		1,837,867	5158	63,085			12,704		269			(7,788)		5,832		0001
Purchased Call/S&P 500 INDEX/SPX715WSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2022	08/28/2023		3,511,000	4057.66	80,753			33,147		85,321			(19,803)		11,254		0001
Purchased Call/S&P 500 INDEX/SPX715WSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/07/2022	08/24/2023		2,301,274	4139	81,966			34,054		81,686			(21,017)		7,277		0001
Purchased Call/S&P 500 INDEX/SPX715XSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/14/2022	10/04/2023		2,729,355	3791	107,957			57,208		181,309			(27,369)		9,768		0001
Purchased Call/S&P 500 INDEX/SPX715YS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/26/2022	10/19/2023		3,388,676	3716	178,269			100,652		232,223			(44,816)		12,605		0001
Purchased Call/S&P 500 INDEX/SPX621YS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	08/25/2023		1,703,000	5145.42	59,605			12,003		314			(7,359)		5,404		0001
Purchased Call/S&P 500 INDEX/SPX905NSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/06/2023		2,598,000	4358.4	293,054			76,202		72,748			(36,229)		9,347		0001
Purchased Call/S&P 500 INDEX/SPX905NSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/10/2023		1,505,000	4918.74	78,411			20,708		3,320			(9,641)		5,472		0001
Purchased Call/S&P 500 INDEX/SPXH131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	10/27/2023		615,000	11546.2	12,854			7,462		20,848			(3,178)		2,332		0001
Purchased Call/S&P 500 INDEX/SPXH13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023		1,736,000	3957.25	42,358			26,489		47,764			(10,445)		6,860		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH13FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/15/2024		1,215,000	3583.07	41,675			32,229		55,445			(5,124)		7,552		0001
Purchased Call/S&P 500 INDEX/SPXA055S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028		23,996,000	3961.63	5,867,022			6,378,574		6,378,574	543,961				276,536		0001
Purchased Call/S&P 500 INDEX/SPXH13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2022	11/20/2024		1,633,313	3964	81,823			67,510		88,046			(10,102)		10,471		0001
Purchased Call/S&P 500 INDEX/SPX715A$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/07/2021	04/06/2023		1,824,859	4053	189,797			1,305		31,152			(23,432)		1,170		0001
Purchased Call/S&P 500 INDEX/SPXA055SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/02/2022	07/31/2023		1,655,506	4128	66,157			22,175		55,422			(16,403)		4,786		0001
Purchased Call/S&P 500 INDEX/SPXA057ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/12/2022	08/25/2023		2,776,431	4175	120,957			51,188		97,040			(31,372)		8,810		0001
Purchased Call/S&P 500 INDEX/SPXH130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/15/2023		2,691,000	3852.36	51,667			37,028		62,250			(12,775)		11,334		0001
Purchased Call/S&P 500 INDEX/SPXH13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/19/2022	12/19/2023		2,691,000	3817.66	44,940			32,436		55,054			(11,081)		11,421		0001
Purchased Call/S&P 500 INDEX/SPX715USL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2022	08/02/2023		3,049,913	4088	143,926			49,312		123,201			(35,684)		8,888		0001
Purchased Call/S&P 500 INDEX/SPX715UST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2022	07/31/2023		3,013,710	4128	135,911			46,325		108,126			(34,263)		8,712		0001
Purchased Call/S&P 500 INDEX/SPXE00D$5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/23/2022	08/23/2023		1,333,000	100	27,193			10,787					(6,705)		4,201		0001
Purchased Call/S&P 500 INDEX/SPX715YS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2022	10/30/2023		2,114,000	3901.06	73,779			43,088		92,363			(18,093)		8,075		0001
Purchased Call/S&P 500 INDEX/SPX9050$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023		1,542,000	5198	65,227			18,457		1,347			(8,020)		5,806		0001
Purchased Call/S&P 500 INDEX/SPX905PS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	10/20/2023		1,529,456	5089	81,803			22,918		1,909			(10,183)		5,703		0001
Purchased Call/S&P 500 INDEX/SPX715ESN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/02/2021	06/02/2023		2,608,000	4872.16	80,848			6,885		553			(9,968)		5,418		0001
Purchased Call/S&P 500 INDEX/SPXE00F$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/02/2022	09/01/2023		1,570,000	100	18,997			8,096					(4,697)		5,099		0001
Purchased Call/S&P 500 INDEX/SPXE00G$L	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/08/2022	09/08/2023		2,572,000	100	33,436			14,819					(8,244)		8,541		0001
Purchased Call/S&P 500 INDEX/SPXH13S$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2022	12/27/2023		1,701,000	100	36,912			27,455		39,055			(9,102)		7,328		0001
Purchased Call/S&P 500 INDEX/SPXH13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024		2,769,000	100		50,396		38,949		50,019			(11,736)		12,126		0001
Purchased Call/S&P 500 INDEX/SPXH13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2022	12/28/2023		6,567,000	3783.22	76,177			56,871		94,700			(18,783)		28,345		0001
Purchased Call/S&P 500 INDEX/SPXH13TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/28/2023		3,779,437	3783	122,677			92,865		152,619			(30,416)		16,313		0001
Purchased Call/S&P 500 INDEX/SPX621PSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/30/2021	04/28/2023		1,507,000	4981.03	39,333			1,467		24			(4,863)		2,087		0001
Purchased Call/S&P 500 INDEX/SPX621T$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/09/2021	07/10/2023		1,906,000	4286.53	204,704			28,157		33,458			(25,203)		5,013		0001
Purchased Call/S&P 500 INDEX/SPX821I$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	01/31/2025		1,508,573	4816		83,649		77,632		71,213			(6,115)		10,235		0001
Purchased Call/S&P 500 INDEX/SPX905I$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/04/2021	08/04/2023		1,763,000	5034.44	63,644			10,928		591			(7,847)		5,179		0001
Purchased Call/S&P 500 INDEX/SPX715VSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/11/2022	08/09/2023		1,717,375	4138	78,921			28,578		60,166			(19,567)		5,144		0001
Purchased Call/S&P 500 INDEX/SPXH13WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024		1,904,000	100		38,270		30,785		28,942			(7,549)		8,530		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715YSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2022	11/01/2023		1,985,892	3856	97,603			58,344		145,411			(24,266)		7,621		0001
Purchased Call/S&P 500 INDEX/SPX715YSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/14/2022	11/13/2023		1,956,536	3993	79,723			49,772		89,108			(19,712)		7,715		0001
Purchased Call/S&P 500 INDEX/SPX715YSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/15/2022	11/13/2023		3,118,478	3993	96,321			60,301		111,279			(23,881)		12,296		0001
Purchased Call/S&P 500 INDEX/SPXE00CS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/19/2022	08/18/2023		2,265,000	4228.48	76,557			29,560		53,769			(18,929)		7,014		0001
Purchased Call/S&P 500 INDEX/SPXE006SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/19/2022	07/19/2023		3,345,000	3936.69	69,576			20,892		87,134			(17,156)		9,182		0001
Purchased Call/S&P 500 INDEX/SPXE00ESF	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/29/2022	08/29/2023		2,156,000	100	32,340			13,364					(7,974)		6,934		0001
Purchased Call/S&P 500 INDEX/SPXH13WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024		1,080,000	100	30,024			24,152		25,959			(5,923)		4,838		0001
Purchased Call/S&P 500 INDEX/SPXH13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		2,157,000	100	41,199			33,595		43,370			(7,858)		9,729		0001
Purchased Call/S&P 500 INDEX/SPX715YSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2022	11/01/2023		2,095,645	3852	75,893			45,240		110,455			(18,817)		8,042		0001
Purchased Call/S&P 500 INDEX/SPXE00DSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/24/2022	08/24/2023		1,538,000	4140.77	48,755			19,475		43,839			(12,022)		4,864		0001
Purchased Call/S&P 500 INDEX/SPXH13WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024		4,791,000	3928.86	58,450			47,018		64,268			(11,530)		21,463		0001
Purchased Call/S&P 500 INDEX/SPXE00DSL	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/25/2023		2,469,000	100	40,492			16,376					(9,984)		7,834		0001
Purchased Call/S&P 500 INDEX/SPXE00ESW	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/31/2022	08/31/2023		1,117,000	3955	12,734			5,332		14,480			(3,140)		3,616		0001
Purchased Call/S&P 500 INDEX/SPXH13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2023		2,269,000	100	40,615			27,748		10,712			(10,015)		9,370		0001
Purchased Call/S&P 500 INDEX/SPXH13WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024		1,705,000	100	34,612			27,746		25,969			(6,922)		7,625		0001
Purchased Call/S&P 500 INDEX/SPX715YSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/01/2022	10/27/2023		3,144,830	3807	182,439			106,507		236,103			(45,610)		11,927		0001
Purchased Call/S&P 500 INDEX/SPX715Z$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/15/2022	11/13/2023		2,751,129	3993	157,368			98,518		178,444			(39,017)		10,848		0001
Purchased Call/S&P 500 INDEX/SPX905PS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/05/2021	11/07/2023		2,074,000	4632.23	241,206			72,892		22,166			(29,657)		8,069		0001
Purchased Call/S&P 500 INDEX/SPX715ESH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2021	05/26/2023		2,320,000	4993.64	54,984			4,183		509			(6,797)		4,544		0001
Purchased Call/S&P 500 INDEX/SPXH13XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		15,344,000	3972.61	366,722			298,471		390,907			(70,523)		68,855		0001
Purchased Call/S&P 500 INDEX/SPXH13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024		2,378,000	4070.56	33,530			27,942		32,606			(5,803)		10,797		0001
Purchased Call/S&P 500 INDEX/SPXE00JS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/22/2022	09/22/2023		1,225,000	3757.99	121,153			159,446		159,446	37,256				4,241		0001
Purchased Call/S&P 500 INDEX/SPX715Z$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/16/2023		2,409,670	3957	129,084			82,340		150,428			(32,004)		9,564		0001
Purchased Call/S&P 500 INDEX/SPX715ZSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2022	11/29/2023		2,220,000	3957.63	59,718			39,812		68,840			(14,725)		9,057		0001
Purchased Call/S&P 500 INDEX/SPXI130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024		1,219,000	100	30,475			25,916		25,397			(4,759)		5,599		0001
Purchased Call/S&P 500 INDEX/SPXI130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024		3,192,000	4136.48	50,114			42,736		45,923			(7,710)		14,661		0001
Purchased Call/S&P 500 INDEX/SPXE00ASE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2022	07/21/2023		1,839,173	3606	41,019			13,236		65,605			(10,670)		5,094		0001
Purchased Call/S&P 500 INDEX/SPXI130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024		2,229,000	4179.76	35,218			29,950		30,791			(5,500)		10,238		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00K$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2022	09/29/2023		1,014,000	3640.47	21,193			10,626		37,591			(5,226)		3,580		0001
Purchased Call/S&P 500 INDEX/SPXE00L$T	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	10/03/2023		3,049,000	100	43,906			22,376		25,961			(10,826)		10,883		0001
Purchased Call/S&P 500 INDEX/SPXH13Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024		2,322,000	4070.56		47,833		39,861		46,566			(8,279)		10,543		0001
Purchased Call/S&P 500 INDEX/SPX905M$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/23/2021	09/22/2023		1,431,000	4392.48	162,705			39,049		31,458			(20,087)		4,954		0001
Purchased Call/S&P 500 INDEX/SPX905N$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2021	09/29/2023		1,559,144	4355	181,753			45,882		42,693			(22,656)		5,505		0001
Purchased Call/S&P 500 INDEX/SPXE00N$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2022	09/29/2023		1,843,853	3334	38,876			19,990		66,791			(9,884)		6,510		0001
Purchased Call/S&P 500 INDEX/SPXG13D$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/21/2023		12,464,000	4393.66	294,150			16,296		1,107			(72,530)		14,948		0001
Purchased Call/S&P 500 INDEX/SPXI131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		5,348,000	4111.08		132,096		113,173		122,511			(19,181)		24,722		0001
Purchased Call/S&P 500 INDEX/SPXI131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024		4,022,000	4164		50,677		43,557		45,631			(7,220)		18,622		0001
Purchased Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBMI0175$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024		117,592	1159.68		10,901		7,971		7,971	(2,929)				545		0001
Purchased Call/S&P 500 INDEX/SPXG13M$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/31/2022	05/17/2024		1,994,235	5288	61,800			35,611		8,619			(7,757)		10,607		0001
Purchased Call/S&P 500 INDEX/SPXH13W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/07/2025		1,110,584	3897		51,668		46,365		55,164			(5,551)		7,399		0001
Purchased Call/S&P 500 INDEX/SPX715W$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2022	08/25/2023		2,034,684	4161	81,678			34,666		75,577			(21,246)		6,456		0001
Purchased Call/S&P 500 INDEX/SPXH13M$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/16/2023		1,460,706	3959	44,531			28,406		50,139			(11,041)		5,798		0001
Purchased Call/S&P 500 INDEX/SPXI133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/09/2024		1,026,616	4295		15,597		13,913		9,812			(1,835)		4,769		0001
Purchased Call/S&P 500 INDEX/SPXE00L$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/03/2022	10/03/2023		2,114,000	3862.35	40,166			20,470		80,820			(9,904)		7,545		0001
Purchased Call/S&P 500 INDEX/SPXI131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/01/2024		2,347,950	4119		78,278		66,908		71,816			(11,524)		10,767		0001
Purchased Call/S&P 500 INDEX/SPXI131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024		2,442,000	4111.08		70,085		60,046		64,845			(10,177)		11,289		0001
Purchased Call/S&P 500 INDEX/SPXI131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/06/2024		1,035,000	105		16,353		14,088		13,008			(2,298)		4,785		0001
Purchased Call/S&P 500 INDEX/SPXI132$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024		3,423,000	4090.46		51,003		44,486		49,242			(6,866)		15,900		0001
Purchased Call/S&P 500 INDEX/SPXE00L$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	09/29/2023		1,988,000	3585.62	41,152			20,690		61,351			(10,175)		7,019		0001
Purchased Call/S&P 500 INDEX/SPXI132$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/12/2024		2,008,000	4090.46		28,112		24,550		27,151			(3,753)		9,371		0001
Purchased Call/S&P 500 INDEX/SPXE00K$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2022	09/11/2023		3,888,396	4067	110,609			51,958		184,045			(28,524)		13,032		0001
Purchased Call/S&P 500 INDEX/SPXE00L$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	09/29/2023		7,640,000	3585.62	86,332			43,406		127,206			(21,346)		26,974		0001
Purchased Call/S&P 500 INDEX/SPXI134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024		4,387,000	4012.32		54,399		49,426		55,799			(5,365)		20,825		0001
Purchased Call/S&P 500 INDEX/SPXI133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024		2,793,000	4090.41		52,229		46,571		49,711			(6,153)		13,117		0001
Purchased Call/S&P 500 INDEX/SPXE00E$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/30/2022	08/30/2023		3,497,000	3986.16	69,940			29,094		81,938			(17,245)		11,283		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024		2,463,000	4137.29		51,969		45,527		48,067			(6,550)		11,513		0001
Purchased Call/S&P 500 INDEX/SPXE00JS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/20/2022	09/01/2023		2,276,972	3967		90,893		40,426		119,978			(23,643)		7,395		0001
Purchased Call/S&P 500 INDEX/SPXE00LSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2023		2,145,000	3585.62		28,314		14,352		41,835			(6,943)		7,635		0001
Purchased Call/S&P 500 INDEX/SPXI135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024		4,214,000	3970.15		101,979		93,574		107,276			(8,638)		20,186		0001
Purchased Call/S&P 500 INDEX/SPXI135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024		4,944,000	3951.39		62,789		57,786		66,667			(5,147)		23,718		0001
Purchased Call/S&P 500 INDEX/SPXI136$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024		3,663,000	3918.32		100,000		94,737		109,619			(6,027)		17,754		0001
Purchased Call/S&P 500 INDEX/SPXE00KSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023		2,291,000	3719.04	58,879			29,196		83,219			(14,518)		8,067		0001
Purchased Call/S&P 500 INDEX/SPXE00LS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	09/29/2023		2,726,000	3585.62	47,160			23,711		69,848			(11,660)		9,625		0001
Purchased Call/S&P 500 INDEX/SPXI135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024		2,875,000	3951.39		54,338		50,008		57,945			(4,454)		13,792		0001
Purchased Call/S&P 500 INDEX/SPXI136$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024		2,377,000	3986.37		49,204		46,095		51,276			(3,226)		11,504		0001
Purchased Call/S&P 500 INDEX/SPXE00QSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2022	10/13/2023		2,798,000	3669.91	50,644			27,356		73,108			(12,488)		10,252		0001
Purchased Call/S&P 500 INDEX/SPXI134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024		3,628,000	4012.32		71,834		65,268		73,774			(7,085)		17,222		0001
Purchased Call/S&P 500 INDEX/SPXE00MSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2022	10/04/2023		6,006,000	3790.93	133,333			68,319		179,975			(32,877)		21,495		0001
Purchased Call/S&P 500 INDEX/SPXE00RS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/25/2022	10/25/2023		3,421,000	3859.11	49,605			28,287		64,768			(12,231)		12,912		0001
Purchased Call/S&P 500 INDEX/SPXI137$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024		1,556,000	100		39,367		37,398		46,584			(2,271)		7,542		0001
Purchased Call/S&P 500 INDEX/SPXE00MSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/05/2023		1,865,000	3783.28	26,483			13,643		35,530			(6,530)		6,692		0001
Purchased Call/S&P 500 INDEX/SPXE00SS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2023		5,399,000	3828.11	61,549			37,472		79,866			(15,176)		21,053		0001
Purchased Call/S&P 500 INDEX/SPXI136$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024		6,486,000	3918.32		155,015		146,857		169,907			(9,343)		31,437		0001
Purchased Call/S&P 500 INDEX/SPXE00MSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/04/2022	10/02/2023		2,033,047	3586	93,549			47,682		124,627			(23,194)		7,237		0001
Purchased Call/S&P 500 INDEX/SPXI137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024		1,589,000	100		40,202		38,208		47,533			(2,300)		7,735		0001
Purchased Call/S&P 500 INDEX/SPXI139$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024		1,402,000	100		35,751		34,659		38,764			(1,375)		6,864		0001
Purchased Call/S&P 500 INDEX/SPX905QS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/17/2021	11/16/2023		2,608,581	4683	291,495			91,819		23,981			(35,987)		10,354		0001
Purchased Call/S&P 500 INDEX/SPXE00QSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	10/02/2023		1,789,224	3586	81,567			42,516		127,856			(20,679)		6,369		0001
Purchased Call/S&P 500 INDEX/SPXI139$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024		2,759,000	3951.57		41,661		40,516		44,137			(1,252)		13,605		0001
Purchased Call/S&P 500 INDEX/SPXI139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024		2,744,000	3916.64		33,751		32,728		36,653			(1,288)		13,493		0001
Purchased Call/S&P 500 INDEX/SPXI13A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024		1,998,000	3970.99		42,158		41,689		44,622			(811)		9,880		0001
Purchased Call/S&P 500 INDEX/SPX905VSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/28/2022	01/26/2024		3,377,000	4376.9	446,777			185,129		145,988			(55,233)		15,333		0001
Purchased Call/S&P 500 INDEX/SPXI139$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024		2,111,000	4002.87		30,821		30,059		31,508			(842)		10,424		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715ISY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2021	09/08/2023		2,280,701	.5531	46,469			10,255		843			(5,737)		7,574		0001
Purchased Call/S&P 500 INDEX/SPX905YSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2022	03/15/2024		2,404,000	4360.49	331,752			159,699		125,506			(40,957)		11,770		0001
Purchased Call/S&P 500 INDEX/SPX905Z$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024		1,976,000	5423.14	76,274			37,038		4,054			(9,365)		9,744		0001
Purchased Call/S&P 500 INDEX/SPXA051$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024		2,877,000	4363.6	406,808			212,611		162,494			(49,949)		14,716		0001
Purchased Call/S&P 500 INDEX/SPX715PSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2022	03/27/2024		1,350,000	4486.27	185,355			91,788		52,801			(22,758)		6,722		0001
Purchased Call/S&P 500 INDEX/SPXA057$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024		1,461,000	4709.11	92,189			66,138		61,959			(11,304)		8,753		0001
Purchased Call/S&P 500 INDEX/SPX715FS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2021	06/23/2023		1,428,000	4193.48	145,942			16,639		36,367			(17,993)		3,425		0001
Purchased Call/S&P 500 INDEX/SPX905XSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/01/2022	02/28/2024		1,800,406	.5097	82,166			37,636		8,401			(10,144)		8,611		0001
Purchased Call/S&P 500 INDEX/SPX715KS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/20/2021	10/20/2023		1,827,000	4481.76	205,903			57,132		33,646			(25,385)		6,813		0001
Purchased Call/S&P 500 INDEX/SPX715QSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2022	04/04/2024		2,295,187	.4574	298,496			151,298		72,476			(36,801)		11,554		0001
Purchased Call/S&P 500 INDEX/SPX715USB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/29/2022	07/31/2024		1,793,000	5282.64	55,942			37,371		14,086			(6,869)		10,366		0001
Purchased Call/S&P 500 INDEX/SPX905QSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023		1,499,000	5538.18	52,315			16,597		640			(6,459)		5,963		0001
Purchased Call/S&P 500 INDEX/SPX905USP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/19/2022	01/19/2024		3,149,000	5512.74	94,155			37,895		2,992			(11,608)		14,131		0001
Purchased Call/S&P 500 INDEX/SPXI13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024		2,118,000	3970.99		35,371		34,982		37,477			(673)		10,532		0001
Purchased Call/S&P 500 INDEX/SPX715HSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/03/2021	08/03/2023		1,833,000	5135.72	58,473			9,960		545			(7,209)		5,363		0001
Purchased Call/S&P 500 INDEX/SPX715IS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2021	08/25/2023		1,561,000	4947.61	80,235			16,091		1,426			(9,892)		4,953		0001
Purchased Call/S&P 500 INDEX/SPX715VSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2022	08/22/2024		1,755,000	4069.3	282,555			197,285		208,121			(34,788)		10,373		0001
Purchased Call/S&P 500 INDEX/SPX715XSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2021	10/25/2023		1,320,000	4566.48	57,024			16,214		14,412			(7,030)		4,982		0001
Purchased Call/S&P 500 INDEX/SPXE000SL	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	10/21/2022	10/20/2028		331,000	100	104,795			120,753		120,753	18,003				3,903		0001
Purchased Call/S&P 500 INDEX/SPXE00RSW	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/01/2022	11/01/2023		1,680,000	100	27,048			15,946		8,665			(6,669)		6,447		0001
Purchased Call/S&P 500 INDEX/SPXE009$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/04/2022	08/02/2024		1,422,000	4090.08	218,135			147,128		160,858			(26,930)		8,238		0001
Purchased Call/S&P 500 INDEX/SPXA053S2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024		2,392,000	3840.89	368,368			210,713		365,525			(45,229)		12,799		0001
Purchased Call/S&P 500 INDEX/SPXA057S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024		1,596,000	4549.79	122,094			87,593		94,888			(14,971)		9,561		0001
Purchased Call/S&P 500 INDEX/SPX6216SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2019	11/07/2025		1,331,000	3093.08	233,457			575,126		575,126	68,046				10,748		0001
Purchased Call/S&P 500 INDEX/SPX715HSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/17/2021	08/17/2023		2,906,000	5128.64	100,838			19,115		1,179			(12,432)		8,967		0001
Purchased Call/S&P 500 INDEX/SPX715ISS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/01/2021	09/01/2023		1,727,000	4453.51	188,416			39,598		23,861			(23,229)		5,609		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715KS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/27/2021	10/24/2023		1,544,748	5419	47,420			13,474		962			(5,870)		5,817		0001
Purchased Call/S&P 500 INDEX/SPXA057S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024		2,416,000	4860.98	121,766			87,358		71,707			(14,930)		14,474		0001
Purchased Call/S&P 500 INDEX/SPXG13ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2022	07/26/2024		2,333,607	3999	386,535			257,690		309,989			(47,984)		13,422		0001
Purchased Call/S&P 500 INDEX/SPXA058SJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2023		2,378,132	3653	105,514			52,174		150,423			(26,089)		8,350		0001
Purchased Call/S&P 500 INDEX/SPX715SSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/17/2022	06/16/2023		1,435,000	3858.58	26,691			5,650		49,390			(6,599)		3,295		0001
Purchased Call/S&P 500 INDEX/SPXA059S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2022	09/26/2023		1,839,652	3679	57,575			29,365		85,192			(14,638)		6,441		0001
Purchased Call/S&P 500 INDEX/SPXA05AS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2023		2,065,000	3588.84	55,549			29,534		83,619			(13,697)		7,527		0001
Purchased Call/S&P 500 INDEX/SPXE00RSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/01/2022	11/01/2023		1,090,000	3856.1	12,099			7,133		18,038			(2,983)		4,183		0001
Purchased Call/S&P 500 INDEX/SPX715TSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2022	07/10/2023		1,368,000	4094.35	24,898			6,859		1,156			(6,106)		3,598		0001
Purchased Call/S&P 500 INDEX/SPXA059SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023		4,042,000	3639.66	98,625			51,648		143,767			(24,385)		14,543		0001
Purchased Call/S&P 500 INDEX/SPX721LS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2022	04/03/2023		2,991,176	4546	93,324			517		3			(23,138)		1,356		0001
Purchased Call/S&P 500 INDEX/SPXH13US1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/03/2025		2,026,749	3829		320,976		283,500		377,237			(37,814)		13,461		0001
Purchased Call/S&P 500 INDEX/SPXA05B5R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2023		1,432,156	252	33,881			16,376		45,736			(8,377)		4,958		0001
Purchased Call/S&P 500 INDEX/SPXE00ES0	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/30/2022	08/30/2023		3,391,000	100	32,215			13,401					(7,943)		10,941		0001
Purchased Call/S&P 500 INDEX/SPXE00FS7	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/01/2022	09/01/2023		2,357,000	100	33,705			14,325					(8,311)		7,655		0001
Purchased Call/S&P 500 INDEX/SPX715ZSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/28/2022	11/24/2023		1,897,681	3987	203,190			139,666		180,754	3,830		(44,651)		7,662		0001
Purchased Call/S&P 500 INDEX/SPXE00CS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/19/2022	08/21/2023		2,580,000	4228.48	59,856			23,415		45,873			(14,679)		8,074		0001
Purchased Call/S&P 500 INDEX/SPXE00DSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/24/2022	08/24/2023		2,449,000	4140.77	49,715			19,858		47,059			(12,258)		7,744		0001
Purchased Call/S&P 500 INDEX/SPX721KSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/01/2022	04/03/2023		10,114,000	4545.86	237,679			1,310		10			(58,286)		4,585		0001
Purchased Call/S&P 500 INDEX/SPX721LSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/07/2022	04/06/2023		1,474,000	4500.21	32,870			457					(8,127)		945		0001
Purchased Call/S&P 500 INDEX/SPX721LSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023		2,131,000	4488.28	31,113			771					(7,630)		1,764		0001
Purchased Call/S&P 500 INDEX/SPX721LSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2022	04/10/2023		9,215,000	4488.28	218,396			5,415					(53,557)		7,626		0001
Purchased Call/S&P 500 INDEX/SPX715TS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2022	07/03/2023		1,610,000	4016.6	30,107			7,735		8,739			(7,383)		4,085		0001
Purchased Call/S&P 500 INDEX/SPXA05DSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023		2,577,000	3963.51	39,428			27,414		45,366			(9,722)		10,706		0001
Purchased Call/S&P 500 INDEX/SPX715ZSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/02/2022	12/04/2023		8,374,000	4071.7	194,277			132,194		204,318			(47,643)		34,513		0001
Purchased Call/S&P 500 INDEX/SPX721MS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023		1,821,000	4412.53	62,460			1,721		15			(15,401)		1,581		0001
Purchased Call/S&P 500 INDEX/SPX721MSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2022	04/14/2023		1,904,000	4392.59	59,405			2,139		163			(14,648)		1,864		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721MS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2022	04/11/2023		3,269,000	4412.53	86,302			2,377		28			(21,280)		2,837		0001
Purchased Call/S&P 500 INDEX/SPX721NS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023		6,840,000	4391.69	160,740			7,528		1,240			(39,635)		7,595		0001
Purchased Call/S&P 500 INDEX/SPXH13WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024		2,101,000	3999.09	39,919			31,802		42,492			(8,444)		9,315		0001
Purchased Call/S&P 500 INDEX/SPXE00HS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/13/2022	09/13/2023		2,481,000	3932.69	61,529			27,968		75,061			(15,171)		8,366		0001
Purchased Call/S&P 500 INDEX/SPXE00IS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/14/2022	09/14/2023		4,331,000	3946.01	97,448			44,563		118,569			(24,028)		14,648		0001
Purchased Call/S&P 500 INDEX/SPXA05BSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/11/2022	11/09/2023		2,121,691	3749	81,804			50,586		95,911			(20,282)		8,292		0001
Purchased Call/S&P 500 INDEX/SPX721LS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		2,097,000	4481.15	31,874			439		8			(7,859)		1,344		0001
Purchased Call/S&P 500 INDEX/SPX721MSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2022	04/12/2023		3,027,000	4397.45	62,054			1,880		101			(15,301)		2,744		0001
Purchased Call/S&P 500 INDEX/SPX721MST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/17/2023		2,176,000	4392.59	29,811			1,310		258			(7,291)		2,348		0001
Purchased Call/S&P 500 INDEX/SPX721MSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/17/2023		7,888,000	4392.59	186,157			8,183		1,012			(45,527)		8,512		0001
Purchased Call/S&P 500 INDEX/SPXE00SSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2023		2,405,000	3828.11	31,987			19,474		41,675			(7,887)		9,378		0001
Purchased Call/S&P 500 INDEX/SPXA05ASE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/13/2022	10/12/2023		2,299,005	241	124,871			67,291		167,884			(30,875)		8,402		0001
Purchased Call/S&P 500 INDEX/SPX721559	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/26/2021	10/26/2023		1,403,000	5223.95	58,645			16,756		809			(7,230)		5,308		0001
Purchased Call/S&P 500 INDEX/SPX7210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2021	09/12/2023		1,908,000	5159.91	70,978			15,989		503			(8,727)		6,414		0001
Purchased Call/S&P 500 INDEX/SPX7213SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2021	10/06/2023		1,450,000	4314.68	167,330			43,212		47,811			(20,630)		5,217		0001
Purchased Call/S&P 500 INDEX/SPXH13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/10/2025		1,452,155	4905	63,782			57,421		61,149			(6,431)		9,697		0001
Purchased Call/S&P 500 INDEX/SPX7218S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2021	12/01/2023		1,503,315	5458	56,498			19,015		500			(6,975)		6,158		0001
Purchased Call/S&P 500 INDEX/SPX7219SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	12/15/2023		1,533,213	5684	46,316			16,482		222			(5,718)		6,458		0001
Purchased Call/S&P 500 INDEX/SPXE00TS1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	11/08/2022	11/08/2028		273,000	100	70,079			76,956		76,956	12,760				3,234		0001
Purchased Call/S&P 500 INDEX/SPX721MSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2022	04/17/2023		1,611,000	4392.59	33,187			1,459		205			(8,116)		1,738		0001
Purchased Call/S&P 500 INDEX/SPXA059S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023		2,421,000	247.97	68,756			34,569		111,333			(17,000)		8,548		0001
Purchased Call/S&P 500 INDEX/SPXA05BS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2024		1,569,000	4647.72	123,637			98,028		87,190			(15,181)		9,881		0001
Purchased Call/S&P 500 INDEX/SPX715X4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	09/21/2022	09/20/2024		1,778,733	3815	300,204			221,854		309,051			(37,011)		10,808		0001
Purchased Call/S&P 500 INDEX/SPX7212SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2021	09/29/2023		2,643,000	4264.46	304,738			76,079		100,300			(37,622)		9,332		0001
Purchased Call/S&P 500 INDEX/SPX7215S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/02/2021	11/02/2023		1,573,000	5461.85	49,550			14,633		288			(6,109)		6,050		0001
Purchased Call/S&P 500 INDEX/SPX7219SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2021	12/13/2023		1,685,000	5521.99	59,986			21,094		518			(7,396)		7,070		0001
Purchased Call/S&P 500 INDEX/SPX721ASP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/29/2021	12/21/2023		1,461,353	5253	95,896			35,162		1,759			(11,954)		6,226		0001
Purchased Call/S&P 500 INDEX/SPX7215SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	10/27/2023		3,188,000	4551.83	360,882			104,033		47,049			(44,553)		12,091		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE00A$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2022	08/14/2024		1,892,000	4251.47	279,827			192,309		166,814			(34,358)		11,094		0001
Purchased Call/S&P 500 INDEX/SPX721A$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2021	12/29/2023		3,141,000	4753.76	373,779			139,654		30,274			(46,082)		13,582		0001
Purchased Call/S&P 500 INDEX/SPX721B$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2022	01/10/2024		1,476,000	5681.87	42,361			16,526		326			(5,223)		6,521		0001
Purchased Call/S&P 500 INDEX/SPX721C$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/21/2022	01/19/2024		3,874,000	4346.92	494,710			200,207		178,733			(61,159)		17,384		0001
Purchased Call/S&P 500 INDEX/SPXI13A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024		2,092,000	261.11		46,233		45,725		64,164			(879)		10,403		0001
Purchased Call/S&P 500 INDEX/SPX721D$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/25/2022	01/25/2024		2,709,000	5290.47	92,106			37,829		4,361			(11,356)		12,280		0001
Purchased Call/S&P 500 INDEX/SPX721L$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023		1,165,000	4481.15	13,980			193					(3,447)		747		0001
Purchased Call/S&P 500 INDEX/SPXI132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024		2,050,000	4147.6		54,530		48,071		49,092			(6,573)		9,612		0001
Purchased Call/S&P 500 INDEX/SPXE00K$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/28/2022	09/28/2023		1,829,000	3719.04	25,789			12,788		36,002			(6,359)		6,440		0001
Purchased Call/S&P 500 INDEX/SPXI136$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024		3,106,000	3992.01		38,514		36,187		39,926			(2,420)		15,055		0001
Purchased Call/S&P 500 INDEX/SPX715V$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2022	08/16/2023		1,494,000	4305.2	17,181			6,484		27			(4,236)		4,593		0001
Purchased Call/S&P 500 INDEX/SPXE00W$C	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/08/2022	12/08/2023		2,842,000	100	50,872			35,371		48,408			(12,544)		11,807		0001
Purchased Call/S&P 500 INDEX/SPXE00Z$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023		1,751,000	3829.25	46,051			34,253		58,333			(11,355)		7,544		0001
Purchased Call/S&P 500 INDEX/SPX721B$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2021	12/29/2023		1,711,745	5561	68,697			25,809		546			(8,493)		7,402		0001
Purchased Call/S&P 500 INDEX/SPXE00W$2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/07/2022	12/07/2023		2,008,000	100	37,750			25,999		23,325			(9,308)		8,326		0001
Purchased Call/S&P 500 INDEX/SPXA057$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/03/2024		2,348,000	3924.26	97,677			69,999		115,636			(12,009)		14,040		0001
Purchased Call/S&P 500 INDEX/SPXA05FS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023		3,699,000	3822.39	289,262			381,572		381,572	89,402				15,789		0001
Purchased Call/S&P 500 INDEX/SPX721N$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023		2,323,000	4271.78	47,622			2,646		4,662			(11,775)		2,786		0001
Purchased Call/S&P 500 INDEX/SPXE00X$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/11/2023		2,133,000	3934.38	79,348			55,521		92,672			(19,459)		8,914		0001
Purchased Call/S&P 500 INDEX/SPXE00Z$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/27/2022	12/27/2023		1,570,000	3829.25	57,148			42,507		73,317			(14,091)		6,764		0001
Purchased Call/S&P 500 INDEX/SPX721G$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2022	02/14/2024		1,628,410	4437	57,913			25,694		42,223			(7,229)		7,624		0001
Purchased Call/S&P 500 INDEX/SPX721P$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2022	05/02/2023		2,074,000	4155.38	28,414			2,427		18,784			(7,006)		3,070		0001
Purchased Call/S&P 500 INDEX/SPX721Q$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2022	05/10/2023		2,615,000	4001.05	50,470			5,422		59,520			(12,445)		4,328		0001
Purchased Call/S&P 500 INDEX/SPX721Q$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2022	05/10/2023		2,236,000	4001.05	31,528			3,387		38,244			(7,774)		3,701		0001
Purchased Call/S&P 500 INDEX/SPXA05ES2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2023		7,301,000	3822.39	164,273			120,923		209,294			(40,506)		31,164		0001
Purchased Call/S&P 500 INDEX/SPXE00W$K	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/09/2022	12/08/2023		2,074,000	100	33,599			23,426		29,076			(8,307)		8,617		0001
Purchased Call/S&P 500 INDEX/SPXA053$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2023		5,756,000	100	54,106			11,924					(13,233)		13,558		0001
Purchased Call/S&P 500 INDEX/SPXI137$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024		10,873,000	3861.59		258,777		245,945		293,055			(14,807)		52,931		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721PSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023		1,769,000	4123.34	55,016			5,196		33,110			(13,603)		2,739		0001
Purchased Call/S&P 500 INDEX/SPXA05ES3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	12/11/2023		2,262,269	3934	130,669			91,939		143,622			(32,397)		9,454		0001
Purchased Call/S&P 500 INDEX/SPXA051S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/10/2025		1,724,000	4090.46	77,752			72,833		78,290			(5,212)		11,783		0001
Purchased Call/S&P 500 INDEX/SPXE00Y5X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/22/2022	12/22/2023		1,720,000	100	24,596			18,105		46,313			(6,065)		7,342		0001
Purchased Call/S&P 500 INDEX/SPX715N5J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/04/2022	01/02/2024		1,537,273	4774	57,667			21,923		10,290			(7,129)		6,696		0001
Purchased Call/S&P 500 INDEX/SPXA05ES8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023		5,097,000	3878.44	115,192			83,776		142,164			(28,404)		21,715		0001
Purchased Call/S&P 500 INDEX/SPX721PSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2022	05/05/2023		680,000	12693.5	14,688			1,387					(3,632)		1,053		0001
Purchased Call/S&P 500 INDEX/SPXA05ES8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024		1,250,800	4009	52,790			45,104		57,392			(6,508)		8,171		0001
Purchased Call/S&P 500 INDEX/SPX7210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2022	05/11/2023		5,923,000	3935.18	132,083			14,555		174,411			(32,568)		9,926		0001
Purchased Call/S&P 500 INDEX/SPXA05DS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023		4,811,000	3934.38	72,165			50,315		84,540			(17,843)		19,988		0001
Purchased Call/S&P 500 INDEX/SPXA05DSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023		2,244,000	3934.38	54,754			38,175		64,416			(13,538)		9,323		0001
Purchased Call/S&P 500 INDEX/SPXE00W5J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/09/2022	12/11/2023		1,414,000	3934.38	16,544			11,576		20,762			(4,057)		5,909		0001
Purchased Call/S&P 500 INDEX/SRM0400S8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027		1,924,000	100	407,503			283,442		283,442	7,588				19,786		0001
Purchased Call/S&P 500 INDEX/SPX7210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2022	05/18/2023		2,654,000	3923.68	49,630			6,426		67,257			(12,237)		4,812		0001
Purchased Call/S&P 500 INDEX/SPX721S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2023		2,146,000	4158.24	35,194			5,720		27,690			(8,607)		4,350		0001
Purchased Call/S&P 500 INDEX/SPX721SS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2022	06/01/2023		2,047,000	4101.23	56,497			9,494		48,230			(13,931)		4,218		0001
Purchased Call/S&P 500 INDEX/SPXA05JSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	02/29/2024		2,620,299	3970	118,952			109,449		133,345			(9,777)		12,552		0001
Purchased Call/S&P 500 INDEX/SPX7151ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2021	09/01/2023		2,088,000	5185.73	76,630			16,194		964			(9,460)		6,781		0001
Purchased Call/S&P 500 INDEX/SPX905WSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024		2,381,000	4382.85	310,721			134,760		106,854			(38,413)		11,060		0001
Purchased Call/S&P 500 INDEX/SPX905X5Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/28/2022	02/28/2024		3,339,000	5322.65	120,204			54,983		7,774			(14,820)		15,970		0001
Purchased Call/S&P 500 INDEX/SPX715JS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/15/2021	10/17/2023		2,930,000	4435.6	325,523			88,982		63,847			(40,023)		10,844		0001
Purchased Call/S&P 500 INDEX/SPX715VSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2022	08/13/2024		1,918,000	4206.96	299,016			205,368		180,210			(36,764)		11,235		0001
Purchased Call/S&P 500 INDEX/SPXA053SP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2023		4,582,000	100	43,071			8,662					(10,620)		10,316		0001
Purchased Call/S&P 500 INDEX/SRM0130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029		2,519,000	100	700,282			765,139		765,139	64,857				30,802		0001
Purchased Call/S&P 500 INDEX/SPX7210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2022	05/16/2023		7,182,000	4008.01	82,593			10,239		100,568			(20,365)		12,748		0001
Purchased Call/S&P 500 INDEX/SPX721R$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/19/2022	05/19/2023		2,029,000	3900.79	39,160			5,207		54,134			(9,656)		3,717		0001
Purchased Call/S&P 500 INDEX/SPX721RSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2022	05/25/2023		2,842,000	3978.73	77,871			11,584		92,856			(19,201)		5,516		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0500SF	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/08/2021	12/08/2027		3,426,000	100	748,581			460,578		460,578	(1,912)				37,110		0001
Purchased Call/S&P 500 INDEX/SPXA05K$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024		2,914,000	3986.37		86,837		81,350		93,793			(5,694)		14,103		0001
Purchased Call/S&P 500 INDEX/SPXA05KS$	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024		4,673,000	3861.59		129,442		123,041		149,228			(7,387)		22,782		0001
Purchased Call/S&P 500 INDEX/SPXF001$2	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/30/2022	12/29/2023		1,582,000	100	22,148			16,781		41,687			(5,476)		6,841		0001
Purchased Call/S&P 500 INDEX/SPXF001$Y	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2	01/06/2023	01/08/2029		90,000	100	20,088			24,045		24,045	3,957				1,082		0001
Purchased Call/S&P 500 INDEX/SPXF001$Z	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLUO2	01/06/2023	01/08/2029		111,000	100	30,914			36,362		36,362	5,448				1,334		0001
Purchased Call/S&P 500 INDEX/SPXI13B$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024		8,867,000	3971.27		109,951		109,347		115,026			(901)		44,213		0001
Purchased Call/S&P 500 INDEX/SPX721RS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2022	05/25/2023		2,319,000	3978.73	34,321			5,106		43,054			(8,463)		4,501		0001
Purchased Call/S&P 500 INDEX/SPXA05HSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024		5,505,000	4117.86		69,914		60,284		68,040			(9,769)		25,530		0001
Purchased Call/S&P 500 INDEX/SPXA05KST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024		2,954,000	3861.59		108,116		102,770		125,951			(6,170)		14,401		0001
Purchased Call/S&P 500 INDEX/SPXF006SN	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/17/2023	02/16/2024		2,262,000	100		46,371		41,463		33,328			(5,351)		10,623		0001
Purchased Call/S&P 500 INDEX/SPX721$S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023		1,978,000	100	49,054			8,448		387			(12,129)		4,109		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028		2,023,000	100	592,132			581,828		581,828	14,816				24,141		0001
Purchased Call/S&P 500 INDEX/SPXA05KS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024		6,977,000	3986.37		168,843		158,175		181,687			(11,072)		33,768		0001
Purchased Call/S&P 500 INDEX/SPXA05KS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024		2,293,878	4046		134,787		126,223		149,747			(8,887)		11,070		0001
Purchased Call/S&P 500 INDEX/SPXA05LSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024		9,430,000	3916.64		225,377		218,566		253,680			(8,574)		46,434		0001
Purchased Call/S&P 500 INDEX/SPXA051$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024		3,089,000	4137.29		93,288		81,723		90,306			(11,757)		14,439		0001
Purchased Call/S&P 500 INDEX/SRM0400SH	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027		4,573,000	100	943,867			605,582		605,582	(11,338)				48,200		0001
Purchased Call/S&P 500 INDEX/SPXA05KS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024		3,109,000	3986.37		111,302		104,269		120,495			(7,299)		15,047		0001
Purchased Call/S&P 500 INDEX/SPXA05M$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024		2,557,000	3936.97		45,770		44,764		49,872			(1,125)		12,644		0001
Purchased Call/S&P 500 INDEX/SPXA05MS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2023	03/20/2024		1,959,979	3952		65,517		64,069		70,658			(1,620)		9,665		0001
Purchased Call/S&P 500 INDEX/SPX715W$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2022	08/27/2024		2,826,000	4009.37	446,225			315,055		370,150			(54,864)		16,784		0001
Purchased Call/S&P 500 INDEX/SPXA051S1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024		2,386,000	5340.95	98,780			51,691		7,647			(12,112)		12,221		0001
Purchased Call/S&P 500 INDEX/SPXA056S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2023		2,820,000	248.84	124,644			47,042		99,175			(30,734)		8,670		0001
Purchased Call/S&P 500 INDEX/SPXA057S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/04/2024		2,972,000	3872.85	479,681			343,947		474,023			(58,897)		17,788		0001
Purchased Call/S&P 500 INDEX/SPXF003S9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/19/2023	01/19/2024		2,555,000	100		54,422		44,170		55,304			(10,586)		11,465		0001
Purchased Call/S&P 500 INDEX/SPXF007$J	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/21/2023	02/21/2024		2,174,000	100		50,219		45,101		56,107			(5,228)		10,289		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721S5Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/05/2023		8,076,000	4108.54	92,874			16,630		91,772			(22,776)		17,171		0001
Purchased Call/S&P 500 INDEX/SPX721T84	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		1,911,000	4121.43	49,495			8,999		40,877			(12,204)		4,094		0001
Purchased Call/S&P 500 INDEX/SPXE13N5O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	01/28/2025		2,200,000	5100	148,970			77,744		60,331			(10,458)		14,892		0001
Purchased Call/S&P 500 INDEX/SPXA05KSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/07/2023	03/05/2024		1,731,534	4046		95,097		89,055		105,256			(6,270)		8,356		0001
Purchased Call/S&P 500 INDEX/SPX721HSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2022	03/01/2024		1,789,910	4376	67,199			31,093		52,388			(8,308)		8,587		0001
Purchased Call/S&P 500 INDEX/SPX721RSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2022	05/10/2024		1,842,011	3919	74,481			42,130		86,678			(9,336)		9,714		0001
Purchased Call/S&P 500 INDEX/SPXF005SS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2023	02/09/2024		1,290,000	4081.5		15,480		13,465		15,396			(2,121)		5,992		0001
Purchased Call/S&P 500 INDEX/SPXA059S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/07/2022	10/09/2023		1,830,000	3639.66	62,586			33,022		91,559			(15,348)		6,636		0001
Purchased Call/S&P 500 INDEX/SPXA05A$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/10/2022	10/10/2023		8,747,000	3612.39	191,559			101,321		282,994			(47,234)		31,803		0001
Purchased Call/S&P 500 INDEX/SPX715Z$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2022	11/28/2023		2,453,902	3958	93,570			62,294		107,279			(23,136)		9,991		0001
Purchased Call/S&P 500 INDEX/SPXA058ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/28/2022	09/28/2023		1,425,000	241.77	71,250			35,331		96,738			(17,568)		5,017		0001
Purchased Call/S&P 500 INDEX/SPXF003SZ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/24/2023	01/24/2024		2,106,000	100		55,388		45,470		49,478			(10,015)		9,531		0001
Purchased Call/S&P 500 INDEX/SPXA05MSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/22/2023	03/22/2029		28,697,000	3936.97		7,366,520		8,229,147		8,229,147	862,627				350,903		0001
Purchased Call/S&P 500 INDEX/SPXA05M$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/24/2023	03/25/2024		16,869,000	3970.99		404,856		400,395		441,309			(7,722)		83,765		0001
Purchased Call/S&P 500 INDEX/SPXA05MSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/24/2023	03/22/2024		2,090,531	3937		120,250		118,914		135,101			(2,313)		10,337		0001
Purchased Call/S&P 500 INDEX/SPX721S5V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023		2,274,000	4108.54	56,850			9,791		49,049			(14,056)		4,724		0001
Purchased Call/S&P 500 INDEX/SPX721TSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2022	06/09/2023		1,307,000	100	32,022			6,120		6,677			(7,896)		2,862		0001
Purchased Call/S&P 500 INDEX/SPX721RSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2023		1,751,000	100	33,794			5,493					(8,265)		3,550		0001
Purchased Call/S&P 500 INDEX/SPXF000SE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2022	09/29/2023		1,900,000	4050	119,340			80,299		146,911			(39,199)		6,708		0001
Purchased Call/S&P 500 INDEX/SPX721USC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023		4,592,000	100	43,165			9,138					(10,673)		10,546		0001
Purchased Call/S&P 500 INDEX/SPX8150S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/22/2022	04/20/2023		5,820,000	4075	128,460			21,410		127,378			(97,155)		6,812		0001
Purchased Call/S&P 500 INDEX/SPX721VS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2022	06/23/2023		2,053,000	3795.73	31,616			7,269		45,953			(7,796)		4,924		0001
Purchased Call/S&P 500 INDEX/SPXF003SY	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/24/2023	01/24/2024		1,724,000	100		29,998		24,626		32,457			(5,424)		7,802		0001
Purchased Call/S&P 500 INDEX/SPX721RS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2023		1,107,000	3901.36	12,398			1,742		12,673			(3,040)		2,089		0001
Purchased Call/S&P 500 INDEX/SPXA05MSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/24/2023	03/25/2024		2,136,000	3970.99		34,603		34,222		37,521			(660)		10,607		0001
Purchased Call/S&P 500 INDEX/SPXA05MST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/24/2023	03/26/2024		2,384,000	3970.99		85,109		84,174		93,683			(1,619)		11,855		0001
Purchased Call/S&P 500 INDEX/SPX721NS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2023		1,737,000	4391.69	36,651			1,716		312			(9,037)		1,929		0001
Purchased Call/S&P 500 INDEX/SPX721USD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023		2,008,000	100	46,987			10,355					(11,491)		4,730		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721N$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/21/2022	04/21/2023		2,604,000	4393.66	31,769			1,760		595			(7,833)		3,123		0001
Purchased Call/S&P 500 INDEX/SPXE00VSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2022	11/30/2023		1,652,445	4080	93,498			63,287		94,208			(23,181)		6,755		0001
Purchased Call/S&P 500 INDEX/SPX7210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/15/2021	09/15/2023		2,279,000	5029.59	110,076			25,251		1,577			(13,571)		7,731		0001
Purchased Call/S&P 500 INDEX/SPX7211$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2021	09/20/2023		1,291,000	4311.54	151,434			35,778		39,070			(18,670)		4,444		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2025		1,482,000	4761.46		80,176		72,917		80,856			(7,349)		9,994		0001
Purchased Call/S&P 500 INDEX/SPX721S$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/03/2022	06/02/2023		2,253,000	4108.54	61,507			10,593		51,650			(15,208)		4,680		0001
Purchased Call/S&P 500 INDEX/SPX721T$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2022	06/09/2023		1,996,000	3900.86	61,477			11,783		81,716			(15,200)		4,371		0001
Purchased Call/S&P 500 INDEX/SPX721R$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/27/2022	05/26/2023		2,191,000	4158.24	45,792			7,015					(11,322)		4,291		0001
Purchased Call/S&P 500 INDEX/SPX721R$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2023		3,048,000	100	28,651			4,657					(7,007)		6,179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2025		195,355	179.75		18,441		17,986		19,239			(528)		1,364		0001
Purchased Call/S&P 500 INDEX/SPX721U$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/16/2022	06/14/2023		1,425,000	105	19,808			4,094		35,912			(4,911)		3,230		0001
Purchased Call/S&P 500 INDEX/SPXF001$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2023	01/03/2024		2,359,494	3824		71,893		55,472		91,677			(16,834)		10,296		0001
Purchased Call/S&P 500 INDEX/SPX721U$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023		5,128,000	3674.84	151,789			32,134		240,013			(37,530)		11,776		0001
Purchased Call/S&P 500 INDEX/SPX721U$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/22/2022	06/22/2023		2,055,000	3759.89	29,387			6,638		43,698			(7,246)		4,900		0001
Purchased Call/S&P 500 INDEX/SPX721V$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2022	06/23/2023		2,761,000	3795.73	69,025			15,870		101,088			(17,020)		6,623		0001
Purchased Call/S&P 500 INDEX/SPXF003$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2023	01/11/2024		1,541,636	3963		50,220		40,092		55,401			(10,212)		6,823		0001
Purchased Call/S&P 500 INDEX/SPX721X$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		3,114,000	3899.38	319,496			238,167		256,600	52,264		(8,540)		8,068		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/13/2025		294,703	179.81		24,814		24,235		28,963			(611)		2,059		0001
Purchased Call/S&P 500 INDEX/SPXF001$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2023	01/04/2024		1,787,041	3851		51,142		39,493		65,675			(11,943)		7,812		0001
Purchased Call/S&P 500 INDEX/SPX721U$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2022	06/16/2023		2,057,000	3674.84	68,910			14,588		109,395			(17,038)		4,724		0001
Purchased Call/S&P 500 INDEX/SPXF002$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2023	01/12/2024		4,087,000	3983.17		107,488		85,393		122,160			(22,970)		18,120		0001
Purchased Call/S&P 500 INDEX/SPX721V$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2022	06/28/2023		2,249,000	3821.55	24,964			6,052		42,641			(6,155)		5,553		0001
Purchased Call/S&P 500 INDEX/SPX721T$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2022	06/10/2024		1,837,000	3900.86	75,133			45,059		91,192			(9,250)		10,050		0001
Purchased Call/S&P 500 INDEX/SPX721W$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023		2,247,000	3825.33	66,961			16,787		94,565			(16,556)		5,610		0001
Purchased Call/S&P 500 INDEX/SPX721X$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		1,874,000	105	28,297			7,625		2,404			(6,997)		4,855		0001
Purchased Call/S&P 500 INDEX/SPX721X$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2022	07/12/2023		4,127,000	3818.8	53,651			15,075		73,765			(13,229)		10,962		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721W$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/29/2022	06/29/2023		8,013,000	3818.83	92,150			22,593		129,024			(22,722)		19,895		0001
Purchased Call/S&P 500 INDEX/SPXF002SJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/10/2023	01/10/2024		4,040,000	3919.25		47,672		37,297		56,096			(10,449)		17,850		0001
Purchased Call/S&P 500 INDEX/SPXF008SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/27/2023	02/27/2024		1,889,000	3982.24		39,102		35,763		42,297			(3,428)		9,021		0001
Purchased Call/S&P 500 INDEX/SPX721ZS$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		2,930,000	3961.63	77,645			23,941		94,601			(19,198)		8,115		0001
Purchased Call/S&P 500 INDEX/SPX8150$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2023	01/10/2024		2,538,207	3911		84,584		67,100		93,970			(18,175)		11,214		0001
Purchased Call/S&P 500 INDEX/SPX721W$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	06/30/2023		2,245,000	3825.33	58,370			14,633		82,485			(14,432)		5,605		0001
Purchased Call/S&P 500 INDEX/SPX721Y$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/13/2022	07/13/2023		2,586,000	3801.78	68,529			19,445		95,615			(16,898)		6,902		0001
Purchased Call/S&P 500 INDEX/SPXF007S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/17/2023	02/20/2024		3,550,000	4079.09		102,950		92,173		104,740			(11,750)		16,775		0001
Purchased Call/S&P 500 INDEX/SPXF008SS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/27/2023	02/27/2024		2,586,000	3982.24		74,218		67,880		80,510			(6,507)		12,350		0001
Purchased Call/S&P 500 INDEX/SPXF009$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/03/2023	03/01/2024		2,037,000	4045.64		39,925		37,153		41,534			(3,071)		9,772		0001
Purchased Call/S&P 500 INDEX/SPXE00V$9	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/30/2022	11/30/2023		2,019,000	100	35,736			23,923		21,453			(8,812)		8,254		0001
Purchased Call/S&P 500 INDEX/SPX7210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/29/2022	04/28/2023		726,000	12854.8	15,609			1,171					(3,859)		1,005		0001
Purchased Call/S&P 500 INDEX/SPX7210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2022	05/09/2023		3,006,056	3992	86,557			9,111		99,512			(21,461)		4,913		0001
Purchased Call/S&P 500 INDEX/SPXA05DSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2022	12/08/2023		3,953,000	3934.38	107,126			74,691		126,031			(26,487)		16,423		0001
Purchased Call/S&P 500 INDEX/SPXA05DSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023		4,590,000	3934.38	54,621			38,220		63,587			(13,395)		19,183		0001
Purchased Call/S&P 500 INDEX/SPXA05FS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2022	12/21/2023		1,556,836	3873	63,661			46,815		85,946			(15,740)		6,633		0001
Purchased Call/S&P 500 INDEX/SPXA05GS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024		2,818,000	3999.09		40,016		31,968		43,886			(8,373)		12,581		0001
Purchased Call/S&P 500 INDEX/SPX721RSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2022	05/25/2023		2,368,000	3978.73	46,413			6,904		57,444			(11,444)		4,596		0001
Purchased Call/S&P 500 INDEX/SPX721S$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/27/2022	05/25/2023		2,170,459	3975	81,589			12,307		83,902			(20,229)		4,213		0001
Purchased Call/S&P 500 INDEX/SPX721YSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		2,023,000	3830.85	41,472			12,339		56,299			(10,226)		5,528		0001
Purchased Call/S&P 500 INDEX/SPX8150$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/09/2023	01/05/2024		2,012,171	3825		69,574		54,070		81,376			(15,611)		8,812		0001
Purchased Call/S&P 500 INDEX/SPX721ES0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/02/2022	02/02/2024		1,445,000	4542.11	178,169			75,134		39,117			(21,966)		6,637		0001
Purchased Call/S&P 500 INDEX/SPX7210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2022	04/25/2024		2,036,000	5218.5	95,081			50,866		9,897			(11,706)		10,536		0001
Purchased Call/S&P 500 INDEX/SPXA05NS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/28/2023	03/21/2025		1,616,236	3981		82,483		82,254		88,842			(342)		11,358		0001
Purchased Call/S&P 500 INDEX/SPXE137$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2021	05/10/2023		1,490,000	4867.37	47,382			2,538		27			(5,842)		2,466		0001
Purchased Call/S&P 500 INDEX/SPX8150$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/17/2023	01/12/2024		2,084,221	3978		118,770		94,883		129,890			(24,084)		9,241		0001
Purchased Call/S&P 500 INDEX/SPX8151$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/07/2024		3,447,792	4164		179,163		155,707		171,841			(24,678)		15,964		0001
Purchased Call/S&P 500 INDEX/SPXE00X$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/09/2022	12/11/2024		2,136,000	3906.45	348,168			296,110		355,546			(42,749)		13,931		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721XSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023		2,666,000	3854.43	66,650			18,544		90,707			(16,434)		7,047		0001
Purchased Call/S&P 500 INDEX/SPX721YS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/12/2022	07/05/2023		2,302,603	3838	101,058			26,968		136,349			(25,406)		5,904		0001
Purchased Call/S&P 500 INDEX/SPX721YS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/13/2022	07/03/2023		2,911,076	3825	116,684			30,741		164,842			(29,582)		7,387		0001
Purchased Call/S&P 500 INDEX/SPX721ZS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2022	07/19/2023		2,526,000	3936.69	64,413			19,342		80,682			(15,883)		6,934		0001
Purchased Call/S&P 500 INDEX/SPX721ZSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2022	07/24/2023		1,727,000	3961.63	51,983			16,325		62,937			(12,748)		4,847		0001
Purchased Call/S&P 500 INDEX/SPX721ZSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2022	07/25/2023		8,915,000	3966.84	201,479			63,829		245,345			(49,680)		25,129		0001
Purchased Call/S&P 500 INDEX/SPXE132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	04/16/2021	04/14/2023		2,412,000	5116.32	48,722			875		1			(6,023)		2,362		0001
Purchased Call/S&P 500 INDEX/SPXE13ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	05/24/2021	05/24/2023		2,025,000	4854.31	66,623			4,850		78			(8,214)		3,894		0001
Purchased Call/S&P 500 INDEX/SPXE130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	08/06/2021	08/08/2023		1,531,000	4393.49	158,152			28,024		23,582			(19,445)		4,568		0001
Purchased Call/S&P 500 INDEX/SPXF00D5N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM ... 21GI19DL770XOHC3ZE78	03/28/2023	07/03/2023		3,980,000	4300		32,500		31,816		66,461			(1,005)		10,099		0001
Purchased Call/S&P 500 INDEX/SPXA05NSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4ROTD8PU41	03/31/2023	04/01/2024		2,142,000	4109.31		57,834		57,834		58,267					10,739		0001
Purchased Call/S&P 500 INDEX/SPXB17VSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	04/13/2022	04/13/2023		3,246,000	4446.59	90,888			3,005		146			(22,411)		3,063		0001
Purchased Call/S&P 500 INDEX/SPXA05NSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4ROTD8PU41	03/31/2023	03/28/2024		4,721,000	100		50,987		50,987		55,207					23,540		0001
Purchased Call/S&P 500 INDEX/SPXE13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	06/16/2021	06/14/2023		1,613,907	4921	47,242			4,815		128			(5,840)		3,658		0001
Purchased Call/S&P 500 INDEX/SPXE13NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	07/23/2021	07/25/2023		1,839,000	4387.97	185,739			29,341		24,782			(22,837)		5,184		0001
Purchased Call/S&P 500 INDEX/SPXE13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	08/27/2021	08/29/2023		2,026,000	4509.37	200,777			41,369		15,547			(24,686)		6,516		0001
Purchased Call/S&P 500 INDEX/SPXA05ESC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4ROTD8PU41	12/14/2022	12/13/2024		1,488,788	4482	144,981			123,871		116,883			(17,874)		9,725		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	03/31/2023	03/31/2025		246,970	182.66		21,412		21,412		21,237					1,748		0001
Purchased Call/S&P 500 INDEX/SPXE137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	05/10/2021	05/03/2023		1,806,607	4551	107,944			4,791		171			(13,437)		2,716		0001
Purchased Call/S&P 500 INDEX/SPX721XS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		614,000	12125.7	13,140			3,540		11,862			(3,249)		1,591		0001
Purchased Call/S&P 500 INDEX/SPX721XSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/11/2022	07/11/2023		4,392,000	3854.43	98,381			27,373		133,767			(24,258)		11,609		0001
Purchased Call/S&P 500 INDEX/SPX8150SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024		1,712,763	3983		86,176		68,653		96,520			(18,230)		7,594		0001
Purchased Call/S&P 500 INDEX/SPX721HS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024		1,646,000	4369.3	209,371			94,853		80,292			(25,884)		7,814		0001
Purchased Call/S&P 500 INDEX/SPX721HSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2024		1,693,000	4339.49	222,799			101,606		89,498			(27,393)		8,085		0001
Purchased Call/S&P 500 INDEX/SPXB17WSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	06/27/2022	06/20/2023		1,940,316	3675	95,642			21,493		130,507			(24,044)		4,570		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC ... G5GSEF7VJP5I7OUK5573	10/25/2022	10/17/2023		3,400,310	3676	155,234			87,018		204,443			(39,134)		12,585		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8150$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024		4,113,000	3999.09		102,002		81,261		112,542			(21,577)		18,236		0001
Purchased Call/S&P 500 INDEX/SPX8151$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/26/2024		1,551,000	4070.56		34,587		28,823		33,628			(5,986)		7,042		0001
Purchased Call/S&P 500 INDEX/SPX8151$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2023	01/26/2024		19,491,000	4070.56		473,631		394,693		478,532			(81,975)		88,499		0001
Purchased Call/S&P 500 INDEX/SPX8151$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/12/2024		1,767,079	4090		65,206		57,418		63,516			(7,926)		8,247		0001
Purchased Call/S&P 500 INDEX/SPX8151$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/12/2024		1,897,973	4090		121,958		107,391		116,953			(14,824)		8,858		0001
Purchased Call/S&P 500 INDEX/SPX7210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024		2,045,000	4195.32	314,521			167,427		166,821			(38,724)		10,542		0001
Purchased Call/S&P 500 INDEX/SPXB17W$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	05/04/2023		3,026,000	4300.17	82,610			7,510		10,058			(20,370)		4,618		0001
Purchased Call/S&P 500 INDEX/SPXB17XS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/15/2022	07/17/2023		8,215,000	3863.16	187,302			55,210		249,391			(45,932)		22,343		0001
Purchased Call/S&P 500 INDEX/SPXE13G$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/16/2021	06/15/2023		1,878,168	4668	89,381			9,221		851			(11,035)		4,285		0001
Purchased Call/S&P 500 INDEX/SPXE132$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/17/2023		1,819,000	4162.03	185,174			4,075		4,543			(22,798)		1,963		0001
Purchased Call/S&P 500 INDEX/SPXA05MSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/24/2023	03/25/2025		1,833,000	3970.99	84,318			83,855		90,876			(806)		12,917		0001
Purchased Call/S&P 500 INDEX/SPXE13B$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/26/2021	05/19/2023		1,556,265	4164	157,671			10,497		30,915			(19,627)		2,851		0001
Purchased Call/S&P 500 INDEX/SPXE13M$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2021	07/14/2023		2,298,066	4336	231,194			33,164		35,438			(28,543)		6,163		0001
Purchased Call/S&P 500 INDEX/SPX721I$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2024		1,296,000	4182.61	176,904			82,749		100,831			(21,780)		6,273		0001
Purchased Call/S&P 500 INDEX/SPX721M$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/13/2022	04/12/2024		2,400,000	4427.47	333,120			172,509		115,722			(41,070)		12,212		0001
Purchased Call/S&P 500 INDEX/SPXA05KX$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/09/2023	03/07/2025		1,916,139	3984	86,609			84,339		93,513			(2,614)		13,334		0001
Purchased Call/S&P 500 INDEX/SPXE138$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2021	05/05/2023		1,670,623	5252	22,423			1,057		11			(2,791)		2,587		0001
Purchased Call/S&P 500 INDEX/SPXB17V$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/28/2022	04/28/2023		3,288,000	4287.5	52,608			3,935		7,158			(12,972)		4,553		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/23/2022	08/14/2023		1,916,638	4288	75,440			28,770		43,459			(19,072)		5,850		0001
Purchased Call/S&P 500 INDEX/SPXA05N$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/31/2023	04/02/2024		1,886,000	4109.31	50,922			50,922		51,299			(9,469)		9,469		0001
Purchased Call/S&P 500 INDEX/SPXB17W$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/03/2022	05/01/2023		3,057,628	4132	89,444			7,433		46,495			(22,176)		4,455		0001
Purchased Call/S&P 500 INDEX/SPXA05G$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/24/2023	01/24/2024		4,229,000	4016.95	114,183			93,737		121,396			(20,647)		19,138		0001
Purchased Call/S&P 500 INDEX/SPXA05J$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/06/2023	03/01/2024		2,102,801	3975	79,657			74,332		81,950			(5,516)		10,088		0001
Purchased Call/S&P 500 INDEX/SPXA05K$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/08/2023	03/07/2024		1,777,921	3986	89,499			84,075		98,587			(5,640)		8,605		0001
Purchased Call/S&P 500 INDEX/SPXA05L$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/17/2023	03/18/2024		3,226,000	3916.64	86,779			84,150		98,223			(3,310)		15,863		0001
Purchased Call/S&P 500 INDEX/SPXB17Z$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/23/2023		2,401,760	3753	105,190			59,900		138,254			(26,152)		9,022		0001
Purchased Call/S&P 500 INDEX/SPX721T$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023		5,370,000	4121.43	120,825			21,968		103,749			(29,792)		11,504		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721TSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/09/2022	06/09/2023		3,839,000	4017.82	44,532			8,512		52,433			(10,981)		8,406		0001
Purchased Call/S&P 500 INDEX/SPXH136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/31/2022	08/29/2024		1,764,147	3987	264,412			187,671		243,004			(32,643)		10,498		0001
Purchased Call/S&P 500 INDEX/SPXB17XSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/16/2022	08/04/2023		2,852,700	4152	151,071			53,800		101,882			(38,517)		8,380		0001
Purchased Call/S&P 500 INDEX/SPXB17ZS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2023		2,139,000	3797.34	37,646			21,364		51,111			(9,283)		8,054		0001
Purchased Call/S&P 500 INDEX/SPXG13BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/11/2022	04/06/2023		2,415,340	4481	65,677			917		1			(16,419)		1,548		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/20/2023		2,504,546	3694	111,395			63,565		147,805			(28,004)		9,339		0001
Purchased Call/S&P 500 INDEX/SPXG13C9K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/14/2022	04/12/2023		1,962,063	4399	49,493			1,516		33			(12,271)		1,779		0001
Purchased Call/S&P 500 INDEX/SPXB001S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2021	04/12/2023		1,492,000	4761.22	53,712			812		19			(6,622)		1,353		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/27/2023		7,138,000	3807.3	156,322			90,502		209,886			(38,545)		27,071		0001
Purchased Call/S&P 500 INDEX/SPX721XS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		2,241,000	3899.38	25,323			6,823		35,210			(6,261)		5,806		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/27/2023		1,733,000	3807.3	24,609			14,247		32,995			(6,068)		6,573		0001
Purchased Call/S&P 500 INDEX/SPXG13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/29/2022	04/28/2023		1,505,000	4131.93	10,084			756		5,790			(2,493)		2,084		0001
Purchased Call/S&P 500 INDEX/SPXC139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/08/2020	09/08/2026		9,961,000	3331.84	1,882,629			3,749,500		3,749,500	444,459				92,426		0001
Purchased Call/S&P 500 INDEX/SPXG13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/06/2022	05/05/2023		3,381,000	4123.34	55,787			5,269		43,706			(13,793)		5,235		0001
Purchased Call/S&P 500 INDEX/SPXG13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/19/2022	04/19/2023		2,070,000	4462.21	71,001			3,521		72			(17,507)		2,361		0001
Purchased Call/S&P 500 INDEX/SPXG13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/20/2022	04/20/2023		1,266,000	100	31,777			1,663					(7,835)		1,482		0001
Purchased Call/S&P 500 INDEX/SPXG13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/27/2022	04/27/2023		4,725,000	4183.96	56,228			4,027		29,144			(13,864)		6,425		0001
Purchased Call/S&P 500 INDEX/SPX721XS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2022	07/07/2023		1,696,000	3899.38	35,955			9,688		40,948			(8,890)		4,394		0001
Purchased Call/S&P 500 INDEX/SPX721XS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/06/2022	07/05/2024		1,480,255	3815	59,682			37,793		74,843			(7,358)		8,327		0001
Purchased Call/S&P 500 INDEX/SPXF002SF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/09/2023	01/09/2024		3,246,000	3892.09	86,993			67,821		104,965			(19,305)		14,316		0001
Purchased Call/S&P 500 INDEX/SPX721VSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2022	06/27/2023		2,482,000	3900.11	33,259			7,971		44,434			(8,201)		6,093		0001
Purchased Call/S&P 500 INDEX/SPXF004S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/25/2023	01/25/2024		2,256,000	4016.22	38,352			31,590		41,133			(6,830)		10,226		0001
Purchased Call/S&P 500 INDEX/SPXG13D9C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/20/2022	04/18/2023		1,863,374	4395	40,093			1,888		65			(9,941)		2,069		0001
Purchased Call/S&P 500 INDEX/SPXF00ASR	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	03/07/2023	03/07/2024		1,512,000	100	45,209			42,352		53,260			(2,965)		7,318		0001
Purchased Call/S&P 500 INDEX/SPXG13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/06/2022	05/05/2023		1,707,000	105	27,141			2,563					(6,711)		2,643		0001
Purchased Call/S&P 500 INDEX/SPXF00B8X	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	03/16/2023	03/15/2024		5,736,000	100	62,522			60,444		86,248			(2,569)		28,085		0001
Purchased Call/S&P 500 INDEX/SPXF008SR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024		2,335,000	3982.24	59,776			54,671		64,818			(5,241)		11,151		0001
Purchased Call/S&P 500 INDEX/SPX721Y5Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2022	07/18/2023		2,083,000	3830.85	34,786			10,350		47,082			(8,577)		5,691		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF009SI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2024		3,700,000	4045.64		46,250		43,073		47,954			(3,519)		17,855		0001
Purchased Call/S&P 500 INDEX/SPX8151SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2023	02/13/2024		2,515,385	4137		90,185		79,442		84,638			(10,931)		11,758		0001
Purchased Call/S&P 500 INDEX/SPX721ISY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2022	03/13/2024		1,483,199	4927		80,294		38,272		13,862			(9,899)		7,241		0001
Purchased Call/S&P 500 INDEX/SPXF00ASQ	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/07/2023	03/07/2024		1,655,000	100		27,473		25,737		37,984			(1,802)		8,010		0001
Purchased Call/S&P 500 INDEX/SPXB17VSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/02/2022	04/28/2023		2,342,678	3822		44,302		3,332		88,944			(11,045)		3,244		0001
Purchased Call/S&P 500 INDEX/SPXG13GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2023		1,329,000	4123.34		22,992		2,344		13,343			(5,638)		2,144		0001
Purchased Call/S&P 500 INDEX/SPXC134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026		9,136,000	3397.16	1,643,566			3,238,931		3,238,931	383,253				84,162		0001
Purchased Call/S&P 500 INDEX/SPX721MSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/13/2022	04/12/2024		1,729,334	5375		72,304		37,443		4,255			(8,914)		8,799		0001
Purchased Call/S&P 500 INDEX/SPXE132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/18/2023		1,422,000	4840.08		47,779		1,116		3			(5,874)		1,579		0001
Purchased Call/S&P 500 INDEX/SPXA05LS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/15/2023	03/11/2025		1,115,416	3860		59,259		58,033		67,315			(1,304)		7,784		0001
Purchased Call/S&P 500 INDEX/SPXE13USC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/25/2023		1,877,813	4474		189,074		38,076		22,453			(23,342)		5,958		0001
Purchased Call/S&P 500 INDEX/SPXF00DSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/27/2023	03/27/2024		2,013,000	3977.53		58,780		58,295		63,793			(642)		10,024		0001
Purchased Call/S&P 500 INDEX/SPXB13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026		7,618,000	3232.39	1,349,910			3,047,870		3,047,870	357,740				68,050		0001
Purchased Call/S&P 500 INDEX/SPXA05NSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2024		4,045,000	100		43,282		43,282		51,125			(119)		20,170		0001
Purchased Call/S&P 500 INDEX/SPXB17XSD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/28/2022	07/20/2023		1,778,600	3961		85,409		26,615		90,684			(21,532)		4,904		0001
Purchased Call/S&P 500 INDEX/SPXA05FSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2024		1,807,000	4524.26		130,285		113,664		141,184			(16,041)		11,936		0001
Purchased Call/S&P 500 INDEX/SPXI139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	03/18/2024		2,102,448	4067		47,285		45,979		53,430			(1,429)		10,338		0001
Purchased Call/S&P 500 INDEX/SPXI136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024		1,370,000	3986.37		16,166		15,145		17,672			(1,060)		6,631		0001
Purchased Call/S&P 500 INDEX/SPXC170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/23/2023		1,531,122	3753		80,723		46,484		102,877			(20,181)		5,751		0001
Purchased Call/S&P 500 INDEX/SPXB17ZSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/27/2023		1,330,000	3901.06		27,531		15,983		38,275			(6,807)		5,044		0001
Purchased Call/S&P 500 INDEX/SPXG13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/24/2023		2,325,000	4271.78		49,755		3,153		990			(12,201)		2,981		0001
Purchased Call/S&P 500 INDEX/SPXI13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024		1,970,000	100		39,794		39,794		41,333					9,823		0001
Purchased Call/S&P 500 INDEX/SPXA05GSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025		1,994,000	3910.64		307,874		279,578		332,751			(29,401)		13,437		0001
Purchased Call/S&P 500 INDEX/SPXB001S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2021	04/06/2023		1,686,517	4555		88,912		616		20			(11,053)		1,081		0001
Purchased Call/S&P 500 INDEX/SPXB17WS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/05/2022	04/28/2023		1,877,849	3748		37,024		2,824		72,329			(9,308)		2,601		0001
Purchased Call/S&P 500 INDEX/SPXC170SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/03/2023		4,243,000	3770.55		98,438		59,063		134,529			(24,339)		16,358		0001
Purchased Call/S&P 500 INDEX/SPXG13IS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/12/2023		2,629,000	3930.08		66,777		7,584		88,889			(16,465)		4,459		0001
Purchased Call/S&P 500 INDEX/SPXG13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2023		2,450,000	4123.34		55,860		5,694		40,513			(13,699)		3,953		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC171S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		2,349,000	3828.11	147,517			197,772		197,772	47,619				9,160		0001
Purchased Call/S&P 500 INDEX/SPXC170SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/31/2022	10/24/2023		1,837,913	3797	65,509			37,907		83,107			(16,469)		6,920		0001
Purchased Call/S&P 500 INDEX/SPXI137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024		1,032,000	3861.59		12,074		11,477		14,815			(689)		5,031		0001
Purchased Call/S&P 500 INDEX/SPXC171SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2023		1,785,667	3807	235,147			186,109		234,511	21,196		(31,582)		6,963		0001
Purchased Call/S&P 500 INDEX/SPXF002SS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/13/2023	01/15/2025		1,919,000	4950.87		79,063		71,135		70,556			(8,305)		12,863		0001
Purchased Call/S&P 500 INDEX/SPX721RSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2022	05/23/2024		1,422,000	3916.13	213,442			122,385		196,110			(26,279)		7,618		0001
Purchased Call/S&P 500 INDEX/SPX721TSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/09/2022	06/02/2023		1,704,945	261	13,941			2,442		995			(3,505)		3,542		0001
Purchased Call/S&P 500 INDEX/SPXG131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023		1,907,000	100	47,675			5,779		2,263			(11,691)		3,348		0001
Purchased Call/S&P 500 INDEX/SPXG131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023		1,153,000	105	17,872			2,166					(4,383)		2,024		0001
Purchased Call/S&P 500 INDEX/SPXG131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023		4,253,000	4023.89	94,842			11,496		104,866			(23,258)		7,467		0001
Purchased Call/S&P 500 INDEX/SPX721PSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2022	04/26/2024		1,560,020	4858	85,638			46,313		25,230			(10,631)		8,083		0001
Purchased Call/S&P 500 INDEX/SPX721PSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2022	05/03/2024		2,002,000	4124.54	300,700			164,168		191,893			(37,022)		10,466		0001
Purchased Call/S&P 500 INDEX/SPXG13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/21/2023		1,713,977	4395	47,190			2,629		164			(11,765)		2,056		0001
Purchased Call/S&P 500 INDEX/SPXF00AST	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/08/2023	03/08/2024		2,095,000	100		51,537		48,422		61,323			(3,239)		10,154		0001
Purchased Call/S&P 500 INDEX/SPXG131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023		2,270,000	4023.89	54,253			6,179		58,759			(13,414)		3,850		0001
Purchased Call/S&P 500 INDEX/SPXG13JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/20/2022	05/19/2023		2,828,000	3901.36	45,531			6,071		58,578			(11,258)		5,181		0001
Purchased Call/S&P 500 INDEX/SPXB00BS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/28/2021	05/31/2023		2,265,000	4848.6	72,933			6,011		193			(8,955)		4,630		0001
Purchased Call/S&P 500 INDEX/SPX721ZSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/21/2023		2,231,213	253	47,818			14,744		42,967			(11,823)		6,180		0001
Purchased Call/S&P 500 INDEX/SPXB00ESD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/10/2021	06/02/2023		1,648,695	4532	99,087			8,556		2,094			(12,352)		3,425		0001
Purchased Call/S&P 500 INDEX/SPXG131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023		16,327,000	4023.89	364,092			41,466		400,256			(90,023)		27,692		0001
Purchased Call/S&P 500 INDEX/SPXG131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023		5,015,000	4023.89	57,673			6,991		59,691			(14,143)		8,804		0001
Purchased Call/S&P 500 INDEX/SPXG13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/19/2023		1,315,000	100	32,218			4,284		33,960			(7,944)		2,409		0001
Purchased Call/S&P 500 INDEX/SPXE13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/11/2023		1,831,000	4362.72	215,509			48,319		42,069			(26,533)		6,137		0001
Purchased Call/S&P 500 INDEX/SPX721XSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2022	07/10/2024		1,465,000	4715.91	76,620			48,978		52,334			(9,408)		8,286		0001
Purchased Call/S&P 500 INDEX/SPXF00ES5	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/29/2023	03/28/2024		1,748,000	100		35,659		35,561		46,877			(195)		8,716		0001
Purchased Call/S&P 500 INDEX/SPXI13C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024		1,497,000	100		30,239		30,239		31,519					7,505		0001
Purchased Call/S&P 500 INDEX/SPXI13C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024		1,503,000	100		30,361		30,361		31,773					7,546		0001
Purchased Call/S&P 500 INDEX/SPXC170SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/03/2023		3,439,000	3770.55	60,870			36,522		82,962			(15,050)		13,258		0001
Purchased Call/S&P 500 INDEX/SPXB17XS7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/21/2023		1,318,000	3961.63	123,233			95,679		95,679	21,141				3,650		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		3,651,000	3828.11	332,971			428,098		428,098	101,359				14,237		0001
Purchased Call/S&P 500 INDEX/SPXH13$S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/23/2022	12/24/2024		1,353,000	3844.82	58,179			50,657		67,985			(7,153)		8,916		0001
Purchased Call/S&P 500 INDEX/SPXB00O$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2021	07/27/2023		3,189,000	5088.97	109,064			17,528		667			(13,446)		9,066		0001
Purchased Call/S&P 500 INDEX/SPXB0ORS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/09/2021	08/09/2023		1,665,000	5088.34	58,109			10,377		469			(7,164)		4,987		0001
Purchased Call/S&P 500 INDEX/SPXC171$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/10/2023		1,751,000	3956.37	25,039			15,510		29,704			(6,174)		6,859		0001
Purchased Call/S&P 500 INDEX/SPXC171$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2023		4,233,890	3828	260,872			161,041		321,408			(64,679)		16,510		0001
Purchased Call/S&P 500 INDEX/SPXC171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/09/2023		3,682,000	3748.57	80,636			49,725		111,149			(19,883)		14,390		0001
Purchased Call/S&P 500 INDEX/SPXC173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023		2,533,000	3949.94	47,620			30,697		55,374			(11,742)		10,162		0001
Purchased Call/S&P 500 INDEX/SPXG13JS$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/20/2022	05/18/2023		2,462,799	3922	66,970			8,768		94,904			(16,604)		4,466		0001
Purchased Call/S&P 500 INDEX/SPXC170$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023		3,570,000	3770.55	89,964			54,276		123,240			(22,062)		13,858		0001
Purchased Call/S&P 500 INDEX/SPXC171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/09/2022	11/09/2023		2,055,000	3748.57	52,403			32,315		72,400			(12,921)		8,031		0001
Purchased Call/S&P 500 INDEX/SPXC172$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2023		5,585,000	3991.73	127,338			79,981		144,439			(31,398)		22,119		0001
Purchased Call/S&P 500 INDEX/SPXC173$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/17/2022	11/17/2023		3,123,000	3946.56	82,135			52,330		97,060			(20,252)		12,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/20/2024		2,071,981	552.23	238,485			176,972		275,743			(29,443)		12,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2024		286,233	540.76	34,777			26,000		44,624			(4,282)		1,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/10/2024		314,828	559.59	32,270			19,353		35,872			(3,973)		1,722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617X$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/10/2022	06/12/2024		2,910,150	559.59	298,872			179,569		321,205			(36,696)		15,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$N	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/13/2025		156,938	569.9		18,550		16,685		19,353			(1,954)		1,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2022	09/03/2024		406,326	562.3	43,152			30,924		48,936			(5,306)		2,430		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2026		201,311	3218.1	10,770			6,694		1,667			(531)		1,774		0001
Purchased Call/Citi Grandmaster Index/CGM0402S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2021	10/05/2023		3,934,466	328.48	104,340			27,064		20,504			(12,959)		14,118		0001
Purchased Call/Citi Grandmaster Index/CGM0406S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2022	05/07/2024		102,156	331.26	2,310			1,279		775			(286)		537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/27/2022	09/27/2024		130,873	538.52	16,241			12,142		20,816			(2,000)		800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FS2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/29/2022	09/27/2024		1,557,122	541.22	182,806			137,420		235,280			(22,569)		9,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GS1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2022	10/11/2024		1,181,385	538.54	139,758			107,167		185,799			(17,207)		7,317		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	05/20/2022	05/17/2024		3,249,517	291.64	124,047			70,906		67,730			(15,426)		17,283		0001
Purchased Call/S&P 500 INDEX/SPXB17GS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2021	09/05/2024		7,900,000	4600	600,480			247,674		430,219			(42,554)		47,328		0001
Purchased Call/S&P 500 INDEX/SPXC173SH	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/21/2022	11/21/2023		2,286,000	3949.94	62,865			40,525		73,641			(15,501)		9,171		0001
Purchased Call/S&P 500 INDEX/SPXC174SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2023		2,245,000	3957.63	34,349			22,899		39,328			(8,469)		9,159		0001
Purchased Call/S&P 500 INDEX/SPXD001S1	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2022	04/06/2023		1,976,000	100	31,418			436					(7,768)		1,267		0001
Purchased Call/S&P 500 INDEX/SPXD00KSD	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023		1,578,000	100	32,349			1,165					(7,976)		1,545		0001
Purchased Call/S&P 500 INDEX/SPXC173S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/17/2023		6,560,000	3965.34	159,408			101,844		185,071			(39,414)		26,094		0001
Purchased Call/S&P 500 INDEX/SPXB00XS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/07/2021	09/07/2023		3,713,000	5229.67	129,584			28,302		1,261			(15,976)		12,292		0001
Purchased Call/S&P 500 INDEX/SPXF13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024		1,911,800	4533	238,829			96,520		51,680			(29,485)		8,579		0001
Purchased Call/S&P 500 INDEX/SPXF13USY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2022	01/26/2024		1,688,870	4318	214,215			88,641		87,958			(26,446)		7,668		0001
Purchased Call/S&P 500 INDEX/SPXB00USV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/27/2021	08/29/2023		1,488,000	4986.01	73,061			15,054		1,150			(8,983)		4,785		0001
Purchased Call/S&P 500 INDEX/SPXC173SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/23/2022	11/22/2023		3,782,000	4027.26	97,954			64,120		107,242			(24,219)		15,206		0001
Purchased Call/S&P 500 INDEX/SPXF13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/13/2021	12/12/2023		1,749,898	5604	56,420			19,790		828			(6,965)		7,328		0001
Purchased Call/S&P 500 INDEX/SPXC174SM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2023		2,534,000	3957.63	58,282			38,855		67,022			(14,371)		10,338		0001
Purchased Call/S&P 500 INDEX/SPXC175S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2022	12/01/2023		3,145,000	4076.57	79,883			53,993		82,877			(19,697)		12,883		0001
Purchased Call/S&P 500 INDEX/SPXC176S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2022	12/13/2023		4,109,000	4019.65	95,329			67,229		103,682			(23,506)		17,240		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC176SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	12/15/2023		2,199,000	3895.75	58,933			42,118		70,962			(14,531)		9,262		0001
Purchased Call/S&P 500 INDEX/SPXC177SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2022	12/19/2023		2,729,627	3818	173,981			126,269		213,706			(43,136)		11,585		0001
Purchased Call/S&P 500 INDEX/SPXC177SD	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2022	12/26/2023		3,056,632	3845	132,463			99,811		166,056			(32,933)		13,145		0001
Purchased Call/S&P 500 INDEX/SPXC178SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/16/2024		3,089,000	3999.09	83,712			66,877		92,911			(17,516)		13,791		0001
Purchased Call/S&P 500 INDEX/SPXG131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2022	02/16/2024		1,686,500	4473	165,149			73,425		62,190			(20,530)		7,920		0001
Purchased Call/S&P 500 INDEX/SPXG139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2024		1,846,000	4496.76	258,255			130,368		74,200			(31,709)		9,280		0001
Purchased Call/S&P 500 INDEX/SPXC17AS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2024		1,570,955	3997		84,758		76,967		92,816			(8,406)		7,435		0001
Purchased Call/S&P 500 INDEX/SPXC00CSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/03/2021	11/03/2023		2,088,000	4660.57	91,246			27,073		16,438			(11,249)		8,050		0001
Purchased Call/S&P 500 INDEX/SPXC175SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		3,563,000	3963.51	93,351			64,906		106,819			(23,018)		14,803		0001
Purchased Call/S&P 500 INDEX/SPXC175SZ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/12/2022	12/12/2023		3,042,000	3990.56	81,526			57,270		91,217			(20,102)		12,738		0001
Purchased Call/S&P 500 INDEX/SPXC176SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/19/2023		3,414,000	3817.66	86,374			62,342		109,497			(21,298)		14,490		0001
Purchased Call/S&P 500 INDEX/SPXG13GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2023		2,882,000	4123.34	33,143			3,378		1			(8,128)		4,650		0001
Purchased Call/S&P 500 INDEX/SPXC176SF	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/16/2022	12/15/2023		19,604,000	3852.36	446,971			320,329		551,461			(110,515)		82,569		0001
Purchased Call/S&P 500 INDEX/SPXG13CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023		2,144,000	4462.21	25,299			1,255					(6,238)		2,446		0001
Purchased Call/S&P 500 INDEX/SPXD00HS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/01/2022	04/03/2023		1,359,000	4773.15	21,472			118					(5,266)		616		0001
Purchased Call/S&P 500 INDEX/SPXD00JSB	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/06/2023		1,501,000	100	25,367			353					(6,289)		962		0001
Purchased Call/S&P 500 INDEX/SPXD00JSD	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	04/10/2023		2,678,000	100	54,631			1,354					(13,397)		2,216		0001
Purchased Call/S&P 500 INDEX/SPXC174SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/30/2022	11/28/2023		1,430,982	3964	71,290			47,593		78,655			(17,675)		5,826		0001
Purchased Call/S&P 500 INDEX/SPXC175SK	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023		2,768,000	3933.92	63,387			43,655		74,260			(15,630)		11,477		0001
Purchased Call/S&P 500 INDEX/SPXC178S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/11/2023	01/11/2024		3,130,000	3969.61	81,067			63,648		91,615			(17,546)		13,853		0001
Purchased Call/S&P 500 INDEX/SPXG139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/01/2024		2,374,000	4509.04	327,375			164,813		91,907			(40,306)		11,902		0001
Purchased Call/S&P 500 INDEX/SPXC001SA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/27/2021	09/27/2023		2,135,000	4950.07	110,166			27,088		3,509			(13,582)		7,496		0001
Purchased Call/S&P 500 INDEX/SPXC179SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/15/2024		1,725,402	4148		94,332		84,319		97,830			(10,914)		8,090		0001
Purchased Call/S&P 500 INDEX/SPXC179SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024		2,275,000	3991.05	76,440			68,859		81,807			(7,749)		10,783		0001
Purchased Call/S&P 500 INDEX/SPXC17ASG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/23/2024		1,238,256	3982	43,568			39,917		46,422			(3,752)		5,878		0001
Purchased Call/S&P 500 INDEX/SPXC17AST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/04/2024		3,566,000	4045.64	136,578			127,172		141,221			(10,420)		17,183		0001
Purchased Call/S&P 500 INDEX/SPXG131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023		1,661,000	100	41,525			4,729		12,647			(10,267)		2,817		0001
Purchased Call/S&P 500 INDEX/SPXE13IWSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/06/2023		3,571,000	5249.76	122,842			26,661		876			(15,083)		11,785		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX721VSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2022	06/23/2023		1,434,420	251	33,581			7,742		30,447			(8,303)		3,441		0001
Purchased Call/S&P 500 INDEX/SPX8151SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/05/2025		1,827,000	4090.98		265,646		246,333		244,498			(20,295)		12,441		0001
Purchased Call/S&P 500 INDEX/SPXC171SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/06/2023		2,722,337	3771	157,165			95,344		213,147			(38,967)		10,568		0001
Purchased Call/S&P 500 INDEX/SPXC176ST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/19/2023		2,947,234	3818	151,096			109,357		193,164			(37,359)		12,509		0001
Purchased Call/S&P 500 INDEX/SPXC178SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2023	01/23/2024		2,247,074	4020	115,540			94,794		123,160			(20,950)		10,152		0001
Purchased Call/S&P 500 INDEX/SPXC179S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2023	02/02/2024		2,177,655	4180	123,024			105,498		117,584			(17,770)		10,002		0001
Purchased Call/S&P 500 INDEX/SPXC179SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/07/2024		2,077,836	4164	114,506			99,793		114,013			(15,499)		9,621		0001
Purchased Call/S&P 500 INDEX/SPXC17AS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/22/2024		2,051,400	3991	115,814			105,491		130,843			(11,167)		9,723		0001
Purchased Call/S&P 500 INDEX/SPXD0QJSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/12/2022	04/12/2023		1,842,000	4397.45	61,891			1,875		95			(15,261)		1,670		0001
Purchased Call/S&P 500 INDEX/SPXB17PSS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/05/2021	10/05/2023		2,027,000	4925.87	94,661			24,315		4,352			(11,671)		7,274		0001
Purchased Call/S&P 500 INDEX/SPXC00BS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/20/2021	10/17/2023		1,479,525	5507	34,908			9,582		303			(4,322)		5,476		0001
Purchased Call/S&P 500 INDEX/SPXG13BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/08/2024		2,624,000	4411.53	384,154			197,097		132,202			(47,297)		13,281		0001
Purchased Call/S&P 500 INDEX/SPXH13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2022	12/21/2023		1,107,000	3878.44	12,620			9,178		16,281			(3,112)		4,716		0001
Purchased Call/S&P 500 INDEX/SPXH13LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2023		1,842,000	100	38,866			24,947		25,735			(9,531)		7,374		0001
Purchased Call/S&P 500 INDEX/SPXH13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/25/2024		1,589,000	4026.12	73,730			61,255		76,981			(9,078)		10,229		0001
Purchased Call/S&P 500 INDEX/SPXC174SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/29/2022	11/29/2023		5,162,000	3957.63	61,428			40,952		70,105			(15,147)		21,059		0001
Purchased Call/S&P 500 INDEX/SPXB17PSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2021	10/03/2023		1,745,000	5041.53	66,834			16,984		2,270			(8,217)		6,228		0001
Purchased Call/S&P 500 INDEX/SPXF13ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	12/07/2023		1,778,000	5412.73	78,588			26,988		1,210			(9,689)		7,372		0001
Purchased Call/S&P 500 INDEX/SPXA13US6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2020	02/06/2026		1,913,000	3327.71	319,280			686,813		686,813	83,550				16,169		0001
Purchased Call/S&P 500 INDEX/SPXG13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/13/2028		788,000	6200	46,758			39,994		36,344			(1,955)		8,846		0001
Purchased Call/S&P 500 INDEX/SPXC00BS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/29/2021	10/27/2023		2,366,000	4531.69	277,295			80,048		37,293			(34,281)		8,973		0001
Purchased Call/S&P 500 INDEX/SPXG13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/19/2024		1,800,802	4446	196,696			104,469		87,189			(24,417)		9,247		0001
Purchased Call/S&P 500 INDEX/SPXC000SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/10/2021	12/08/2023		1,735,232	4607	217,105			75,267		27,509			(26,840)		7,209		0001
Purchased Call/S&P 500 INDEX/SPXG131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023		1,605,000	253.25	29,051			3,309		15,663			(7,183)		2,722		0001
Purchased Call/S&P 500 INDEX/SPXC00BS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/29/2021	10/31/2023		1,668,000	5292.96	67,721			19,814		873			(8,326)		6,386		0001
Purchased Call/S&P 500 INDEX/SPXG131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024		2,094,000	3867.2	324,779			181,428		308,861			(40,096)		11,042		0001
Purchased Call/S&P 500 INDEX/SPXC00ZS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/21/2022	01/23/2024		2,529,000	5292.04	88,768			36,214		3,760			(10,914)		11,426		0001
Purchased Call/S&P 500 INDEX/SPXC173S1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/08/2024		1,562,914	4485	150,828			122,796		119,160			(18,775)		9,919		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC17A$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2023	02/29/2024		2,775,000	3970.15		71,318		65,440		76,643			(6,041)		13,293		0001
Purchased Call/S&P 500 INDEX/SPXC001$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2021	11/17/2023		2,035,000	4658.03	237,078			75,315		21,782			(29,309)		8,095		0001
Purchased Call/S&P 500 INDEX/SPXG13I$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023		1,618,000	260.46	13,591			1,548		2,491			(3,360)		2,744		0001
Purchased Call/S&P 500 INDEX/SPXC000$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2021	12/15/2023		2,726,000	4606.11	336,661			119,805		44,242			(41,563)		11,482		0001
Purchased Call/S&P 500 INDEX/SPXG13C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/14/2023		1,843,000	4392.59	21,932			790					(5,408)		1,805		0001
Purchased Call/S&P 500 INDEX/SPXC00W$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2022	01/09/2024		1,527,823	5307	83,553			32,615		1,646			(10,344)		6,738		0001
Purchased Call/S&P 500 INDEX/SPXC178$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/17/2025		1,503,460	3994		206,294		186,175		228,109			(20,347)		10,093		0001
Purchased Call/S&P 500 INDEX/SPXC178$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2023	01/24/2025		1,849,391	4021		259,133		237,987		271,251			(21,445)		12,481		0001
Purchased Call/S&P 500 INDEX/SPXC17A$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2023	03/07/2025		2,372,086	4011		322,296		313,850		362,241			(9,726)		16,507		0001
Purchased Call/S&P 500 INDEX/SPXC176$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/19/2022	12/19/2023		2,039,000	3817.66	65,860			47,535		83,799			(16,239)		8,654		0001
Purchased Call/S&P 500 INDEX/SPXB17Y$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/15/2022	09/13/2024		1,505,721	4709	98,439			72,098		65,313			(12,153)		9,089		0001
Purchased Call/S&P 500 INDEX/SPXC17B$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/15/2024		1,782,504	3892		98,282		95,015		109,464			(4,039)		8,727		0001
Purchased Call/S&P 500 INDEX/SPXC001$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2021	11/17/2023		1,559,000	4594.6	194,096			61,660		21,726			(23,995)		6,201		0001
Purchased Call/S&P 500 INDEX/SPXC178$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/03/2025		1,658,150	4963		62,101		55,306		63,486			(6,862)		11,013		0001
Purchased Call/S&P 500 INDEX/SPXG13H$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/05/2023		1,738,202	255	24,210			2,293		4,920			(6,036)		2,691		0001
Purchased Call/S&P 500 INDEX/SPXC177$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2022	12/20/2024		1,520,884	3831	254,620			219,994		277,713			(31,391)		9,991		0001
Purchased Call/S&P 500 INDEX/SPXC17A$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2023	02/28/2025		1,535,952	3957		221,220		215,366		248,807			(6,741)		10,635		0001
Purchased Call/S&P 500 INDEX/SPX721Y$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2022	07/14/2023		1,731,000	3863.16	36,697			10,601		56,158			(9,073)		4,642		0001
Purchased Call/S&P 500 INDEX/SPXH137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2022	09/01/2023		1,686,000	3924.26	19,052			8,120		22,555			(4,711)		5,476		0001
Purchased Call/S&P 500 INDEX/SPXE001$D	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/16/2022	09/15/2023		1,543,000	100	29,780			13,815		7,576			(7,363)		5,234		0001
Purchased Call/Citi Grandmaster Index/CGM040C$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/04/2023	01/03/2025		6,065,093	322.59		145,579		128,599		147,400			(17,145)		40,281		0001
Purchased Call/Citi Grandmaster Index/CGM0403$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2021	11/15/2023		7,198,217	331.36	184,906			58,027		29,811			(22,841)		28,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717D$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/20/2022	09/20/2024		308,695	557.9	35,562			26,244		39,664			(4,378)		1,876		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024		109,801	551.84	12,968			9,583		15,076			(1,599)		667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024		5,426,910	548.67	629,522			468,682		755,301			(77,400)		33,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024		101,842	544.99	12,252			9,126		15,159			(1,504)		622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024		1,119,998	542.88	133,280			99,640		166,200			(16,409)		6,849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U\$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025		1,220,171	559.52		152,765		148,983		168,670			(4,389)		8,509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717E\$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024		748,032	546.31	88,717			66,019		109,822			(10,923)		4,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F\$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024		3,122,856	549.42	356,942			267,217		431,888			(44,007)		19,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F\$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024		273,698	547.05	32,023			23,973		39,978			(3,948)		1,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F\$9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024		3,036,822	539.11	355,916			268,283		470,774			(43,820)		18,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W\$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024		143,568	572.75	13,840			8,053		13,493			(1,702)		774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R\$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025		1,284,965	583.81		155,738		145,642		132,231			(10,682)		8,763		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.05/03/2022	.05/01/2024		3,027,533	579.31	301,103			163,585		238,243			(36,981)		15,787		0001
Purchased Call/Citi Grandmaster Index/CGM0406SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.04/29/2022	.04/26/2024		3,273,603	331.63	82,677			44,633		23,349			(10,219)		16,963		0001
Purchased Call/Citi Grandmaster Index/CGM0407S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.05/20/2022	.05/16/2024		10,074,528	330.45	245,959			139,022		84,356			(30,349)		53,518		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.08/27/2021	.08/25/2023		2,604,754	269.8	108,714			21,896		165,764			(13,423)		8,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717TSU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.03/08/2023	.03/07/2025		1,963,961	577.73		252,369		244,742		223,544			(7,951)		13,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.03/16/2023	.03/14/2025		421,370	567.66		49,300		48,484		55,969			(1,014)		2,947		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ESU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.07/26/2021	.05/05/2023		322,613	266.72	13,238			648		24,224			(1,706)		500		0001
Purchased Call/Citi Grandmaster Index/CGM0402SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.11/05/2021	.11/03/2023		1,925,810	330.58	50,946			15,185		8,435			(6,292)		7,424		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.05/14/2021	.05/12/2023		1,421,635	267.79	60,156			3,405		100,567			(7,434)		2,411		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.08/06/2021	.08/07/2023		439,188	268.33	18,314			3,225		30,201			(2,255)		1,305		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.08/18/2021	.08/17/2023		430,392	272.26	16,219			3,087		23,656			(2,008)		1,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HS6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.10/17/2022	.10/17/2024		207,658	542.82	25,376			19,667		32,176			(3,124)		1,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717QSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.01/30/2023	.01/30/2025		1,953,629	576.87		230,137		211,512		216,480			(18,890)		13,244		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/28/2022	02/23/2024		447,135	282.7	17,414			7,969		14,855			(2,177)		2,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YS9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024		231,056	547.78	25,832			15,591		30,445			(3,180)		1,270		0001
Purchased Call/Citi Grandmaster Index/CGM0407S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/24/2022	05/17/2024		4,969,168	330.75	123,413			70,305		40,777			(15,286)		26,429		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2021	10/10/2023		726,727	265.32	29,211			7,723		58,479			(3,608)		2,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024		709,980	548.44	78,879			47,609		92,909			(9,711)		3,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024		1,865,375	550.67	196,237			120,057		233,163			(24,062)		10,322		0001
Purchased Call/Citi Grandmaster Index/CGM0401SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/05/2023		755,528	329.07	19,378			4,196		2,946			(2,399)		2,485		0001
Purchased Call/Citi Grandmaster Index/CGM0401SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2021	09/08/2023		1,834,562	328.87	43,054			9,920		7,572			(5,548)		6,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025		216,242	557.49	27,592			26,909		31,642			(793)		1,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025		1,349,695	562.72	154,540			152,202		181,558			(2,960)		9,458		0001
Purchased Call/Citi Grandmaster Index/CGM0401SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	09/15/2023		2,658,421	328.31	64,626			14,944		12,661			(8,031)		9,018		0001
Purchased Call/Citi Grandmaster Index/CGM040BSI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2022	11/21/2024		12,480,121	324.06	305,316			252,261		269,820			(37,671)		80,072		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2022	11/15/2024		4,533,667	293.36	159,666			130,683		106,757			(19,707)		28,942		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/18/2024		1,325,334	542.91	162,619			126,955		199,454			(20,076)		8,259		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/20/2022	04/12/2024		5,077,820	288.46	198,313			102,911		123,983			(24,488)		25,837		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I1S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/30/2021	08/30/2023		2,306,073	268.98	95,876			19,908		153,710			(11,833)		7,441		0001
Purchased Call/Citi Grandmaster Index/CGM0403SC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	11/29/2023		6,590,037	328.63	157,680			52,522		43,188			(19,478)		26,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/11/2024		1,231,910	543.7	149,022			114,973		182,860			(18,417)		7,630		0001
Purchased Call/Citi Grandmaster Index/CGM040CSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/03/2025		2,019,000	322.65		47,266		41,944		48,892			(5,485)		13,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2023	02/03/2025		1,831,928	586.61		217,633		201,767		181,680			(16,672)		12,456		0001
Purchased Call/Citi Grandmaster Index/CGM040ASU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/27/2022	10/21/2024		5,112,951	321.24	130,774			103,244		129,143			(16,250)		31,947		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000USB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/25/2022	11/25/2024		1,413,851	290.78	51,181			42,522		38,663			(6,301)		9,101		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000USH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/05/2022	12/02/2024		4,190,424	290.07	137,762			116,005		119,679			(17,031)		27,130		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000USI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2022	12/04/2024		1,683,346	290.07	61,105			51,382		48,159			(7,503)		10,916		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000USK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/06/2022	12/05/2024		5,461,095	288.46	185,103			156,178		169,851			(22,829)		35,444		0001
Purchased Call/Citi Grandmaster Index/CGM040B8T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2022	07/26/2024		2,297,587	327.87	58,074			38,693		27,494			(7,203)		13,215		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/30/2021	07/28/2023		934,633	266.22	40,977			6,671		71,692			(5,060)		2,668		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2021	08/11/2023		1,043,658	270.94	44,049			8,039		61,972			(5,459)		3,150		0001
Purchased Call/Citi Grandmaster Index/CGM0403S7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2021	11/17/2023		2,549,239	331.17	63,869			20,328		11,032			(7,919)		10,140		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/03/2021	09/06/2023		1,148,697	269.29	47,786			10,371		75,405			(5,867)		3,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717FSW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/05/2022	10/04/2024		376,959	548.77	43,840			33,242		54,317			(5,405)		2,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617YS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024		504,626	549.44	55,509			33,503		65,349			(6,834)		2,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617ZS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024		257,904	552.15	27,854			17,079		32,529			(3,429)		1,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024		3,224,682	555.4	380,190			298,832		425,439			(46,809)		20,219		0001
Purchased Call/Citi Grandmaster Index/CGM0406SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/25/2022	04/22/2024		4,734,883	332.77	110,510			58,955		29,510			(13,673)		24,409		0001
Purchased Call/Citi Grandmaster Index/CGM040B$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/10/2022	08/02/2024		4,276,853	328.48	102,401			69,439		48,919			(12,741)		24,777		0001
Purchased Call/Citi Grandmaster Index/CGM0400$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/21/2021	06/16/2023		75,916	324.8	2,026			213		366			(252)		174		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2022	04/25/2024		2,385,972	289.05	97,267			52,413		57,067			(12,057)		12,347		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/03/2022	08/02/2024		1,218,902	286.45	41,665			28,231		37,961			(5,180)		7,061		0001
Purchased Call/Citi Grandmaster Index/CGM0400$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2021	07/07/2023		836,821	326.21	22,745			3,063		3,605			(2,830)		2,168		0001
Purchased Call/Citi Grandmaster Index/CGM0400$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/09/2021	08/04/2023		840,355	327.43	21,019			3,634		3,768			(2,609)		2,469		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/27/2021	10/26/2023		775,077	268.44	32,751			9,728		53,740			(4,197)		2,933		0001
Purchased Call/Citi Grandmaster Index/CGM040BSO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/01/2022	11/29/2024		2,736,185	324.82	67,893			56,946		56,702			(8,383)		17,672		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2022	05/10/2024		4,674,586	292.31	180,687			101,232		92,245			(22,424)		24,651		0001
Purchased Call/Citi Grandmaster Index/CGM040BSY	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2022	12/13/2024		3,382,081	325.19	76,272			65,518		69,157			(9,434)		22,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/02/2021	11/01/2023		1,359,148	267.12	57,607			17,135		100,684			(7,180)		5,216		0001
Purchased Call/Citi Grandmaster Index/CGM040BSN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2022	11/29/2024		5,625,986	324.36	140,266			117,367		120,025			(17,304)		36,335		0001
Purchased Call/Citi Grandmaster Index/CGM0401SI	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/07/2023		3,256,351	328.75	85,152			18,669		13,671			(10,522)		10,780		0001
Purchased Call/Citi Grandmaster Index/CGM040BSG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2022	11/15/2024		1,997,719	324.11	48,477			40,057		42,877			(6,043)		12,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSG	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2024		70,183	563.1	8,450			6,851		8,840			(1,043)		445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/12/2024		98,817	560.83	12,461			10,116		12,708			(1,532)		629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2024		80,699	558.51	10,233			8,324		10,669			(1,260)		515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2024		2,843,072	567	336,009			276,097		334,570			(41,260)		18,226		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/15/2022	07/16/2024		545,893	286.23	20,307			13,166		16,954			(2,497)		3,107		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/20/2023		1,063,305	268.84	43,485			12,137		72,163			(5,381)		3,965		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0400$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/20/2023		464,235	325.67	12,901			1,960		2,064			(1,595)		1,280		0001
Purchased Call/Citi Grandmaster Index/CGM0401$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2021	08/11/2023		2,201,173	327.52	57,488			10,488		10,075			(7,118)		6,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717JSV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2024		3,387	556.47	438			356		456			(54)		22		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717K$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/15/2022	11/15/2024		3,524,193	568.64	411,626			335,399		404,902			(50,679)		22,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2024		1,354,999	564.22	164,361			135,051		163,963			(20,181)		8,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717US$	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2023	03/13/2025		1,125,054	558.38	132,081			129,001		157,745			(3,252)		7,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2022	05/24/2024		661,302	561.87	64,741			37,262		71,456			(7,982)		3,547		0001
Purchased Call/Citi Grandmaster Index/CGM0407$P	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/07/2024		2,129,429	330.37	41,229			24,814		18,756			(5,132)		11,610		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2027		84,403	3150.24	4,245			3,280		1,276			(209)		829		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/16/2024		2,651,379	293.69	94,538			53,446		48,146			(11,669)		14,085		0001
Purchased Call/S&P 500 INDEX/SPXG13I$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/11/2023		1,527,663	259	13,344			1,483		590			(3,299)		2,560		0001
Purchased Call/S&P 500 INDEX/SPXC173$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2024		3,034,000	3907.84	521,848			428,789		485,935			(64,074)		19,450		0001
Purchased Call/S&P 500 INDEX/SPXC177$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/29/2022	12/27/2024		2,192,070	3807	365,299			320,898		413,882			(45,099)		14,479		0001
Purchased Call/S&P 500 INDEX/SPXD009$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024		2,031,598	4361	260,819			120,516		103,244			(32,200)		9,746		0001
Purchased Call/S&P 500 INDEX/SPX621U$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2021	07/21/2023		1,150,000	4367.48	45,540			6,972		13,618			(5,622)		3,185		0001
Purchased Call/S&P 500 INDEX/SPXH13Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/23/2025		1,583,246	4011	225,955			205,781		239,247			(20,429)		10,677		0001
Purchased Call/S&P 500 INDEX/SPXB17XS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024		1,738,000	3961.63	253,227			238,759		238,759	36,861				9,955		0001
Purchased Call/S&P 500 INDEX/SPXD00K$I	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/17/2023		4,257,000	100	45,550			2,002					(11,140)		4,594		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD00LS$	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/19/2022	04/19/2023		1,741,000	100	26,986			1,338					(6,654)		1,986		0001
Purchased Call/S&P 500 INDEX/SPXC00XSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2022	01/12/2024		1,912,596	4699	197,855			78,375		26,013			(24,595)		8,480		0001
Purchased Call/Citi Grandmaster Index/CGM040B$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2022	11/18/2024		13,439,935	324.13	324,279			267,225		288,703			(40,135)		86,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/18/2024		346,933	545.64	42,361			32,889		52,179			(5,215)		2,162		0001
Purchased Call/Citi Grandmaster Index/CGM0404$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	12/27/2023		4,705,350	329.42	113,354	979		42,909		30,721			(14,245)		20,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717B$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/07/2022	09/06/2024		636,324	564.26	70,632			50,839		74,570			(8,708)		3,816		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2027		168,291	3138.44	8,448			6,591		2,711			(416)		1,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/24/2023	02/25/2025		1,064,739	573.47	135,115			129,176		125,355			(6,460)		7,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/03/2023	03/04/2025		74,042	573.93	9,907			9,567		9,045			(379)		514		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/18/2022	08/16/2024		2,657,166	286.44	104,245			73,135		83,842			(13,019)		15,612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/17/2023	03/18/2025		1,508,032	561.54	174,781			172,140		205,151			(3,343)		10,575		0001
Purchased Call/Citi Grandmaster Index/CGM0407$H	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/02/2022	05/30/2024		863,155	331.52	20,230			11,851		6,689			(2,499)		4,662		0001
Purchased Call/Citi Grandmaster Index/CGM0401$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	08/11/2023		1,694,295	327.53	43,918			7,996		7,517			(5,422)		5,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/14/2022	11/14/2024		2,743,407	564.24	329,758			268,239		330,207			(40,599)		17,499		0001
Purchased Call/Citi Grandmaster Index/CGM0407$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/23/2022	06/06/2024		5,550,560	330.57	125,677			74,941		47,921			(15,553)		30,228		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/14/2021	05/16/2023		289,372	268.95	11,893			735		19,153			(1,462)		514		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2021	05/18/2023		385,316	267.5	15,700			1,017		27,689			(1,943)		699		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2022	02/08/2024		900,445	281.8	34,691			14,977		31,159			(4,287)		4,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W9E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/31/2024		5,018,154	568.42	501,815			293,645		482,184			(61,868)		27,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V96	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/21/2023	03/21/2025		2,677,422	572.49	303,073			299,394		326,785			(4,083)		18,815		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/15/2021	10/17/2023		589,244	265.65	24,513			6,701		46,715			(3,014)		2,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617US1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	05/03/2024		358,489	582.92	36,924			20,187		27,886			(4,552)		1,874		0001
Purchased Call/S&P 500 INDEX/SPXF13ZSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/14/2022	02/09/2024		1,315,673	4506	50,627			21,987		24,901			(6,285)		6,111		0001
Purchased Call/S&P 500 INDEX/SPXG13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	01/22/2026		3,940,000	6400	71,650			54,996		26,988			(4,812)		33,061		0001
Purchased Call/S&P 500 INDEX/SPXG13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/07/2023		3,354,000	4160.68	68,422			12,629		53,030			(16,871)		7,238		0001
Purchased Call/S&P 500 INDEX/SPXG13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/01/2022	05/24/2024		1,675,013	3972	273,823			159,129		216,313			(34,086)		8,984		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C8V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/13/2024		3,351,156	259.14	121,567			57,895		265			(14,942)		16,361		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024		1,563,760	258.55	56,558			27,240		152			(6,986)		7,656		0001
Purchased Call/S&P 500 INDEX/SPX715YSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2022	10/31/2023		2,663,922	3872	120,001			71,397		177,476			(29,834)		10,199		0001
Purchased Call/S&P 500 INDEX/SPX721TS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2022	06/02/2023		1,817,276	3794	37,118			6,428		64,180			(9,279)		3,775		0001
Purchased Call/S&P 500 INDEX/SPXH13Y9O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/23/2025		1,116,625	3988	45,657			41,580		46,496			(4,128)		7,530		0001
Purchased Call/S&P 500 INDEX/SPX715YSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/09/2022	11/08/2023		2,051,867	3828	88,536			54,503		122,949			(21,891)		8,001		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0407$R	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2022	06/10/2024		2,131,147	328.74	45,091			27,209		22,140			(5,594)		11,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/28/2024		1,018,397	570.86	100,108			58,247		97,925			(12,308)		5,488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617U$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	05/03/2024		1,081,032	583.86	110,265			60,282		83,045			(13,594)		5,651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/25/2022	05/24/2024		417,384	560.3	41,530			23,902		45,920			(5,120)		2,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617V$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/27/2022	05/30/2024		127,030	569.65	12,665			7,384		12,426			(1,553)		686		0001
Purchased Call/Citi Grandmaster Index/CGM0400$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/19/2023		1,571,483	325	44,550			6,707		9,639			(5,511)		4,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/30/2023	03/28/2025		82,213	566.99		10,104		10,104		11,014			(14)		581		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/15/2021	06/14/2023		1,352,288	266.65	56,811			5,806		101,536			(7,037)		3,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717ES9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/20/2024		84,815	550.41	9,940			7,376		11,876			(1,227)		515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/10/2023	03/10/2025		1,241,230	560.71		153,664		149,860		169,772			(4,414)		8,656		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/14/2023	03/13/2025		1,793,268	563		202,529		197,824		241,297			(4,969)		12,532		0001
Purchased Call/Citi Grandmaster Index/CGM0400$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/13/2021	08/10/2023		1,538,737	327.19	40,768			7,354		6,755			(5,035)		4,627		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2022	10/28/2024		4,916,707	292.72	184,499			147,591		117,756			(22,972)		30,909		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/11/2022	02/12/2024		480,333	283.43	18,973			8,273		15,065			(2,336)		2,242		0001
Purchased Call/Citi Grandmaster Index/CGM0407$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/26/2022	05/24/2024		3,204,205	331.12	79,752			46,111		25,445			(9,847)		17,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717J$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/11/2024		347,004	565.55	41,849			33,962		42,615			(5,152)		2,208		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/08/2022	02/02/2024		638,888	281.5	25,386			10,775		22,392			(3,144)		2,934		0001
Purchased Call/Citi Grandmaster Index/CGM0400$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/28/2021	06/23/2023		55,974	326.5	1,438			165		194			(179)		134		0001
Purchased Call/Citi Grandmaster Index/CGM040B$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/12/2022	12/09/2024		4,148,371	324.56	100,725			85,770		88,004			(12,456)		27,011		0001
Purchased Call/Citi Grandmaster Index/CGM0400$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/03/2021	08/02/2023		2,933,134	327.57	76,353			12,920		11,872			(9,428)		8,548		0001
Purchased Call/Citi Grandmaster Index/CGM0401$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/02/2021	08/24/2023		3,414,193	327.62	89,993			18,055		15,927			(11,167)		10,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617USJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/04/2022	05/03/2024		230,379	582.22	23,890			13,061		18,088			(2,945)		1,204		0001
Purchased Call/Citi Grandmaster Index/CGM0400$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/14/2021	07/13/2023		658,243	327.35	17,012			2,410		2,332			(2,100)		1,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS617W$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/01/2022	05/31/2024		299,587	567.51	30,258			17,706		30,224			(3,730)		1,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/31/2023	03/31/2025		1,257,949	574.77	150,451			150,451		149,381					8,901		0001
Purchased Call/Citi Grandmaster Index/CGM040B$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/18/2022	07/11/2024		4,941,955	326.28	122,443			79,546		81,839			(15,282)		27,980		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2021	11/09/2023		758,479	264.79	33,827			10,372		62,645			(4,177)		2,964		0001

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Purchased Call/Citi Grandmaster Index/CGM0407SN	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	06/05/2024		1,865,426	330.46	44,096			26,211		16,264			(5,458)		10,147		0001
Purchased Call/Citi Grandmaster Index/CGM040C$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/19/2022	12/16/2024		3,176,184	323.82	73,483			63,383		70,877			(9,095)		20,798		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/12/2021	11/13/2023		195,601	265.51	8,078			2,511		15,646			(995)		771		0001
Purchased Call/Citi Grandmaster Index/CGM0404SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/03/2022	01/24/2024		4,016,760	323.05	102,614			42,094		70,040			(12,676)		18,178		0001
Purchased Call/Citi Grandmaster Index/CGM040CSL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/17/2023	01/13/2025		3,437,145	324.23	83,197			74,967		76,157			(8,329)		23,004		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/12/2022	09/06/2024		1,833,637	289.92	67,562			49,104		48,654			(8,408)		10,996		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/10/2021	09/08/2023		895,549	267.66	37,990			8,734		64,062			(4,884)		2,974		0001
Purchased Call/Citi Grandmaster Index/CGM040CSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2023	01/17/2025		9,256,865	324.36	225,664			203,699		204,012			(22,218)		62,144		0001
Purchased Call/Citi Grandmaster Index/CGM0404S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/05/2024		2,257,051	325.45	56,106			21,621		24,301			(6,936)		9,884		0001
Purchased Call/Citi Grandmaster Index/CGM0404SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/15/2022	02/14/2024		5,360,759	324.51	144,299			63,771		84,925			(17,876)		25,097		0001
Purchased Call/Citi Grandmaster Index/CGM0404SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2022	02/02/2024		1,994,177	324.28	42,053	5,320		22,409		31,664			(5,997)		9,159		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/29/2022	11/22/2024		3,468,366	291.03	125,540			104,162		93,313			(15,505)		22,271		0001
Purchased Call/Citi Grandmaster Index/CGM040CSK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2023	01/10/2025		3,320,311	324.16	80,435			72,627		73,741			(8,087)		22,171		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/06/2021	08/08/2023		449,561	268.33	18,792			3,330		30,919			(2,310)		1,341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GSL	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024		3,217,820	540.86	371,980			285,236		495,412			(45,798)		19,929		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GS5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/23/2021	06/22/2023		570,263	264.13	23,382			2,637		48,524			(2,887)		1,360		0001

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Purchased Call/Citi Grandmaster Index/CGM040BSA	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/11/2022	11/08/2024		6,103,043	324.24	147,268			119,425		129,262			(18,217)		38,731		0001
Purchased Call/Citi Grandmaster Index/CGM040BSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2022	07/25/2024		3,950,222	327.58	101,884			67,858		60,304			(12,654)		22,697		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000USA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/25/2022	11/27/2024		1,646,294	290.78	58,158			48,758		45,088			(7,213)		10,615		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/26/2022	05/24/2024		1,670,254	293.6	62,188			36,173		30,914			(7,739)		8,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HST	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/21/2024		65,192	543.28	8,234			6,444		10,024			(1,014)		407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSM	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/24/2025		334,883	559.96		39,550		39,332		48,094			(379)		2,358		0001
Purchased Call/Citi Grandmaster Index/CGM0401SG	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/01/2023		2,095,420	328.88	54,412			11,525		8,200			(6,746)		6,805		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000MSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2022	02/16/2024		3,672,881	281.91	144,454			64,232		127,185			(17,920)		17,249		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000PS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/31/2022	05/24/2024		3,076,558	294.07	115,333			66,801		55,181			(14,265)		16,501		0001
Purchased Call/Citi Grandmaster Index/CGM040BS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2022	11/06/2024		128,618	322.68	3,089			2,486		2,524			(381)		815		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/30/2021	06/29/2023		153,363	264.98	6,465			791		12,519			(798)		381		0001
Purchased Call/Citi Grandmaster Index/CGM040CS9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/30/2022	12/27/2024		10,005,985	322.55	191,318	48,663		211,138		242,775			(29,416)		66,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000VSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2023	01/10/2025		3,957,776	292.35		150,878		135,242		103,856			(16,152)		26,428		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/24/2024		1,497,331	290.81	57,198			30,521		31,882			(7,023)		7,739		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000USQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/14/2022	12/13/2024		5,339,006	285.22	189,282			161,633		196,180			(23,323)		34,876		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040C$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/29/2022	12/20/2024		3,400,985	323.43	78,596			68,371		77,927			(9,720)		22,341		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2022	05/10/2024		1,400,393	290.94	56,124			31,542		30,253			(6,985)		7,385		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/25/2021	06/23/2023		1,533,006	265.24	64,402			7,377		123,596			(7,956)		3,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/24/2024		1,323,625	548.38	160,556			125,978		188,169			(19,767)		8,292		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0001$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2021	09/29/2023		2,454,885	263.42	103,443			25,845		215,085			(12,783)		8,667		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/27/2021	10/25/2023		1,698,602	267.84	70,983			20,217		121,325			(8,766)		6,411		0001
Purchased Call/Citi Grandmaster Index/CGM0402$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2021	10/13/2023		917,910	329.08	25,306			6,816		4,535			(3,129)		3,363		0001
Purchased Call/Citi Grandmaster Index/CGM0401$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2021	08/18/2023		1,974,417	326.11	51,766			9,939		16,767			(6,401)		6,114		0001
Purchased Call/Citi Grandmaster Index/CGM0402$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/05/2021	10/04/2023		4,594,023	327.87	122,802			31,464		26,281			(15,183)		16,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717HSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/23/2024		30,437	541.79	3,905			3,059		4,749			(479)		191		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2022	06/05/2024		2,429,277	293.99	92,285			54,591		44,673			(11,342)		13,214		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/04/2023	01/02/2025		824,420	288.69	30,870			27,261		25,901			(3,642)		5,471		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2023	01/15/2025		1,047,340	293.92	38,542			34,677		25,439			(4,049)		7,020		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/25/2024		151,983	551.21	18,451			14,522		21,621			(2,275)		953		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/04/2022	03/06/2024		500,000	285.54	19,600			9,141		14,071			(2,407)		2,416		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2022	12/12/2024		5,061,175	284.73	188,567			160,983		190,305			(23,261)		33,035		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/11/2023	01/10/2025		1,329,788	292.64		49,060		43,908		34,497			(5,225)		8,880		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/02/2021	06/30/2023		748,610	266.53	30,443			3,792		56,497			(3,772)		1,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2022	10/25/2024		131,941	548.57	16,611			13,057		19,213			(2,045)		827		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2021	06/30/2023		628,288	265.38	27,694			3,447		50,279			(3,425)		1,569		0001
Purchased Call/Citi Grandmaster Index/CGM040C$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/13/2023	01/10/2025		5,973,890	323.75		147,268		132,383		136,008			(15,386)		39,891		0001
Purchased Call/S&P 500 INDEX/SPX715Z$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/16/2022	11/10/2023		1,633,735	3946	185,944			116,150		164,582			(46,615)		6,399		0001
Purchased Call/S&P 500 INDEX/SPX817U$5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/30/2018	04/28/2023		829,000	3440.35	50,569			749		210,562			(2,495)		1,148		0001
Purchased Call/S&P 500 INDEX/SPXI133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/14/2025		2,018,000	4079.09		93,030		88,140		90,464			(5,367)		13,833		0001
Purchased Call/S&P 500 INDEX/SPX715Z$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/16/2023		2,813,146	3957	165,286			105,433		191,809			(40,980)		11,166		0001
Purchased Call/S&P 500 INDEX/SPXD00J$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2024		2,215,000	4456.41	311,429			160,200		98,264			(38,238)		11,241		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/25/2025		230,077	181.32		22,640		21,644		20,725			(1,082)		1,590		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2023	03/04/2025		91,438	182.14		9,089		8,777		7,944			(348)		635		0001
Purchased Call/S&P 500 INDEX/SPX715V$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/03/2022	10/30/2023		1,490,205	3901	54,194			32,183		79,955			(13,511)		5,692		0001
Purchased Call/S&P 500 INDEX/SPX715Z$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/18/2022	11/20/2023		2,543,000	3965.34	95,108			61,047		109,915			(23,324)		10,181		0001
Purchased Call/S&P 500 INDEX/SPX715Z$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/25/2022	11/27/2023		2,313,000	4026.12	83,962			55,512		90,539			(20,590)		9,397		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715Y$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/15/2022	11/14/2023		1,903,370	3957	93,126			58,397		107,635			(23,026)		7,522		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	04/01/2025		319,063	182.66		27,695		27,695		27,466					2,259		0001
Purchased Call/S&P 500 INDEX/SPXD00K$H	FixedAnnuityHedge	N/A	Equity/Index	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/14/2022	04/14/2023		3,566,000	100	63,475			2,286					(15,651)		3,492		0001
Purchased Call/S&P 500 INDEX/SPXD00M$H	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	04/22/2022	04/21/2028		222,000	100	34,565			25,717		25,717	9,132				2,498		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/19/2022	05/17/2024		2,321,027	291.45	88,344			50,318		49,012			(10,942)		12,345		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/02/2021	07/03/2023		348,681	266.53	14,540			1,863		26,320			(1,790)		885		0001
Purchased Call/Citi Grandmaster Index/CGM0405$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/23/2024		4,623,530	326.48	158,355			71,982		49,354			(19,689)		21,948		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Q$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/18/2022	07/17/2024		2,547,151	286.23	95,635			62,065		79,180			(11,750)		14,513		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Q$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2022	07/22/2024		2,527,964	286.52	95,093			62,705		77,675			(11,743)		14,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717W$3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025		1,637,004	580.58		185,309		185,309		184,063					11,583		0001
Purchased Call/S&P 500 INDEX/SPX8152$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2023	02/22/2024		2,226,000	3991.05		129,331		147,069		147,069	17,738				10,551		0001
Purchased Call/S&P 500 INDEX/SPXG13K$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/23/2023		2,374,000	3973.75	26,826			3,843		896			(6,615)		4,523		0001
Purchased Call/S&P 500 INDEX/SPXG13K$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/07/2027		394,000	5800	23,139			19,159		17,035			(1,151)		3,991		0001
Purchased Call/S&P 500 INDEX/SPX8152$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2023	02/14/2024		1,538,738	4136		52,489		46,771		49,597			(6,218)		7,204		0001
Purchased Call/Citi Grandmaster Index/CGM0408$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2022	07/05/2024		6,842,440	325.77	170,859			108,960		116,910			(21,173)		38,491		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/25/2022	02/23/2024		2,415,410	279.57	98,730			44,690		96,858			(12,198)		11,466		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/08/2021	10/09/2023		118,609	265.32	4,946			1,301		9,544			(609)		430		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/15/2021	11/10/2023		528,421	265.51	22,161			6,834		42,245			(2,748)		2,070		0001
Purchased Call/Citi Grandmaster Index/CGM0402SX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2023	01/30/2025		8,406,758	323.9	204,617			188,524		192,002			(16,376)		56,992		0001
Purchased Call/Citi Grandmaster Index/CGM0407ST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/17/2022	06/14/2024		4,691,437	326.17	113,212			68,974		75,997			(14,019)		25,784		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/30/2021	11/24/2023		2,799,205	265.36	111,743			36,561		225,684			(13,802)		11,302		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2022	11/14/2023		362,841	265.51	18,091			5,914		29,027			(2,335)		1,434		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000SSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/29/2022	09/13/2024		1,891,021	291.22	66,323			49,041		46,956			(8,274)		11,415		0001
Purchased Call/Citi Grandmaster Index/CGM0408SJ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/21/2022	07/12/2024		4,218,682	326.22	104,183			67,653		70,245			(12,970)		23,910		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2021	12/08/2023		824,160	263.9	35,729			12,381		70,929			(4,415)		3,424		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2021	12/15/2023		3,828,700	270.94	152,540			54,324		237,077			(18,848)		16,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024		2,081,290	572.18	242,262			203,713		233,161			(29,746)		13,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024		192,576	559.68	23,802			20,234		25,731			(2,931)		1,254		0001
Purchased Call/Citi Grandmaster Index/CGM0400S2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/24/2021	06/23/2023		105,918	325.9	2,802			321		419			(346)		254		0001
Purchased Call/Citi Grandmaster Index/CGM0400S6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2021	06/30/2023		1,140,455	326.43	29,941			3,722		4,344			(3,696)		2,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717GS0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024		685,437	537.47	80,882			62,105		112,249			(9,972)		4,245		0001
Purchased Call/Citi Grandmaster Index/CGM0403SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/10/2021	12/07/2023		3,565,606	328.8	90,612			31,205		23,413			(11,195)		14,784		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0408SK	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/18/2022	07/15/2024		4,231,497	326.11	107,804			70,441		71,258			(13,401)		24,060		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2021	12/12/2023		1,014,177	264.98	41,987			14,707		83,319			(5,162)		4,247		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/01/2023	01/17/2025		3,996,554	294.8	149,190			135,526		92,814			(14,118)		26,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS5	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024		251,122	565.46	30,963			25,732		31,233			(3,807)		1,618		0001
Purchased Call/Citi Grandmaster Index/CGM0402SD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2021	10/12/2023		2,514,917	328.41	70,147			18,803		13,724			(8,696)		9,191		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2021	12/01/2023		1,873,931	262.36	78,350			26,384		172,042			(9,681)		7,676		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/14/2021	07/13/2023		199,999	265.37	8,343			1,182		16,006			(1,030)		534		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2022	06/06/2024		2,307,504	293.96	90,657			53,980		42,576			(11,207)		12,566		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2023	01/17/2025		1,619,034	295.22	59,658			54,223		36,767			(5,600)		10,869		0001
Purchased Call/Citi Grandmaster Index/CGM040CSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/26/2023	01/23/2025		4,197,484	324.66	100,174			91,418		91,186			(8,877)		28,307		0001
Purchased Call/Citi Grandmaster Index/CGM0402SM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2021	10/25/2023		2,882,043	330.82	74,147			21,119		11,520			(9,156)		10,878		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2023		984,313	259.55	40,357			14,690		228			(4,975)		4,201		0001
Purchased Call/Citi Grandmaster Index/CGM0402SL	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2021	10/20/2023		3,023,307	330.21	80,563			22,511		12,917			(10,002)		11,273		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2022	06/07/2024		1,036,895	294.09	42,009			25,100		18,998			(5,193)		5,653		0001
Purchased Call/Citi Grandmaster Index/CGM0403SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/30/2021	12/28/2023		7,763,407	329.58	177,363			66,533		49,707			(22,001)		33,509		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/15/2022	06/13/2024		2,336,927	296.46	73,004			44,317		36,882			(9,045)		12,829		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/04/2021	06/06/2023		1,606,483	269.19	66,669			6,044		104,682			(8,197)		3,441		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/18/2021	06/16/2023		1,364,851	266.26	49,822			5,223		104,555			(6,151)		3,134		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/15/2022	02/09/2024		2,033,205	283.43	71,881			31,260		63,537			(8,931)		9,444		0001
Purchased Call/Citi Grandmaster Index/CGM040DS2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/08/2023	02/06/2025		4,375,373	323.33	104,673			97,522		103,779			(7,302)		29,816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2022	06/12/2024		911,837	296.3	34,285			20,599		14,522			(4,210)		5,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/03/2023	02/05/2025		156,257	583.25	19,173			17,779		16,877			(1,465)		1,064		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/21/2022	03/18/2024		1,628,935	283.49	65,342			31,670		52,821			(8,066)		8,010		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/22/2022	03/20/2024		1,805,573	283.49	70,836			34,428		58,669			(8,713)		8,903		0001
Purchased Call/Citi Grandmaster Index/CGM040CSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/03/2023	12/30/2024		4,599,020	322.56	110,071			97,015		111,715			(13,172)		30,449		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/02/2023	07/19/2023		2,111,992	264.43	87,409	9,883		19,732		176,876			(14,170)		5,797		0001
Purchased Call/Citi Grandmaster Index/CGM040CS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/23/2022	12/19/2024		8,859,584	323.41	208,825			180,373		203,124			(25,763)		58,152		0001
Purchased Call/Citi Grandmaster Index/CGM040DSB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/07/2023		657,267	326.76	16,644			2,228		2,505			(2,056)		1,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717MSJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/09/2022	12/10/2024		110,889	561.71	13,462			11,446		14,553			(1,655)		723		0001
Purchased Call/Citi Grandmaster Index/CGM040DSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	07/21/2023		159,105	326.45	4,382			672		690			(542)		441		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0400SU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/04/2021	08/03/2023		976,714	327.62	25,072			4,276		4,162			(3,095)		2,858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717KS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/18/2022	11/18/2024		501,550	563.54	61,139			50,206		63,445			(7,527)		3,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LS8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/28/2024		444,694	553.79	54,964			43,548		61,421			(6,767)		2,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/29/2024		187,741	555.64	22,829			18,094		25,507			(2,807)		1,181		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/29/2021	10/31/2023		993,127	267.11	41,215			12,059		73,600			(5,067)		3,802		0001
Purchased Call/Citi Grandmaster Index/CGM0405SB	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2022	02/28/2024		2,235,813	328.75	77,831			35,671		18,961			(9,611)		10,694		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/10/2022	12/19/2023		1,087,584	269.19	45,182			16,339		73,605			(5,591)		4,616		0001
Purchased Call/Citi Grandmaster Index/CGM0406S4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/04/2022	03/28/2024		2,954,752	334.58	71,821			36,045		13,832			(8,917)		14,733		0001
Purchased Call/Citi Grandmaster Index/CGM040BSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2022	07/19/2024		3,800,466	326.66	100,650			66,301		61,720			(12,516)		21,700		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/08/2021	12/07/2023		297,506	264.36	11,997			4,125		25,098			(1,481)		1,234		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000WS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/03/2023	02/04/2025		544,551	295.66		19,822		18,379		12,300			(1,516)		3,705		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/22/2021	12/15/2023		1,317,256	269.19	53,666			19,159		89,036			(6,659)		5,548		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/15/2022	03/13/2024		997,988	285.13	38,551			18,359		29,068			(4,738)		4,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/05/2022	09/26/2024		2,218,985	288.52	100,957			76,530		64,849			(12,600)		13,557		0001

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Purchased Call/Citi Grandmaster Index/CGM0405$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/20/2024		485,526	335.5	11,491			5,595		1,971			(1,419)		2,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/03/2024		166,788	563.59	20,999			17,653		21,166			(2,582)		1,081		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/17/2021	11/15/2023		3,369,116	266.2	132,283			41,489		261,160			(16,332)		13,343		0001
Purchased Call/Citi Grandmaster Index/CGM0405$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2022	03/08/2024		1,994,242	337.02	46,214			22,013		6,369			(5,761)		9,666		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	12/27/2023		1,812,893	268.48	79,482			29,614		127,176			(9,844)		7,811		0001
Purchased Call/Citi Grandmaster Index/CGM0406$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2022	04/08/2024		2,370,905	333.89	55,666			28,795		12,591			(6,927)		12,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/11/2025		3,262,391	586.75		385,615		361,249		327,459			(25,813)		22,314		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/27/2022	05/29/2024		1,685,351	293.16	63,875			37,202		32,393			(7,843)		9,093		0001
Purchased Call/Citi Grandmaster Index/CGM0405$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/21/2022	03/07/2024		7,402,387	339.56	177,696			83,409		16,717			(21,946)		35,827		0001
Purchased Call/Citi Grandmaster Index/CGM0405$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2022	03/15/2024		3,607,024	335.38	88,847			42,720		14,615			(10,981)		17,661		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/07/2022	01/09/2024		994,463	274.55	32,487	13,691		23,482		51,410			(6,944)		4,386		0001
Purchased Call/Citi Grandmaster Index/CGM0408$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/03/2022	07/26/2024		3,314,912	328.65	80,559			54,053		37,099			(10,041)		19,066		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/30/2021	07/31/2023		425,742	267.48	17,796			2,962		30,622			(2,191)		1,231		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2022	05/06/2024		3,459,799	292.94	124,642			68,901		65,050			(15,409)		18,155		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2023	01/29/2025		294,093	298.11		10,823		9,932		5,788			(930)		1,992		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0401$X	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2021	09/22/2023		2,869,076	328.72	74,794			17,989		13,344			(9,262)		9,933		0001
Purchased Call/Citi Grandmaster Index/CGM0408$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	06/25/2024		287,702	326.81	6,699			4,244		3,611			(844)		1,601		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/26/2021	07/14/2023		829,328	265.39	35,795			5,156		66,305			(4,442)		2,224		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Q$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/08/2022	07/09/2024		1,374,712	286.89	51,139			32,665		40,842			(6,288)		7,767		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Q$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/22/2022	07/23/2024		1,915,843	286.52	71,461			47,019		58,922			(8,786)		10,985		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/15/2022	06/14/2024		6,443,157	294.13	230,566			139,696		119,026			(28,482)		35,411		0001
Purchased Call/Citi Grandmaster Index/CGM040C$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/01/2023	01/31/2025		2,328,009	324.19	54,468			50,401		52,287			(4,147)		15,794		0001
Purchased Call/Citi Grandmaster Index/CGM0406$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2022	05/02/2024		7,436,234	331.49	185,678			101,324		54,442			(22,901)		38,826		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/09/2021	07/07/2023		813,437	264.24	35,148			4,706		68,755			(4,342)		2,107		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/19/2021	07/14/2023		1,070,304	266.02	43,352			6,235		82,924			(5,371)		2,870		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/14/2023	02/10/2025		2,372,951	295.89	86,376			81,080		53,278			(5,473)		16,218		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/10/2022	08/02/2024		3,360,015	284.04	125,127			84,308		119,279			(15,465)		19,465		0001
Purchased Call/Citi Grandmaster Index/CGM0409$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/11/2022	08/05/2024		2,897,240	328.04	73,012			49,912		43,276			(9,097)		16,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2023	03/14/2025		1,958,825	571.14	221,739			218,069		241,359			(4,563)		13,698		0001
Purchased Call/Citi Grandmaster Index/CGM0407$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/17/2022	05/14/2024		178,088	330.05	4,425			2,493		1,551			(547)		944		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM0407$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/25/2022	05/22/2024		3,561,757	330.76	90,090			51,778		29,266			(11,140)		19,058		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/27/2021	05/26/2023		813,703	268.12	35,924			2,730		56,433			(4,437)		1,594		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/30/2021	12/29/2023		1,945,273	270.05	80,671			30,276		126,469			(9,963)		8,412		0001
Purchased Call/Citi Grandmaster Index/CGM0406$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2022	05/09/2024		5,963,359	329.57	149,489			83,048		53,904			(18,440)		31,408		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/16/2022	06/14/2024		3,495,930	293.72	121,372			73,936		66,367			(15,046)		19,213		0001
Purchased Call/Citi Grandmaster Index/CGM0407$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/31/2022	05/24/2024		3,470,106	331.24	83,268			48,322		27,225			(10,344)		18,612		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VSV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/27/2023	01/24/2025		1,900,291	298.09	69,281			63,551		37,216			(5,949)		12,825		0001
Purchased Call/Citi Grandmaster Index/CGM0404$M	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/31/2022	01/26/2024		3,504,199	322.96	94,723			39,304		61,744			(11,759)		15,911		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000IS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/13/2021	09/08/2023		1,764,549	267.01	73,192			16,154		130,449			(9,038)		5,860		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/18/2022	11/15/2024		2,734,483	292.72	91,634			75,356		66,697			(11,360)		17,456		0001
Purchased Call/Citi Grandmaster Index/CGM0409$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	08/19/2024		3,039,414	328.07	65,101			46,359		46,026			(8,211)		17,911		0001
Purchased Call/Citi Grandmaster Index/CGM0406$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/13/2022	04/12/2024		4,248,015	333.53	110,655			57,351		23,671			(13,652)		21,615		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/20/2023	01/22/2025		484,967	295.22	17,895			16,251		11,071			(1,709)		3,268		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/14/2023	03/07/2025		959,558	292.14	28,435			27,687		26,786			(816)		6,677		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/06/2023	01/03/2025		1,270,970	292.28	46,324			41,137		33,268			(5,328)		8,441		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/01/2022	01/26/2024		1,451,975	278.62	58,144			24,100		60,215			(7,199)		6,593		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/27/2022	01/26/2024		3,040,160	279.7	114,232			47,350		118,227			(14,151)		13,804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717LSE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024		196,443	563.21	23,927			19,917		25,119			(2,950)		1,267		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2022	09/17/2024		1,199,252	290.64	43,893			32,256		30,908			(5,397)		7,266		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	09/23/2024		3,150,735	289.03	117,470			87,879		89,330			(14,567)		19,197		0001
Purchased Call/Citi Grandmaster Index/CGM0406$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2022	04/24/2024		56,181	332.77	1,288			689		351			(159)		290		0001
Purchased Call/Citi Grandmaster Index/CGM0407$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2022	05/31/2024		8,543,082	330.61	209,933			123,308		72,853			(25,944)		46,201		0001
Purchased Call/Citi Grandmaster Index/CGM0407$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2022	06/07/2024		2,030,917	330.73	43,101			25,807		17,276			(5,335)		11,073		0001
Purchased Call/Citi Grandmaster Index/CGM040CSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/02/2023	01/31/2025		2,959,152	324.07	73,299			67,848		66,942			(5,714)		20,076		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2022	01/29/2024		494,083	278.76	19,813			8,258		20,369			(2,439)		2,255		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000M$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2022	01/30/2024		611,043	278.76	24,503			10,232		25,210			(3,013)		2,793		0001
Purchased Call/Citi Grandmaster Index/CGM040$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	02/14/2025		2,378,422	322.79	55,483			52,707		58,481			(3,025)		16,303		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/24/2023	03/26/2025		3,047,753	284.2	114,657			114,187		120,187			(785)		21,492		0001
Purchased Call/Citi Grandmaster Index/CGM040B$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2022	07/22/2024		3,898,776	327.46	94,580			63,526		59,850			(11,914)		22,332		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2023	02/03/2025		2,216,500	295.66	80,219			74,474		50,015			(5,928)		15,071		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2023	01/13/2025		2,765,561	293.92		100,994		90,954		67,045			(10,311)		18,510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2022	02/07/2024		3,106,775	282.58	118,712			50,957		102,280			(14,657)		14,385		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/04/2023	01/03/2025		4,039,815	288.04	160,657			142,352		131,185			(18,549)		26,830		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/24/2023	03/21/2025		1,940,645	284.64		70,407		69,980		77,672			(704)		13,638		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/24/2023	03/24/2025		1,915,361	284.2		71,998		71,682		78,310			(484)		13,488		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000USJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/07/2022	12/06/2024		4,779,065	287.19	166,640			140,877		158,598			(20,544)		31,043		0001
Purchased Call/Citi Grandmaster Index/CGM040B$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/05/2022	12/02/2024		4,152,413	325.32	94,089			79,369		83,538			(11,659)		26,884		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2022	09/12/2024		1,778,795	289.72	64,497			47,633		48,024			(8,058)		10,727		0001
Purchased Call/Citi Grandmaster Index/CGM0401$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/21/2021	09/20/2023		4,148,783	327.2	108,794			25,810		24,581			(13,466)		14,281		0001
Purchased Call/Citi Grandmaster Index/CGM0401$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2021	09/12/2023		55,512	328.92	1,428			328		233			(179)		187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717H$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/21/2024		315,169	541.79	40,373			31,599		49,106			(4,971)		1,969		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2021	10/13/2023		1,519,662	265.81	61,668			16,604		119,505			(7,625)		5,568		0001
Purchased Call/Citi Grandmaster Index/CGM040D$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2023	02/07/2025		3,772,113	323.54		88,361		82,721		88,422			(5,957)		25,724		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2022	02/14/2024		2,846,088	281.58	112,813			49,798		100,468			(13,969)		13,324		0001
Purchased Call/Citi Grandmaster Index/CGM0407$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/15/2022	06/12/2024		1,609,778	328.74	34,718			20,946		16,733			(4,292)		8,827		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000USP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/09/2022	12/10/2024		717,797	285.18	26,056			22,155		26,379			(3,204)		4,678		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSO	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/23/2022	02/21/2024		1,490,503	281.91	58,897			26,479		51,883			(7,286)		7,054		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VS1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/30/2022	12/27/2024		5,472,444	287.7	192,032	7,928		175,616		179,822			(24,040)		36,147		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/11/2022	02/13/2024		1,526,204	283.43	57,047			24,945		47,920			(7,029)		7,134		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/25/2021	06/27/2023		3,239,470	266	134,438			16,066		251,410			(16,529)		7,953		0001
Purchased Call/Citi Grandmaster Index/CGM040DSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2023	02/14/2025		2,965,665	322.67		67,894		64,452		73,424			(3,532)		20,329		0001
Purchased Call/Citi Grandmaster Index/CGM040DSC	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/24/2023	02/20/2025		7,013,039	322.67		160,405		152,581		174,183			(8,095)		48,282		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/04/2021	06/05/2023		546,956	269.19	22,699			2,029		35,640			(2,795)		1,163		0001
Purchased Call/Citi Grandmaster Index/CGM040DSO	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/28/2021	07/26/2023		1,566,218	327.82	39,621			6,333		5,698			(4,900)		4,434		0001
Purchased Call/Citi Grandmaster Index/CGM0402SQ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/04/2021	10/27/2023		2,430,211	330.52	61,646			17,940		10,343			(7,687)		9,217		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000WSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/17/2023	02/19/2025		1,307,656	293.54	47,041			44,603		33,451			(2,675)		8,996		0001
Purchased Call/Citi Grandmaster Index/CGM040CSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/25/2023	01/24/2025		4,866,327	324.65	116,590			106,489		105,847			(10,328)		32,842		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/31/2023	03/28/2025		3,450,918	286.09		125,837		125,785		130,338			(208)		24,368		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/01/2022	06/28/2024		1,719,856	290.89	56,952			35,836		39,823			(7,071)		9,601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205LSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/04/2021	06/06/2023		1,023,239	272.79	42,464			3,850					(5,221)		2,192		0001
Purchased Call/Citi Grandmaster Index/CGM040C96	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/28/2022	12/27/2024		8,128,960	322.85	169,531	22,323		168,446		193,729			(23,297)		53,694		0001

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Purchased Call/Citi Grandmaster Index/CGM040D$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/21/2025		2,907,730	322.1		68,746		65,518		74,659			(3,341)		20,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717F$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2022	10/04/2024		400,478	549.21	46,856			35,479		57,286			(5,769)		2,465		0001
Purchased Call/Citi Grandmaster Index/CGM0402$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/12/2021	10/06/2023		1,733,865	328.53	44,716			11,629		9,009			(5,552)		6,238		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/06/2023	03/03/2025		3,349,852	293.92		96,716		94,178		83,522			(2,748)		23,245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205M$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2021	06/09/2023		2,429,558	275.38	100,584			9,573					(12,418)		5,320		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2021	12/20/2023		183,905	253.08	7,540			2,724		65			(930)		782		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000G$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/22/2021	07/21/2023		4,104,631	265.94	171,638			26,290		323,165			(21,204)		11,369		0001
Purchased Call/Citi Grandmaster Index/CGM040D$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/05/2025		55,692	323.81		1,309		1,217		1,071			(93)		379		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/20/2021	08/18/2023		2,422,849	270.22	100,532			19,287		150,313			(12,423)		7,503		0001
Purchased Call/Citi Grandmaster Index/CGM0402$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2021	10/13/2023		2,363,860	330.56	59,966			16,210		9,149			(7,457)		8,661		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000D$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/20/2022	04/18/2024		2,350,840	290.17	88,462			46,667		51,740			(10,934)		12,056		0001
Purchased Call/Citi Grandmaster Index/CGM0403$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2021	11/10/2023		769,847	331.35	19,826			6,118		3,087			(2,462)		3,015		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/21/2022	09/16/2024		3,562,031	290.64	130,440			96,531		91,710			(16,209)		21,562		0001
Purchased Call/Citi Grandmaster Index/CGM0403$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/24/2021	11/22/2023		5,577,902	330.69	134,308			43,696		26,518			(16,631)		22,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717L$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/02/2022	12/02/2024		69,454	565.43	8,591			7,221		8,655			(1,058)		450		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/22/2021	07/20/2023		868,355	266.24	35,649			5,416		66,534			(4,407)		2,394		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/17/2021	08/16/2023		1,485,287	271.66	62,049			11,695		84,667			(7,661)		4,566		0001
Purchased Call/Citi Grandmaster Index/CGM040DSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/02/2023	02/28/2025		1,163,148	321.63	27,476			26,494		26,057			(1,090)		8,054		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0000S7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/19/2022	04/17/2024		1,032,737	289.51	39,747			20,808		23,709			(4,877)		5,289		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/27/2021	08/28/2023		492,406	270.01	20,533			4,208		30,999			(2,528)		1,578		0001
Purchased Call/Citi Grandmaster Index/CGM040JS1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2021	11/10/2023		2,911,275	330.75	77,052			23,709		12,819			(9,517)		11,403		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/29/2021	12/22/2023		849,120	268.55	35,008			12,811		59,284			(4,331)		3,624		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/30/2021	12/28/2023		1,236,194	269.16	53,625			20,070		83,933			(6,635)		5,336		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/26/2021	11/27/2023		169,445	264.35	7,015			2,316		14,312			(864)		688		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	12/18/2023		144,536	269.19	5,969			2,143		9,779			(735)		612		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	12/29/2023		224,540	269.68	9,985			3,762		14,868			(1,239)		971		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2021	06/23/2023		2,240,172	265.99	92,743			10,617					(11,450)		5,373		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/24/2021	08/23/2023		2,072,033	269.77	85,685			16,977		132,078			(10,579)		6,530		0001
Purchased Call/Citi Grandmaster Index/CGM040DSS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/09/2023	03/05/2025		166,795	322.1	3,832			3,731		3,634			(116)		1,159		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000HS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2021	07/27/2023		966,298	266.73	39,307			6,326		72,223			(4,853)		2,747		0001

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Purchased Call/Citi Grandmaster Index/CGM040DST	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/13/2023	03/07/2025		3,968,566	321.65		95,405		93,048		105,246			(2,724)		27,616		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/09/2021	08/04/2023		210,299	266.84	9,262			1,599		15,635			(1,147)		618		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	10/01/2024		1,796,566	291.59	67,177			50,708		44,555			(8,275)		11,027		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/20/2021	08/21/2023		472,602	270.11	19,708			3,849		29,537			(2,426)		1,479		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2025		479,748	216.45	17,655			16,565		9,242			(1,111)		3,286		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/27/2021	08/25/2023		1,340,471	270.01	54,071			10,913		84,304			(6,702)		4,253		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2023	02/24/2025		1,867,908	292.47	67,463			64,641		50,668			(2,949)		12,897		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024		509,542	214.44	17,987			15,689		8,031			(2,421)		2,367		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/12/2022	08/09/2024		4,598,702	284.5	173,877			118,880		160,172			(21,503)		26,831		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305US0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2025		453,640	215.78	16,739			15,568		8,977			(1,191)		3,094		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/08/2021	07/07/2023		486,050	265.75	18,973			2,540		38,178			(2,345)		1,259		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/09/2021	07/11/2023		700,000	265.91	29,260			4,059		54,546			(3,598)		1,850		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/13/2021	08/14/2023		737,493	270.94	30,753			5,711		43,843			(3,786)		2,251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/10/2023	02/11/2025		2,058,104	218.66	75,944			71,145		39,908			(5,084)		14,077		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2022	08/09/2024		2,258,377	285.1	84,541			58,016		76,163			(10,488)		13,176		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/27/2021	08/29/2023		867,408	270.01	36,258			7,471		54,621			(4,458)		2,790		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2021	11/06/2023		71,250	331.3	1,815			549		284			(225)		277		0001
Purchased Call/Citi Grandmaster Index/CGM040A$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2022	10/18/2024		4,070,109	321.94	97,956			76,672		98,269			(12,155)		25,364		0001
Purchased Call/Citi Grandmaster Index/CGM040A$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2022	10/01/2024		1,224,344	321.62	33,385			25,246		25,270			(4,127)		7,515		0001
Purchased Call/Citi Grandmaster Index/CGM0403$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/13/2021	12/08/2023		4,063,221	328.77	103,160			35,831		27,001			(12,812)		16,881		0001
Purchased Call/Citi Grandmaster Index/CGM0403$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/10/2022	12/19/2023		1,873,435	328.21	45,801			16,562		13,908			(5,673)		7,951		0001
Purchased Call/Citi Grandmaster Index/CGM0409$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/17/2022	08/09/2024		3,420,991	328.24	85,054			58,503		50,576			(10,573)		19,960		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/16/2022	05/10/2024		1,956,749	292.6	74,430			41,926		37,881			(9,276)		10,319		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/15/2024		1,789,538	289.51	69,647			36,451		40,966			(8,601)		9,142		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2025		817,064	293.92	27,052			26,186		20,741			(973)		5,674		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/15/2023	02/14/2025		4,877,600	296.34	167,687			158,406		107,340			(9,877)		33,434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/30/2023	01/30/2025		232,607	215.44	8,606			7,910		5,226			(706)		1,577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/10/2023	03/12/2025		491,710	197.22	17,751			17,312		23,012			(509)		3,434		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/16/2021	09/14/2023		675,551	265.52	27,501			6,304		53,733			(3,407)		2,285		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/02/2022	12/03/2024		728,233	290.07	26,435			22,223		20,816			(3,250)		4,719		0001
Purchased Call/Citi Grandmaster Index/CGM0408$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/27/2022	06/20/2024		106,116	325.8	2,723			1,682		1,442			(338)		587		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205MSC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.06/11/2021	.06/12/2023	.....	834,716	..... 279.56	34,641	.....	.....	3,431	.....	.....	.....	.....	.....(4,265)	.....	1,866	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	.03/01/2022	.02/22/2024	.....	622,619	..... 281.6	23,358	.....	.....	10,562	.....	22,108	.....	.....	.....(2,894)	.....	2,951	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040D$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.03/14/2023	.03/10/2025	.....	5,363,429	..... 321.8	.....	130,483	.....	127,434	.....	141,251	.....	.....	.....(3,220)	.....	37,402	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	.02/24/2023	.02/21/2025	.....	4,953,352	..... 292.65	 176,910	.....	.....	168,503	.....	132,776	.....	.....	.....(8,849)	.....	34,126	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	.09/07/2021	.09/01/2023	.....	 524,453	..... 270.12	19,651	.....	.....	 4,161	.....	32,840	.....	.....	.....(2,436)	.....	 1,703	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040D$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.03/15/2023	.03/13/2025	.....	7,453,691	..... 322.03	.....	182,196	.....	178,475	.....	194,064	.....	.....	.....(3,969)	.....	52,088	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040D$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.03/20/2023	.03/17/2025	.....	2,260,465	..... 322.61	.....	54,895	.....	54,167	.....	57,072	.....	.....	..... (801)	.....	15,841	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	.02/16/2023	.02/14/2025	.....	2,892,561	..... 295.19	.....	98,161	.....	92,977	.....	 67,623	.....	.....	.....(5,636)	.....	19,828	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG2050$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.07/09/2021	.07/07/2023	.....	 1,409,081	..... 271.46	58,336	.....	.....	 7,816	.....	.....	.....	.....	.....(7,212)	.....	 3,651	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG2050$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.07/16/2021	.07/18/2023	.....	813,780	..... 272.69	33,690	.....	.....	 4,998	.....	.....	.....	.....	.....(4,142)	.....	 2,224	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	.02/14/2023	.02/13/2025	.....	3,320,949	..... 295.94	.....	120,698	.....	113,525	.....	 74,570	.....	.....	.....(7,367)	.....	22,747	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	.09/21/2021	.09/15/2023	.....	 310,531	..... 266.4	11,807	.....	.....	 2,726	.....	23,676	.....	.....	.....(1,463)	.....	 1,053	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	.09/17/2021	.09/18/2023	.....	 350,000	.....265.5	14,525	.....	.....	 3,396	.....	27,881	.....	.....	.....(1,788)	.....	 1,198	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.02/24/2023	.02/25/2025	.....	1,849,344	..... 208.26	67,686	.....	.....	64,711	.....	50,262	.....	.....	.....(3,236)	.....	12,778	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	.09/27/2021	.09/22/2023	.....	1,991,930	..... 266.17	 82,152	.....	.....	 19,743	.....	153,697	.....	.....	..... (10,164)	.....	 6,896	.....	0001 .....

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W1ST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/01/2023	02/28/2025		3,848,065	292.73		141,830		136,293		103,337			(5,742)		26,645		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/29/2022	08/08/2024		4,683,863	284.07	183,190			125,328		166,753			(22,715)		27,300		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/10/2021	08/09/2023		1,958,247	268.81	85,195			15,228		131,246			(10,513)		5,866		0001
Purchased Call/Citi Grandmaster Index/CGM0402$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/29/2021	09/28/2023		2,692,256	328.37	68,388			16,945		13,758			(8,445)		9,479		0001
Purchased Call/Citi Grandmaster Index/CGM0409SR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/16/2022	09/06/2024		3,301,447	325.01	73,056			54,487		63,243			(9,309)		19,797		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W1SQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2023	02/26/2025		1,436,536	292.47		51,831		49,595		39,031			(2,396)		9,933		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2023	03/07/2025		3,878,631	288.26		131,825		128,601		130,220			(3,640)		26,991		0001
Purchased Call/Citi Grandmaster Index/CGM0401SZ	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2021	09/22/2023		2,263,195	328.9	58,026			13,975		10,205			(7,208)		7,835		0001
Purchased Call/Citi Grandmaster Index/CGM040ASR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2022	10/15/2024		624,505	321.74	14,558			11,305		12,925			(1,802)		3,881		0001
Purchased Call/Citi Grandmaster Index/CGM0404SP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/02/2022	02/01/2024		2,728,317	324.48	68,290			28,876		42,502			(8,455)		12,511		0001
Purchased Call/Citi Grandmaster Index/CGM040ASX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/06/2022	10/25/2024		3,788,688	322.8	92,228			74,440		87,072			(11,653)		23,756		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/15/2021	09/13/2023		2,617,702	266.74	104,996			23,921		196,243			(13,006)		8,827		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2022	09/24/2024		832,894	289.03	30,317			22,571		23,637			(3,728)		5,079		0001
Purchased Call/Citi Grandmaster Index/CGM040CSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/26/2023	01/22/2025		268,363	324.44		6,510		5,960		4,904			(573)		1,808		0001
Purchased Call/Citi Grandmaster Index/CGM040E$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/28/2023	03/26/2025		2,370,304	323.03		55,767		55,614		58,708			(229)		16,715		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/19/2022	04/05/2024		1,776,632	285.54	73,181			37,447		51,772			(9,067)		8,956		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L8K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/10/2022	01/10/2024		1,262,287	274.51	52,972			20,719		65,417			(6,544)		5,577		0001
Purchased Call/Citi Grandmaster Index/CGM0403$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/21/2023		990,491	327.61	26,576			9,651		7,968			(3,281)		4,220		0001
Purchased Call/Citi Grandmaster Index/CGM040D$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2023	02/07/2025		3,356,580	323.32		79,079		74,065		79,709			(5,267)		22,891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MS$	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	10/15/2024		4,654,791	207.59	170,831			132,112		128,481			(21,004)		28,931		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/03/2022	10/03/2023		348,991	207.45	12,354			6,296		6,813			(3,046)		1,246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2021	06/23/2023		963,581	265.3	39,892			4,573					(4,932)		2,311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2021	06/23/2023		1,369,157	268.39	58,415			6,742					(7,273)		3,284		0001
Purchased Call/Citi Grandmaster Index/CGM0404$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2022	01/09/2024		163,221	324.94	4,440			1,733		1,873			(550)		720		0001
Purchased Call/Citi Grandmaster Index/CGM0404$V	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2022	02/08/2024		6,423,093	323.39	166,667			71,993		111,042			(20,601)		29,787		0001
Purchased Call/Citi Grandmaster Index/CGM040B$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/09/2022	11/07/2024		5,050,308	322.68	121,267			97,625		117,930			(14,951)		32,023		0001
Purchased Call/Citi Grandmaster Index/CGM0405$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2022	02/15/2024		3,466,420	323.44	99,670			44,142		60,236			(12,333)		16,254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205QS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/30/2021	07/28/2023		870,984	274.14	36,146			5,891					(4,469)		2,487		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/01/2022	07/02/2024		792,001	290.01	29,542			18,611		19,448			(3,632)		4,441		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2022	07/18/2024		1,907,981	287.6	70,614			46,331		54,916			(8,769)		10,883		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/12/2022	08/13/2024		2,586,528	285.52	96,081			66,010		85,583			(11,817)		15,152		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I1SN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/24/2021	09/22/2023		1,286,653	264.47	57,802			13,892		107,520			(7,151)		4,455		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/02/2021	06/30/2023		757,514	270.65	31,361			3,904					(3,877)		1,891		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205P$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GEVERALE SA 02RNE8IBXP4ROTD8PU41	07/19/2021	07/19/2023		756,903	266.72	31,336			4,692					(3,863)		2,078		0001
Purchased Call/Citi Grandmaster Index/CGM040BSE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2022	11/15/2024		4,896,279	324.75	115,328			94,266		100,888			(14,231)		31,257		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Q$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/19/2022	07/11/2024		1,645,148	287.57	60,208			39,003		47,100			(7,494)		9,314		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/01/2022	02/27/2024		1,491,019	282.52	58,724			26,795		50,296			(7,229)		7,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GEVERALE SA 02RNE8IBXP4ROTD8PU41	07/16/2021	07/18/2023		902,058	275.93	37,345			5,540					(4,592)		2,465		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/09/2023	02/07/2025		2,479,226	297.19	82,230			76,980		51,772			(5,514)		16,907		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/13/2021	08/15/2023		1,577,217	270.94	65,928			12,316		93,793			(8,106)		4,831		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GEVERALE SA 02RNE8IBXP4ROTD8PU41	07/26/2021	07/26/2023		1,428,770	273.4	59,294			9,448					(7,310)		4,045		0001
Purchased Call/Citi Grandmaster Index/CGM040E$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/30/2023	03/28/2025		1,579,138	323	38,232	38,232		39,219					(52)		11,151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GEVERALE SA 02RNE8IBXP4ROTD8PU41	08/09/2021	08/09/2023		671,399	273.69	27,863			4,976					(3,435)		2,011		0001
Purchased Call/Citi Grandmaster Index/CGM040E$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/31/2023	03/28/2025		634,209	323.13	15,623	15,623		15,636							4,478		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/21/2023	03/14/2025		2,573,905	286.12	85,869			84,285		95,930			(1,782)		18,000		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/19/2021	10/18/2023		2,821,069	263.51	132,128			36,400		246,359			(16,331)		10,467		0001
Purchased Call/Citi Grandmaster Index/CGM0407$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/12/2022	05/10/2024		2,896,108	329.7	73,628			41,040		25,964			(9,083)		15,272		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/24/2022	01/19/2024		1,872,867	276.42	76,142			30,856		87,764			(9,440)		8,404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GEVERALE SA 02RNE8IBXP4ROTD8PU41	08/19/2021	06/28/2023		1,351,632	265.01	58,957			7,231					(7,371)		3,337		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.07/30/2021	.07/31/2023	.....	636,006	..... 274.14	26,394	.....	.....	4,393	.....	.....	.....	.....	.....(3,250)	.....	1,839	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.08/05/2021	.08/04/2023	.....	 1,627,114	..... 272.08	67,525	.....	.....	11,642	.....	.....	.....	.....	.....(8,336)	.....	4,780	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.03/07/2023	.03/07/2025	.....	587,405	..... 204.28	.....	21,029	.....	20,366	.....	18,979	.....	.....	.....(690)	.....	4,088	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.11/02/2022	.11/01/2024	.....	1,676,995	..... 207.66	61,378	.....	.....	48,900	.....	45,789	.....	.....	.....(7,567)	.....	10,579	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.10/07/2022	.10/07/2024	.....	3,505,166	..... 295.65	124,366	.....	.....	95,786	.....	69,288	.....	.....	.....(15,479)	.....	21,631	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.10/27/2022	.10/21/2024	.....	2,961,367	..... 296.84	93,854	.....	.....	73,959	.....	55,541	.....	.....	..... (11,646)	.....	18,503	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205G$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.04/01/2021	.04/04/2023	.....	920,020	..... 264.04	33,380	.....	.....	140	.....	.....	.....	.....	.....(4,176)	.....	482	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305N$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.10/19/2022	.10/18/2024	.....	1,298,893	..... 209.86	47,539	.....	.....	36,961	.....	32,246	.....	.....	.....(5,861)	.....	8,094	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.03/31/2023	.04/02/2025	.....	 655,534	..... 205.41	23,861	.....	.....	23,861	.....	23,941	.....	.....	.....	.....	4,645	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.09/29/2021	.09/28/2023	.....	800,001	..... 265.22	34,748	.....	.....	8,603	.....	64,593	.....	.....	.....(4,290)	.....	2,817	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.01/21/2022	.01/12/2024	.....	3,351,571	.....275.9	136,251	.....	.....	53,905	.....	160,997	.....	.....	..... (16,871)	.....	14,860	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205R$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.08/20/2021	.08/18/2023	.....	 131,071	..... 285.86	 5,439	.....	.....	 1,044	.....	.....	.....	.....	.....(672)	.....	406	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305M$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.10/10/2022	.10/10/2024	.....	 1,008,508	..... 208.01	37,214	.....	.....	28,485	.....	27,297	.....	.....	.....(4,582)	.....	 6,240	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305V$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.02/15/2023	.02/14/2025	.....	 158,634	..... 215.64	 5,790	.....	.....	 5,448	.....	 3,163	.....	.....	.....(349)	.....	1,087	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305V$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.02/17/2023	.02/18/2025	.....	 1,621,002	..... 215.94	59,491	.....	.....	56,381	.....	31,828	.....	.....	.....(3,413)	.....	11,144	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.08/11/2022	.08/09/2024	.....	2,267,157	..... 286.11	85,886	.....	.....	58,961	.....	72,405	.....	.....	.....(10,644)	.....	13,228	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205R$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.08/19/2021	.08/18/2023	.....	 320,223	..... 281.5	13,289	.....	.....	 2,548	.....	.....	.....	.....	.....(1,641)	.....	992	.....	0001 .....

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Purchased Call/Janus SG Market Consensus Index II/JSG205U$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/24/2021	09/25/2023		884,881	274.13	36,634			8,919					(4,510)		3,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2021	10/18/2023		237,230	272.15	9,774			2,685					(1,205)		880		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$2 ...	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2022	03/07/2024		1,121,609	286.26	42,083			19,774		30,142			(5,205)		5,428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/10/2021	09/08/2023		1,140,678	270.42	47,338			10,461					(5,852)		3,788		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Q$X ...	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2022	07/26/2024		2,597,008	286.99	94,684			63,137		77,963			(11,750)		14,937		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/24/2021	09/22/2023		212,746	274.13	8,808			2,117					(1,089)		737		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	10/17/2023		270,257	272.15	11,162			3,051					(1,372)		1,000		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$J ...	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/28/2022	10/29/2024		582,044	292.72	21,070			16,700		13,955			(2,591)		3,662		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$U ...	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2022	11/08/2024		4,786,994	292.19	168,310			136,418		119,369			(20,774)		30,379		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$G ...	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2021	04/21/2023		754,091	261.11	30,671			846		74,094			(3,787)		904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2022	11/18/2024		50,102	213.71	1,839			1,510		1,186			(226)		321		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000F$4 ...	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/14/2021	05/15/2023		547,950	268.95	22,521			1,363		36,271			(2,773)		962		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$8 ...	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2022	11/21/2024		5,185,078	290.59	191,705			158,417		142,682			(23,654)		33,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2024		1,146,024	216.19	42,288			36,081		21,840			(5,206)		7,486		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$E ...	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/05/2022	01/04/2024		793,330	270.63	34,297			13,115		50,215			(4,234)		3,468		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$1 ...	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/07/2021	04/06/2023		1,449,952	260.19	63,014			448		148,375			(8,039)		929		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305W$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2025		662,786	208.71		23,728		22,914		17,816			(906)		4,606		0001
Purchased Call/Citi Grandmaster Index/CGM040A$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/04/2022	10/02/2024		174,596	321.62	4,761			3,602		3,602			(588)		1,073		0001
Purchased Call/Citi Grandmaster Index/CGM0403$U	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/21/2021	12/20/2023		6,088,479	327.21	164,004			59,402		50,961			(20,272)		25,890		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/12/2022	04/10/2024		2,775,390	287.23	108,658			55,955		73,182			(13,369)		14,084		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/01/2022	10/11/2024		3,618,003	296.04	131,465			102,121		70,224			(16,356)		22,407		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2024		1,219,918	210.72	44,649			35,952		29,409			(5,497)		7,742		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205R$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2021	08/16/2023		1,162,323	282.28	48,585			9,143					(5,990)		3,573		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Q$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2022	07/25/2024		2,271,749	288.06	83,085			55,070		64,140			(10,272)		13,053		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/11/2021	05/10/2023		1,069,370	268.89	40,518			2,174		71,068			(5,002)		1,770		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/10/2023	03/12/2025		1,311,943	287.58		47,183		46,021		45,635			(1,342)		9,162		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2022	12/13/2024		4,923,124	284.3	185,262			158,795		189,093			(22,882)		32,159		0001
Purchased Call/Citi Grandmaster Index/CGM0404$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/04/2022	02/02/2024		2,789,682	325.21	66,671			28,258		32,549			(8,239)		12,813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2024		861,939	218.82	31,719			26,455		14,220			(3,905)		5,567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024		481,767	209.61	17,729			15,318		13,721			(2,186)		3,165		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/24/2021	09/26/2023		586,587	266.22	24,343			5,952		45,166			(2,993)		2,054		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/30/2021	05/02/2023		150,768	263.92	6,242			266		13,039			(767)		223		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000FS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/21/2021	05/19/2023		549,391	267.47	22,691			1,503		39,542			(2,802)		1,006		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2024		1,184,260	213.5	43,581			36,766		25,405			(5,366)		7,692		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000LSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/26/2022	01/25/2024		1,030,342	279	41,223			16,985		41,746			(5,094)		4,671		0001
Purchased Call/Citi Grandmaster Index/CGM040S56	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/16/2024		2,162,882	325.61	60,886			27,119		24,928			(7,582)		10,157		0001
Purchased Call/Citi Grandmaster Index/CGM040BSD	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/15/2022	11/13/2024		2,832,687	324.42	68,979			56,170		59,526			(8,516)		18,053		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023		494,487	272.15	20,422			5,667					(2,518)		1,844		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205QS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023		463,093	277.25	19,218			3,405					(2,363)		1,382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/24/2023		103,061	272.15	4,246			1,202					(522)		388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/31/2023		124,405	272.15	5,113			1,496					(629)		476		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/25/2022	03/22/2024		2,899,965	284.24	112,758			55,386		90,212			(13,927)		14,340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/12/2021	11/14/2023		471,293	279.9	19,370			6,040					(2,382)		1,862		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023		304,295	215.38	10,742			7,516		4,606			(2,634)		1,272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/13/2021	08/14/2023		1,007,705	282.28	41,820			7,766					(5,149)		3,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205TS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/10/2021	09/11/2023		653,368	270.42	27,115			6,079					(3,338)		2,190		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000XSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/31/2023	03/28/2025		1,865,842	286.02	68,901			68,901		70,678			(59)		13,175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2025		1,388,888	194.07	50,694			50,069		66,845			(693)		9,760		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ISR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/27/2021	04/27/2023		166,827	272.38	6,890			246					(849)		227		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/03/2021	11/02/2023		769,312	267.61	33,738			10,518		55,650			(4,384)		2,959		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	10/29/2024		3,150,846	210.46	115,636			91,651		75,606			(14,218)		19,825		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2024		1,007,960	208.69	36,891			29,604		26,564			(4,530)		6,386		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/30/2022	09/30/2024		1,970,666	291.59	77,340			58,750		48,821			(9,615)		12,084		0001
Purchased Call/Citi Grandmaster Index/CGM0405$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/04/2022	03/01/2024		4,393,472	335.06	124,319			57,337		17,660			(15,342)		21,077		0001
Purchased Call/Citi Grandmaster Index/CGM0405$L	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2022	03/14/2024		3,735,914	335.73	93,242			44,827		14,537			(11,531)		18,266		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/17/2022	08/16/2024		1,905,079	285.11	84,422			58,984		64,578			(10,510)		11,193		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/17/2022	03/15/2024		980,503	284.08	37,004			17,782		30,566			(4,572)		4,801		0001
Purchased Call/Citi Grandmaster Index/CGM0405$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2022	02/26/2024		258,012	326.48	9,942			4,539		2,775			(1,231)		1,230		0001
Purchased Call/Citi Grandmaster Index/CGM0405$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/23/2022	03/21/2024		2,734,719	335.05	66,904			32,652		11,915			(8,255)		13,504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2022	11/08/2024		1,700,424	208.2	62,236			50,389		45,901			(7,673)		10,791		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/30/2021	05/01/2023		55,229	263.92	2,281			94		4,777			(281)		80		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/16/2022	11/14/2024		4,509,204	294.03	163,138			132,970		102,217			(20,125)		28,762		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000I$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/07/2021	10/06/2023		1,496,509	265.61	61,201			15,898		118,679			(7,565)		5,384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2021	04/21/2023		2,901,952	269.57	119,851			3,306					(14,796)		3,480		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/29/2022	05/01/2024		1,962,349	289.78	74,962			40,720		45,144			(9,204)		10,233		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/17/2022	05/14/2024		1,478,199	292.85	55,793			31,352		28,311			(6,863)		7,833		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/15/2021	10/13/2023		2,222,862	265.65	89,741			24,200		176,118			(11,118)		8,144		0001
Purchased Call/Citi Grandmaster Index/CGM0405SS	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/18/2024		4,127,231	335.5	100,393			48,683		16,708			(12,413)		20,294		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/24/2023		1,032,440	268.84	42,343			11,999		70,148			(5,218)		3,888		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	11/30/2023		228,195	243.34	9,379			3,131		188			(1,156)		933		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/01/2021	12/01/2023		633,180	235.19	25,960			8,701		1,831			(3,201)		2,594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2021	12/01/2023		1,691,585	245.74	69,186			23,285		1,583			(8,541)		6,929		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/09/2021	12/08/2023		77,092	253.08	3,153			1,092		24			(389)		320		0001
Purchased Call/Citi Grandmaster Index/CGM040BSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2022	11/29/2024		3,407,400	325.5	75,754	1,871		65,478		67,613			(9,637)		22,007		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/01/2022	05/20/2024		3,530,879	290.93	140,357			80,300		77,420			(17,350)		18,847		0001
Purchased Call/Citi Grandmaster Index/CGM0405$Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2022	03/25/2024		2,302,595	335.04	55,424			27,408		10,130			(6,852)		11,434		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2021	10/27/2023		2,541,615	267.44	103,725			29,939		185,204			(12,822)		9,639		0001
Purchased Call/Citi Grandmaster Index/CGM040BSR	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/06/2022	12/05/2024		11,915,206	324.45	281,106	2,500		239,425		253,818			(34,965)		77,333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/24/2022	05/13/2024		2,194,366	292.85	83,111			46,735		41,961			(10,269)		11,614		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JS6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/13/2021	10/12/2023		462,213	264.5	19,628			5,243		38,606			(2,424)		1,689		0001
Purchased Call/Citi Grandmaster Index/CGM040BSX	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/14/2022	12/13/2024		3,184,782	325.37	75,662			64,646		64,387			(9,328)		20,804		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040584	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/25/2022	02/16/2024		5,019,975	325.99	139,414			62,131		55,620			(17,366)		23,575		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ISV	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/01/2021	10/02/2023		798,596	264.11	33,301			8,428		67,877			(4,100)		2,843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2022	10/24/2023		156,190	210.06	5,514			3,129		3,160			(1,359)		588		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2023		253,675	212.98	8,955			5,106		4,145			(2,208)		957		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2022	05/31/2024		3,090,392	292.7	121,620			71,767		61,372			(15,106)		16,713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/17/2022	11/17/2023		68,634	212.73	2,423			1,544		1,197			(597)		273		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024		281,837	282.36	11,638			5,361		9,628			(1,435)		1,352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2024		287,642	218.3	10,614			9,056		5,534			(1,307)		1,879		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSJ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2022	02/16/2024		1,228,155	281.69	48,383			21,470		43,126			(5,986)		5,768		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2022	02/15/2024		1,308,430	280.55	54,400			24,093		49,180			(6,731)		6,135		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000FSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/28/2021	05/26/2023		2,315,863	269.68	94,854			7,217		146,513			(11,736)		4,536		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025		1,235,152	213.08		45,824		40,858		27,302			(5,015)		8,248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/12/2022	10/12/2023		578,034	207.27	20,462			10,936		11,797			(5,046)		2,112		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/07/2022	03/04/2024		3,123,004	285.54	124,177			57,812		87,674			(15,337)		15,049		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/05/2022	03/08/2024		2,910,380	284.14	115,791			54,597		89,686			(14,314)		14,107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/02/2022	12/01/2023		608,700	221.2	21,426			14,522		5,944			(5,298)		2,494		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305RSS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/27/2022	. 12/27/2024	.....	 992,684	..... 207.93	36,621	.....	.....	31,969	.....	27,118	.....	.....	.....(4,510)	.....	 6,557	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000USX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 12/21/2022	. 12/19/2024	.....	 6,028,286	..... 285.39	225,860	.....	.....	194,939	.....	220,555	.....	.....	.....(27,858)	.....	 39,568	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305MSX ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 10/14/2022	. 10/13/2023	.....	1,584,129	..... 207.59	55,761	.....	.....	30,204	.....	31,668	.....	.....	..... (13,787)	.....	 5,804	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305PSH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/23/2022	. 11/24/2023	.....	 142,809	..... 218.88	 5,041	.....	.....	 3,310	.....	 1,325	.....	.....	.....(1,240)	.....	577	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000GS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 06/18/2021	. 06/16/2023	.....	 3,617,604	..... 261.82	205,300	.....	.....	 29,842	.....	342,172	.....	.....	.....(35,179)	.....	 8,308	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305USO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/27/2023	. 01/28/2025	.....	1,661,442	..... 215.65	.....	61,473	.....	 56,407	.....	 32,589	.....	.....	.....(5,291)	.....	11,247	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000ESF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 04/23/2021	. 04/21/2023	.....	 699,113	..... 260.82	30,343	.....	.....	838	.....	69,550	.....	.....	.....(3,753)	.....	838	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205NSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 07/02/2021	. 07/03/2023	.....	 836,484	..... 267.51	34,630	.....	.....	 4,436	.....	.....	.....	.....	.....(4,264)	.....	 2,122	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205OSL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 07/12/2021	. 07/12/2023	.....	1,026,025	..... 275.8	42,477	.....	.....	 5,952	.....	.....	.....	.....	.....(5,237)	.....	 2,725	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040ES7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 03/29/2023	. 03/28/2025	.....	3,507,405	..... 322.64	.....	86,129	.....	86,017	.....	88,895	.....	.....	.....(229)	.....	24,767	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/10/2021	. 09/12/2023	.....	 521,573	..... 270.42	21,645	.....	.....	 4,876	.....	.....	.....	.....	.....(2,661)	.....	 1,753	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305NSO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 10/17/2022	. 10/17/2023	.....	 232,184	..... 210.3	 8,196	.....	.....	 4,493	.....	 3,798	.....	.....	.....(2,021)	.....	859	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305PS1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/16/2022	. 11/16/2023	.....	 753,092	..... 217.11	26,659	.....	.....	16,818	.....	 7,943	.....	.....	.....(6,574)	.....	 2,989	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305QSP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/12/2022	. 12/12/2023	.....	 319,003	..... 215.52	11,229	.....	.....	 7,888	.....	 4,130	.....	.....	.....(2,769)	.....	 1,336	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000JST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 11/04/2021	. 11/03/2023	.....	 605,563	..... 267.66	22,290	.....	.....	 6,645	.....	43,706	.....	.....	.....(2,753)	.....	 2,335	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305SSX ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/11/2023	. 01/10/2025	.....	 696,046	..... 214.42	.....	25,823	.....	23,057	.....	 14,511	.....	.....	.....(2,795)	.....	 4,648	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/13/2023	. 01/15/2025	.....	 480,534	..... 216.66	.....	17,828	.....	 16,040	.....	 10,092	.....	.....	.....(1,873)	.....	 3,221	.....	0001 .....

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Purchased Call/Janus SG Market Consensus Index II/JSG305T$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/13/2023	01/14/2025		2,108,082	214.66		78,210		70,357		43,505			(8,227)		14,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/23/2022	12/26/2024		4,000,288	207.63	147,211			128,229		110,781			(18,050)		26,402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/03/2023	01/03/2025		723,929	208.1		26,641		23,498		19,724			(3,171)		4,808		0001
Purchased Call/Citi Grandmaster Index/CGM040C$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/28/2022	12/20/2024		3,434,579	322.86	80,958	1,617		71,879		81,465			(10,207)		22,561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/13/2023	01/16/2025		359,802	214.66		13,349		12,012		7,425			(1,400)		2,414		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/22/2022	12/20/2024		2,221,235	285.71	69,086	20,642		79,648		80,071			(9,731)		14,591		0001
Purchased Call/Citi Grandmaster Index/CGM040G$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/29/2022	03/26/2024		65,394	335.04	1,534			761		289			(190)		325		0001
Purchased Call/Citi Grandmaster Index/CGM040G$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/11/2022	04/04/2024		9,464,410	334.73	227,158			115,240		44,851			(28,029)		47,645		0001
Purchased Call/Citi Grandmaster Index/CGM040C$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/31/2023	12/23/2024		219,032	323		5,513		5,050		4,331			(470)		1,442		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/10/2022	09/27/2024		2,155,721	289.24	88,293			66,711		60,634			(10,978)		13,183		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/17/2021	09/19/2023		419,524	268.17	17,410			4,090					(2,141)		1,440		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$Q	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/10/2022	06/10/2024		1,236,631	296.3	43,074			25,951		19,625			(5,327)		6,766		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/03/2022	06/17/2024		2,295,169	291.23	82,855			50,801		51,287			(10,270)		12,657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305O$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/15/2022	11/15/2024		87,948	213.55	3,237			2,637		2,080			(398)		561		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/07/2021	05/08/2023		274,431	268.44	11,290			577		18,725			(1,398)		443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/09/2022	12/10/2024		164,366	215.38	6,049			5,143		3,617			(744)		1,071		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000J$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/15/2021	10/16/2023		589,552	265.65	24,525			6,680		46,735			(3,020)		2,177		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205HS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2021	04/06/2023		1,989,812	267.27	83,536			607					(10,864)		1,276		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/30/2022	10/02/2023		277,694	199.69	9,858			4,997		10,958			(2,418)		988		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Q$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/31/2022	05/03/2024		3,001,055	291.47	115,227			63,393		61,954			(14,267)		15,689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/10/2021	12/08/2023		489,765	254.87	20,080			6,962		154			(2,482)		2,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/21/2025		129,959	191.91		4,731		4,679		6,792			(58)		913		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000J$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/22/2021	10/23/2023		347,552	268.84	14,423			4,067		23,609			(1,776)		1,305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/15/2021	04/14/2023		2,186,573	267.2	90,305			1,619					(11,149)		2,141		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/04/2021	06/02/2023		742,104	272.79	30,797			2,637					(3,807)		1,542		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/09/2023		365,166	277.31	15,045			4,594					(1,855)		1,427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/12/2021	11/14/2023		707,721	277.85	29,087			9,070					(3,576)		2,797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2021	12/07/2023		648,320	253.08	26,581			9,128		205			(3,277)		2,688		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/28/2021	12/28/2023		344,771	253.08	14,136			5,262		136			(1,743)		1,488		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/10/2021	05/10/2023		927,487	282.62	38,491			2,062					(4,745)		1,535		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/14/2021	06/14/2023		934,934	278.99	38,800			3,944					(4,784)		2,119		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/17/2021	11/08/2023		4,182,317	264.4	182,228			55,770		351,618			(22,605)		16,309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/19/2021	11/21/2023		822,924	268.77	33,822			10,871		31			(4,158)		3,302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/03/2021	12/05/2023		275,794	251.28	11,308			3,852		99			(1,390)		1,139		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3051$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/17/2021	12/19/2023		507,528	255.59	20,809			7,489		179			(2,558)		2,154		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000K$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2021	11/10/2023		1,921,489	266.51	77,433			23,817		146,680			(9,560)		7,526		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2021	05/12/2023		2,398,315	269.97	99,530			5,629					(12,288)		4,068		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2021	05/24/2023		1,827,836	272.8	75,855			5,522					(9,352)		3,515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2024		120,874	239.73	4,847			2,171		388			(595)		572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205M$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2021	06/07/2023		1,179,437	273.37	48,947			4,505					(6,035)		2,545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205M$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2021	06/13/2023		638,539	279.56	26,499			2,657					(3,258)		1,438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/14/2021	05/16/2023		1,117,098	272.5	46,360			2,866					(5,700)		1,983		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/24/2021	05/24/2023		800,252	269.83	33,210			2,418					(4,094)		1,539		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000J$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/10/2021	11/03/2023		2,079,446	265.45	85,670			25,542		166,599			(10,585)		8,017		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2021	11/17/2023		1,943,204	272.6	79,866			25,337		8			(9,860)		7,729		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2023		730,992	256.23	29,971			10,621		200			(3,695)		3,079		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/31/2021	01/02/2024		772,951	264.73	31,536			11,956		117			(3,877)		3,367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/10/2022	01/10/2024		452,157	261.05	18,403			7,179		104			(2,269)		1,998		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/01/2021	06/30/2023		2,153,900	269.28	89,171			11,085					(11,009)		5,377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/09/2021	07/11/2023		930,652	271.46	38,529			5,345					(4,737)		2,460		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000K$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/19/2021	11/20/2023		649,582	262.82	26,828			8,598		58,496			(3,303)		2,601		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/28/2022	07/26/2024		1,800,508	286.9	60,260			40,249		54,332			(7,476)		10,356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/22/2021	12/22/2023		514,539	253.08	21,096			7,679		203			(2,601)		2,196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2022	01/03/2024		926,565	264.73	37,804			14,384		140			(4,661)		4,043		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2025		719,273	220.76	26,469			24,835		12,707			(1,666)		4,927		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2025		2,111,512	213.14	75,592			72,996		52,505			(2,892)		14,662		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/26/2021	11/22/2023		1,551,063	265.94	60,517			19,691		121,746			(7,493)		6,236		0001
Purchased Call/Citi Grandmaster Index/CGM040C$O	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/17/2025		6,798,616	324.6	161,999			146,882		147,659			(15,673)		45,641		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2021	06/07/2023		584,276	270.61	24,247			2,232					(2,989)		1,261		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2021	06/23/2023		3,427,361	262.94	141,893			16,244					(17,518)		8,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2025		777,421	216.42	28,842			25,752		16,488			(3,121)		5,191		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2025		532,397	207.62	19,486			18,657		14,847			(853)		3,684		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2023		111,306	205.24	3,940			2,084		3,037			(972)		405		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/04/2022	11/03/2023		387,356	213	13,674			8,204		6,438			(3,381)		1,493		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000MS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/28/2022	01/26/2024		1,471,877	278.76	58,204			24,125		60,523			(7,202)		6,683		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/10/2022	06/11/2024		241,318	296.3	9,074			5,447		3,837			(1,116)		1,322		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSY	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/23/2022	06/21/2024		2,123,307	290.71	78,392			48,231		49,276			(9,681)		11,762		0001
Purchased Call/Citi Grandmaster Index/CGM040C$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	01/10/2025		1,800,470	323.14	44,865			40,153		42,520			(4,784)		12,023		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3051SK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/20/2021	. 12/20/2023	.....	 272,401	..... 253.12	 11,168	.....	.....	 4,035	.....	 140	.....	.....	..... (1,377)	.....	 1,158	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052SO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/05/2022	. 01/05/2024	.....	 360,699	..... 264.55	 14,717	.....	.....	 5,640	.....	 55	.....	.....	..... (1,814)	.....	 1,580	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000U5Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	. 12/28/2022	. 12/20/2024	.....	 3,532,611	..... 286.2	 114,288	 15,606	.....	 113,173	.....	 124,341	.....	.....	..... (15,955)	.....	 23,205	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000M5D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	. 02/17/2022	. 02/09/2024	.....	 2,089,470	..... 281.35	 84,705	.....	.....	 36,758	.....	 74,427	.....	.....	..... (10,490)	.....	 9,705	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	. 03/30/2023	. 03/28/2025	.....	 3,006,605	..... 285.42	.....	 112,911	.....	 112,762	.....	 111,926	.....	.....	..... (303)	.....	 21,231	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000JSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	. 11/02/2021	. 10/27/2023	.....	 2,017,542	..... 267.11	 83,501	.....	.....	 24,116	.....	 149,391	.....	.....	..... (10,336)	.....	 7,652	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205HSF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 04/12/2021	. 04/12/2023	.....	 333,010	..... 259.2	 13,753	.....	.....	 208	.....	.....	.....	.....	..... (1,696)	.....	 302	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000KSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	. 12/07/2021	. 12/01/2023	.....	 2,903,258	..... 263.65	 124,771	.....	.....	 42,174	.....	 252,454	.....	.....	..... (15,494)	.....	 11,893	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG2050SQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 07/15/2021	. 07/14/2023	.....	 1,887,102	..... 272.87	 78,126	.....	.....	 11,207	.....	.....	.....	.....	..... (9,645)	.....	 5,061	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205PSJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 07/23/2021	. 07/21/2023	.....	 552,118	..... 276.37	 22,858	.....	.....	 3,504	.....	.....	.....	.....	..... (2,826)	.....	 1,529	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	. 09/08/2022	. 08/30/2024	.....	 2,039,930	..... 290.53	 73,882	.....	.....	 53,545	.....	 51,905	.....	.....	..... (9,289)	.....	 12,151	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053S9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/13/2022	. 01/12/2024	.....	 1,186,429	..... 264.73	 48,169	.....	.....	 19,028	.....	 179	.....	.....	..... (5,947)	.....	 5,260	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205MSD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 06/11/2021	. 06/09/2023	.....	 985,830	..... 279.56	 40,912	.....	.....	 3,899	.....	.....	.....	.....	..... (5,058)	.....	 2,159	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205MSS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 06/29/2022	. 06/16/2023	.....	 876,045	..... 252.57	 24,511	.....	.....	 2,957	.....	.....	.....	.....	..... (3,483)	.....	 2,012	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000R5R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	. 09/16/2022	. 08/23/2024	.....	 2,432,329	..... 289.78	 90,707	.....	.....	 64,075	.....	 64,125	.....	.....	..... (11,248)	.....	 14,390	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205T5Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/21/2021	. 09/21/2023	.....	 243,796	..... 269.18	 10,118	.....	.....	 2,404	.....	.....	.....	.....	..... (1,247)	.....	 842	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205VS8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 10/04/2021	. 10/04/2023	.....	 522,189	..... 264.08	21,619	.....	.....	 5,523	.....	 1	.....	.....	.....(2,665)	.....	 1,869	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205W8A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 10/15/2021	. 10/16/2023	.....	 794,537	..... 272.15	32,814	.....	.....	 8,937	.....	.....	.....	.....	.....(4,040)	.....	 2,933	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205XS3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 10/25/2021	. 10/25/2023	.....	 760,172	..... 277.85	31,319	.....	.....	 8,905	.....	.....	.....	.....	.....(3,861)	.....	 2,869	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	. 04/14/2021	. 04/13/2023	.....	1,414,529	..... 259.66	59,823	.....	.....	988	.....	147,790	.....	.....	.....(7,387)	.....	 1,335	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053SC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 01/14/2022	. 01/12/2024	.....	1,971,795	.....264.5	80,252	.....	.....	31,746	.....	298	.....	.....	.....(9,921)	.....	 8,742	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053SK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 01/18/2022	. 01/18/2024	.....	 350,389	..... 243.68	14,191	.....	.....	 5,692	.....	518	.....	.....	.....(1,750)	.....	 1,570	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	. 01/06/2023	. 01/08/2025	.....	686,817	..... 291.74	25,275	.....	.....	22,467	.....	18,574	.....	.....	.....(2,896)	.....	 4,579	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305WSY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/06/2023	. 03/06/2025	.....	 861,558	..... 208.59	30,844	.....	.....	29,828	.....	23,295	.....	.....	.....(1,055)	.....	 5,991	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GS3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	. 06/18/2021	. 06/20/2023	.....	300,000	..... 261.82	12,450	.....	.....	 1,368	.....	28,370	.....	.....	.....(1,531)	.....	707	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	. 01/05/2023	. 01/03/2025	.....	 1,705,772	..... 289.21	67,033	.....	.....	59,371	.....	52,252	.....	.....	.....(7,826)	.....	 11,329	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG2050SR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 07/15/2021	. 07/14/2023	.....	1,381,344	..... 276.11	57,188	.....	.....	 8,203	.....	.....	.....	.....	.....(7,060)	.....	 3,704	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205PSC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 07/22/2021	. 07/21/2023	.....	1,884,849	..... 274.17	78,033	.....	.....	11,947	.....	.....	.....	.....	.....(9,634)	.....	 5,220	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205PSH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 07/23/2021	. 07/24/2023	.....	 460,929	..... 273.17	19,082	.....	.....	 2,992	.....	.....	.....	.....	.....(2,349)	.....	 1,294	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050SE ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 12/08/2022	. 12/08/2023	.....	 298,942	..... 214.18	 10,523	.....	.....	 7,316	.....	 4,229	.....	.....	.....(2,595)	.....	 1,242	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305TST ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 01/24/2023	. 01/24/2025	.....	 771,915	..... 213.21	28,638	.....	.....	26,085	.....	16,907	.....	.....	.....(2,586)	.....	 5,210	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000SS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	. 09/28/2022	. 09/13/2024	.....	3,060,297	..... 291.23	 110,110	.....	.....	80,863	.....	75,974	.....	.....	.....(13,657)	.....	18,473	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305RS6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 12/16/2022	. 12/18/2023	.....	 874,956	..... 206.79	30,886	.....	.....	22,207	.....	20,606	.....	.....	.....(7,574)	.....	 3,706	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305RSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/22/2022	. 12/22/2023	.....	 222,619	..... 206.3	 7,858	.....	.....	 5,785	.....	 5,406	.....	.....	..... (1,938)	.....	 950	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205RSO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 08/11/2021	. 08/11/2023	.....	 75,042	..... 280.42	 3,114	.....	.....	 565	.....	.....	.....	.....	..... (384)	.....	 226	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305USY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 02/10/2023	. 02/12/2025	.....	 439,401	..... 214.44	.....	 16,214	.....	 15,191	.....	 9,241	.....	.....	..... (1,084)	.....	 3,008	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305XS1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 03/07/2023	. 03/07/2025	.....	 317,770	..... 208.68	.....	 11,376	.....	 11,017	.....	 9,487	.....	.....	..... (373)	.....	 2,211	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/19/2021	. 11/17/2023	.....	 864,969	..... 268.77	 35,550	.....	.....	 11,294	.....	 10	.....	.....	..... (4,395)	.....	 3,441	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 10/20/2021	. 10/19/2023	.....	 487,458	..... 264.91	 22,416	.....	.....	 6,221	.....	 39,981	.....	.....	..... (2,773)	.....	 1,813	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 10/29/2021	. 10/27/2023	.....	 373,709	..... 266.94	 15,811	.....	.....	 4,559	.....	 27,897	.....	.....	..... (1,952)	.....	 1,417	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GS9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 06/25/2021	. 06/23/2023	.....	 752,701	 266	 30,776	.....	.....	 3,531	.....	 58,414	.....	.....	..... (3,814)	.....	 1,805	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305S$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/05/2023	. 01/05/2024	.....	 104,991	..... 206.93	.....	 3,717	.....	 2,872	.....	 2,522	.....	.....	..... (866)	.....	 460	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305SSO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/06/2023	. 01/05/2024	.....	 1,015,575	..... 213.76	.....	 35,850	.....	 27,784	.....	 15,726	.....	.....	..... (8,273)	.....	 4,447	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040C$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 01/09/2023	. 01/06/2025	.....	 3,819,935	..... 323.02	.....	 94,109	.....	 83,949	.....	 90,643	.....	.....	..... (10,296)	.....	 25,429	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 10/11/2022	. 08/26/2024	.....	 2,712,853	..... 290.92	 100,513	.....	.....	 71,638	.....	 67,229	.....	.....	..... (12,509)	.....	 16,096	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 06/24/2021	. 06/23/2023	.....	 100,000	..... 263.94	 4,403	.....	.....	 504	.....	 8,585	.....	.....	..... (544)	.....	 240	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305XSN ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 03/14/2023	. 03/14/2025	.....	 610,046	..... 198.06	.....	 22,145	.....	 21,659	.....	 27,597	.....	.....	..... (515)	.....	 4,266	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000VSH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 01/12/2023	. 01/10/2025	.....	 1,977,652	..... 293.56	.....	 73,471	.....	 66,083	.....	 48,706	.....	.....	..... (7,688)	.....	 13,206	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 07/12/2021	. 07/07/2023	.....	 2,294,761	..... 265.91	 96,005	.....	.....	 12,870	.....	 178,781	.....	.....	..... (11,888)	.....	 5,945	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205H$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/16/2021	.04/17/2023	.....	 1,091,014	..... 272.38	45,059	.....	.....	992	.....	.....	.....	.....	.....(5,548)	.....	1,177	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205I$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/23/2021	.04/21/2023	.....	 1,188,851	..... 272.38	49,100	.....	.....	 1,356	.....	.....	.....	.....	.....(6,070)	.....	1,426	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040C$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.01/24/2023	.01/17/2025	.....	2,396,731	..... 324.44	.....	57,892	.....	 52,735	.....	52,565	.....	.....	.....(5,238)	.....	16,090	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205G$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.07/30/2021	.08/01/2023	.....	420,391	..... 274.14	17,446	.....	.....	 2,924	.....	.....	.....	.....	.....(2,145)	.....	 1,220	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM0406$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	.03/29/2022	.03/27/2024	.....	689,715	..... 335.04	16,181	.....	.....	 8,035	.....	 3,054	.....	.....	.....(1,998)	.....	 3,434	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.03/14/2023	.03/14/2025	.....	666,931	..... 193.76	.....	24,210	.....	23,678	.....	32,631	.....	.....	..... (563)	.....	 4,664	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.01/13/2023	.01/12/2024	.....	1,079,264	..... 214.66	.....	38,098	.....	30,351	.....	15,988	.....	.....	.....(8,059)	.....	 4,785	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3054$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.01/26/2022	.01/26/2024	.....	 554,392	..... 229.99	22,508	.....	.....	 9,275	.....	 2,724	.....	.....	.....(2,775)	.....	 2,517	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	.05/03/2021	.04/28/2023	.....	 950,995	..... 263.92	42,794	.....	.....	 1,601	.....	82,244	.....	.....	.....(5,320)	.....	 1,317	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	.04/15/2021	.04/03/2023	.....	8,952,086	..... 268.06	290,780	.....	.....	805	.....	81,499	.....	.....	.....(36,028)	.....	 4,058	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3056$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.02/17/2022	.02/16/2024	.....	 836,240	.....242.4	31,980	.....	.....	 14,179	.....	 2,035	.....	.....	.....(3,948)	.....	 3,927	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	.08/19/2022	.08/20/2024	.....	 1,645,868	..... 286.73	60,897	.....	.....	42,410	.....	51,298	.....	.....	.....(7,487)	.....	 9,708	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0001$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.07/26/2022	.07/20/2029	.....	1,566,595	.....2943.86	81,806	.....	.....	73,841	.....	72,717	.....	.....	.....(2,884)	.....	19,676	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000K$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/23/2021	.04/21/2023	.....	 938,751	.....2539.36	33,155	.....	.....	915	.....	.....	.....	.....	.....(4,094)	.....	 1,126	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	.04/06/2021	.04/05/2023	.....	 1,206,300	..... 260.39	49,377	.....	.....	272	.....	122,473	.....	.....	.....(6,100)	.....	706	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3055$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.02/03/2022	.02/02/2024	.....	1,231,251	..... 247.78	49,619	.....	.....	21,011	.....	 1,739	.....	.....	.....(6,126)	.....	 5,655	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.12/10/2021	.12/12/2023	.....	 981,267	..... 254.87	40,232	.....	.....	14,092	.....	308	.....	.....	.....(4,947)	.....	 4,109	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305O$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/10/2021	. 12/11/2023	.....	1,263,403	..... 253.08	51,800	.....	.....	18,098	.....	449	.....	.....	.....(6,378)	.....	5,280	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000R$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 08/05/2022	. 07/29/2024	.....	2,964,630	..... 287.13	105,522	.....	.....	70,630	.....	88,567	.....	.....	.....(13,063)	.....	17,105	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 08/06/2021	. 08/08/2023	.....	 923,894	..... 274.05	38,342	.....	.....	 6,794	.....	.....	.....	.....	.....(4,714)	.....	 2,757	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205R$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 08/19/2021	. 08/18/2023	.....	1,272,083	..... 274.17	52,791	.....	.....	10,121	.....	.....	.....	.....	.....(6,517)	.....	 3,939	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/27/2023	. 01/26/2024	.....	 858,810	..... 215.65	.....	30,230	.....	25,192	.....	11,947	.....	.....	..... (5,232)	.....	 3,899	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000G$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 07/09/2021	. 07/10/2023	.....	 827,275	..... 265.91	34,580	.....	.....	 4,757	.....	64,465	.....	.....	.....(4,257)	.....	 2,176	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI0000$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 06/24/2022	. 06/25/2024	.....	 1,607,269	..... 288.1	60,166	.....	.....	37,370	.....	43,880	.....	.....	.....(7,419)	.....	 8,943	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305O$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/07/2022	. 11/07/2023	.....	 471,749	..... 209.54	16,653	.....	.....	10,093	.....	 8,623	.....	.....	..... (4,106)	.....	 1,835	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000N$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 03/10/2022	. 03/08/2024	.....	1,694,145	..... 285.07	66,152	.....	.....	31,238	.....	49,244	.....	.....	.....(8,177)	.....	 8,211	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205R$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/02/2021	. 08/22/2023	.....	 149,175	..... 285.86	 5,264	.....	.....	 1,083	.....	.....	.....	.....	..... (678)	.....	468	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305S$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/30/2022	. 12/29/2023	.....	827,710	..... 208.08	29,135	.....	.....	22,075	.....	17,940	.....	.....	.....(7,204)	.....	 3,579	.....	0001 .....
Purchased Call/AI Powered US Equity Index/AIP000K$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 04/28/2021	. 04/28/2023	.....	 975,116	.....2543.49	34,583	.....	.....	 1,294	.....	.....	.....	.....	..... (4,291)	.....	 1,350	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000W$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 02/01/2023	. 01/31/2025	.....	2,557,383	.....297.4	83,570	.....	.....	77,261	.....	52,410	.....	.....	.....(6,425)	.....	17,350	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 03/17/2023	. 03/19/2025	.....	 912,110	..... 191.67	33,474	.....	.....	32,969	.....	48,159	.....	.....	..... (639)	.....	 6,401	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 03/24/2023	. 03/26/2025	.....	 650,915	..... 192.71	23,954	.....	.....	23,822	.....	32,865	.....	.....	.....(229)	.....	 4,590	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000N$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 03/16/2022	. 03/14/2024	.....	1,659,682	..... 285.57	59,904	.....	.....	28,638	.....	47,047	.....	.....	.....(7,386)	.....	 8,114	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205K$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 05/21/2021	. 05/23/2023	.....	1,169,639	..... 271.95	48,540	.....	.....	 3,467	.....	.....	.....	.....	.....(5,968)	.....	 2,228	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG205K$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2021	05/19/2023		1,980,985	271.73	82,211			5,443					(10,149)		3,629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024		853,106	215.71		30,115		23,339		13,486			(6,950)		3,736		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025		830,420	200.96		30,393		30,393		30,495					5,884		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/000V$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/31/2023	01/27/2025		2,588,407	298.11		92,255		84,776		51,002			(7,621)		17,508		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/000N$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/22/2022	03/15/2024		2,810,494	283.11	110,380			52,978		92,993			(13,615)		13,761		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/000N$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/18/2022	03/15/2024		1,241,835	284.36	47,477			22,958		38,043			(5,888)		6,080		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2021	10/06/2023		33,007	267.67	1,363			354					(168)		119		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/000W$Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/07/2023	03/06/2025		3,998,915	293.4	132,110			128,009		104,353			(4,289)		27,808		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024		775,737	220.76		27,461		24,057		9,347			(3,461)		3,626		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2025		657,616	212.5		24,069		23,012		16,835			(1,149)		4,547		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/30/2021	05/02/2023		788,506	269.57	32,723			1,393					(4,023)		1,167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205M$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/18/2021	06/20/2023		963,301	255.6	39,881			4,382					(4,903)		2,269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/25/2021	06/26/2023		659,928	268.39	27,321			3,232					(3,364)		1,611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/29/2021	07/28/2023		1,897,306	274.61	78,548			12,784					(9,697)		5,417		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/000R$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	08/26/2022	08/19/2024		1,908,225	286.73	81,791			57,396		59,423			(10,177)		11,245		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSI/000E$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/16/2021	04/14/2023		384,484	260.1	16,152			290		39,450			(1,995)		376		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E9E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/21/2021	04/20/2023		481,703	260.01	20,991			549		49,569			(2,591)		564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/03/2021	09/06/2023		337,540	285.97	14,008			3,040					(1,720)		1,114		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/03/2021	12/05/2023		1,164,982	263.65	48,912			16,686		101,351			(6,030)		4,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Q$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/24/2022	06/21/2024		1,664,557	288.86	61,419			38,141		43,245			(7,649)		9,221		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Q$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/01/2022	07/05/2024		1,037,633	288.28	37,193			23,802		28,331			(4,633)		5,837		0001
Purchased Call/Citi Grandmaster Index/CGM0406S9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2022	04/05/2024		4,523,706	333.66	112,489			57,514		24,341			(13,922)		22,804		0001
Purchased Call/Citi Grandmaster Index/CGM040CSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/23/2023	01/17/2025		4,448,666	324.43	107,287			97,483		97,630			(10,063)		29,865		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023		2,947,760	285.97	122,332			25,888					(15,123)		9,574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023		312,661	216.19	11,037			7,784		3,876			(2,721)		1,312		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025		870,791	198.78	31,784			31,697		37,850			(130)		6,149		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/06/2023		721,189	261.24	29,785			7,745		1			(3,682)		2,595		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/23/2023	02/21/2025		4,757,293	292.32	172,811			165,174		129,688			(8,114)		32,776		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/16/2021	04/17/2023		10,313,129	270.76	328,945			7,240		58,869			(40,501)		11,129		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2024		185,538	216.23	6,587			5,280		2,857			(1,317)		830		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024		156,394	213.05	5,443			5,084		3,208			(372)		756		0001
Purchased Call/Citi Grandmaster Index/CGM0406SE	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/14/2022	04/12/2024		4,085,333	334.33	102,289			53,215		20,781			(12,639)		20,787		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG2050$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GEOERALE SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/04/2023		490,585	274.05	20,359			3,515					(2,517)		1,441		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000JSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/11/2021	11/10/2023		1,183,982	266.01	48,833			15,030		92,499			(6,035)		4,638		0001
Purchased Call/Citi Grandmaster Index/CGM0406$J	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/21/2022	04/19/2024		6,797,187	334.49	153,425			81,409		34,820			(18,988)		34,905		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/24/2023	01/23/2025		2,671,313	295.16		99,433		90,760		61,228			(8,795)		18,015		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/02/2021	07/05/2023		678,099	266.53	28,345			3,699		51,192			(3,480)		1,739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GEOERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023		420,747	277.09	17,461			3,958					(2,153)		1,419		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/19/2022	01/18/2024		953,864	276.49	39,101			15,750		44,486			(4,838)		4,273		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2022	07/19/2024		3,286,330	285.76	126,539			83,187		105,006			(15,697)		18,765		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000GSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/16/2021	07/17/2023		395,375	266.02	16,487			2,427		30,640			(2,030)		1,075		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000HS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/26/2021	07/26/2023		1,438,934	266.07	60,632			9,670		111,251			(7,482)		4,073		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/17/2023	02/18/2025		650,253	293.54		23,474		22,247		16,616			(1,347)		4,470		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/03/2021	12/04/2023		453,890	263.65	18,791			6,384		39,485			(2,314)		1,871		0001
Purchased Call/Citi Grandmaster Index/CGM040C$T	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/26/2023	01/24/2025		3,909,306	324.62		93,443		85,621		85,188			(8,164)		26,384		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/29/2022	07/31/2024		759,707	287.13	27,870			18,642		22,739			(3,427)		4,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2021	04/21/2023		5,421,263	269.2	175,724			4,838		43,617			(21,685)		6,502		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3054$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2024	.....	1,108,652	251.65	44,790	.....	.....	18,888	.....	1,057	.....	.....	(5,522)	.....	5,092	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3055$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/05/2024	.....	1,075,928	233.96	43,252	.....	.....	18,443	.....	4,093	.....	.....	(5,325)	.....	4,966	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000E$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/07/2021	05/09/2023	.....	305,777	268.44	12,567	.....	.....	656	.....	20,861	.....	.....	(1,545)	.....	500	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2022	08/28/2024	.....	1,984,627	290.92	73,041	.....	.....	51,638	.....	49,290	.....	.....	(8,979)	.....	11,799	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/26/2022	08/27/2024	.....	1,502,804	290.92	55,453	.....	.....	39,153	.....	37,283	.....	.....	(6,818)	.....	8,925	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2022	09/06/2024	.....	1,034,939	290.35	38,153	.....	.....	27,888	.....	26,806	.....	.....	(4,771)	.....	6,206	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3054$J ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/28/2022	01/29/2024	.....	688,865	245.96	27,830	.....	.....	11,599	.....	1,120	.....	.....	(3,426)	.....	3,143	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3055$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024	.....	1,145,469	230.26	45,911	.....	.....	20,267	.....	6,069	.....	.....	(5,723)	.....	5,346	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205USP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/29/2021	09/29/2023	.....	203,252	269.6	8,415	.....	.....	2,092	.....	.....	.....	.....	(1,037)	.....	718	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205V$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/01/2021	09/08/2023	.....	356,412	287.29	7,084	.....	.....	1,612	.....	.....	.....	.....	(902)	.....	1,184	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/12/2022	01/11/2024	.....	71,318	275.61	2,826	.....	.....	1,108	.....	3,480	.....	.....	(349)	.....	316	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3055$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2024	.....	184,720	233.96	7,426	.....	.....	3,172	.....	711	.....	.....	(913)	.....	854	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000ES$	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/07/2021	05/05/2023	.....	1,101,865	268.44	44,923	.....	.....	2,112	.....	75,188	.....	.....	(5,569)	.....	1,706	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205S$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/27/2021	08/29/2023	.....	825,745	280.64	34,268	.....	.....	7,061	.....	.....	.....	.....	(4,213)	.....	2,656	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2021	12/11/2023	.....	262,979	264.98	10,861	.....	.....	3,795	.....	21,603	.....	.....	(1,337)	.....	1,099	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3057$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2022	03/01/2024	.....	431,326	243.1	17,210	.....	.....	7,919	.....	1,100	.....	.....	(2,122)	.....	2,069	.....	0001 .....

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/25/2022	03/25/2024		2,644,504	285.54	95,991			47,483		76,097			(11,862)		13,132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/04/2022	03/04/2024		29,906	232.75	1,196			556		141			(147)		144		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024		763,116	233.05	29,990			14,666		3,766			(3,697)		3,774		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000S$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/23/2022	09/13/2024		2,899,871	291.3	100,686			74,334		71,696			(12,540)		17,505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/23/2022	02/23/2024		401,488	224.66	16,100			7,254		3,252			(1,985)		1,906		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSB	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2021	11/22/2023		1,652,131	264.65	68,891			22,332		137,424			(8,519)		6,642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2021	04/12/2023		11,298,525	268.84	367,705			5,563		93,163			(45,389)		10,243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024		980,766	227.24	38,936			18,534		7,165			(4,781)		4,788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2024		766,978	237.75	30,066			14,930		2,678			(3,702)		3,824		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024		65,813	248.55	2,573			1,303		130			(317)		331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2021	06/01/2023		8,711,535	273.25	281,402			23,620		41,560			(34,745)		17,952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/01/2021	10/03/2023		1,229,583	259.21	50,905			12,936		7			(6,259)		4,389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/30/2022	03/28/2024		196,642	248.55	7,708			3,838		380			(952)		981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024		197,619	551.44	20,849			13,074		25,243			(2,574)		1,103		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2024		83,388	248.5	3,252			1,744		188			(400)		432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/21/2023		1,614,471	238.52	58,891			3,275					(14,588)		1,936		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000KS0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/10/2021	12/08/2023		1,518,565	264.83	63,743			22,085		125,488			(7,876)		6,309		0001
Purchased Call/Citi Grandmaster Index/CGM040D$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/19/2025		119,625	322.67		2,762		2,636		2,489			(137)		823		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2024		763,336	226.1	30,457			14,289		5,942			(3,750)		3,700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/10/2022	03/08/2024		458,660	239.98	18,209			8,590		1,529			(2,248)		2,223		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024		60,091	248.21	2,356			1,218		123			(290)		306		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/25/2022	03/26/2024		781,811	285.54	30,100			14,884		22,523			(3,701)		3,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024		2,561,941	555.64	311,276			246,623		335,607			(38,324)		16,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024		1,311,734	557.58	135,764			84,550		151,231			(16,715)		7,323		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/26/2022	10/18/2024		4,908,714	296.86	173,906			136,083		91,602			(21,526)		30,590		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2024		1,363,889	229.87	52,237			28,949		9,731			(6,431)		7,183		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/19/2022	10/11/2024		2,983,747	295.38	110,133			84,994		60,183			(13,635)		18,479		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024		1,056,669	247.25	41,104			21,681		2,051			(5,068)		5,426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2023		825,778	233.8	30,058			2,650					(7,412)		1,241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/07/2024		27,532	245.13	1,052			581		82			(129)		145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2023		301,110	210.51	10,599			6,248		4,920			(2,613)		1,155		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/01/2022	08/23/2024		3,287,533	289.51	119,296			85,136		88,018			(14,977)		19,449		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305W$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	.....	337,703	211.89	.....	11,921	.....	10,903	.....	7,411	.....	.....	(1,045)	.....	1,613	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/01/2022	04/02/2024	.....	1,284,482	284.53	.....	.....	.....	25,022	.....	39,714	.....	.....	(6,106)	.....	6,449	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/14/2022	04/11/2024	.....	1,075,048	287.61	.....	43,210	.....	22,339	.....	27,692	.....	.....	(5,330)	.....	5,463	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7171$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2024	.....	1,529,953	559.39	179,616	.....	.....	142,412	.....	193,459	.....	.....	(22,054)	.....	9,635	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000H$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/29/2021	07/28/2023	.....	3,233,404	267.2	135,465	.....	.....	22,060	.....	235,801	.....	.....	(16,733)	.....	9,231	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/03/2024	.....	52,376	550.93	5,557	.....	.....	3,504	.....	6,731	.....	.....	(682)	.....	294	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/01/2024	.....	107,882	248.55	4,218	.....	.....	2,124	.....	213	.....	.....	(519)	.....	541	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$U	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/05/2022	10/03/2024	.....	3,075,141	292.71	123,338	.....	.....	94,563	.....	71,712	.....	.....	(15,388)	.....	18,909	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305D$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/19/2023	.....	1,211,756	238.97	44,108	.....	.....	5,881	.....	.....	.....	.....	(10,906)	.....	2,220	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000N$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/05/2022	04/01/2024	.....	1,452,483	284.53	53,796	.....	.....	27,105	.....	44,861	.....	.....	(6,639)	.....	7,282	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305D$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/20/2024	.....	106,900	226.9	4,094	.....	.....	2,337	.....	933	.....	.....	(504)	.....	571	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305E$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/01/2022	05/31/2024	.....	1,302,224	232.07	50,396	.....	.....	29,490	.....	8,249	.....	.....	(6,213)	.....	7,042	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2024	.....	1,253,552	296.84	45,379	.....	.....	35,543	.....	23,572	.....	.....	(5,572)	.....	7,846	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305B$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	.....	153,070	247.73	6,000	.....	.....	3,136	.....	334	.....	.....	(737)	.....	783	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305B$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/22/2024	.....	99,487	251.17	3,870	.....	.....	2,060	.....	178	.....	.....	(476)	.....	513	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3059$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/18/2022	03/19/2024		115,656	248.2	4,568			2,215		219			(562)		569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/17/2021	09/18/2023		1,076,146	268.17	44,660			10,443					(5,499)		3,683		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000K$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/15/2021	12/08/2023		2,135,371	264.98	91,588			31,776		175,318			(11,341)		8,871		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/02/2022	08/21/2024		920,936	286.73	36,757			25,857		28,729			(4,554)		5,438		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000Q$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/24/2022	06/26/2024		2,244,152	288.1	85,564			53,363		61,334			(10,576)		12,500		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/21/2022	11/08/2024		4,548,251	293.77	150,752			122,175		103,933			(18,607)		28,864		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/04/2021	10/04/2023		937,747	258.21	38,823			9,919		10			(4,786)		3,356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/18/2021	10/18/2023		586,488	267	24,163			6,638		1			(2,979)		2,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/27/2023		5,376,562	279.49	176,025			28,346		10,730			(21,731)		15,285		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00028C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2022	10/20/2023		230,183	2809.37	4,788			2,686		7,455			(1,184)		858		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00018C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2029		1,138,775	3138.44	66,277			55,875		29,428			(2,333)		13,835		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00018$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2022	01/08/2029		3,079,788	3207.3	182,520			150,733		63,539			(6,423)		37,024		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/23/2021	09/22/2023		111,103	274.35	4,600			1,104					(568)		385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/01/2021	09/29/2023		152,117	265.06	6,298			1,574					(779)		537		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/08/2021	10/09/2023		357,024	261.24	14,745			3,879		1			(1,815)		1,295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/11/2021	10/11/2023		233,569	266.06	9,646			2,557					(1,189)		851		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/10/2023	01/10/2024		424,284	215.06		15,020		11,751		7,004			(3,292)		1,875		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/29/2023	03/14/2025		2,450,117	284.65		84,816		83,576		97,617			(1,570)		17,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/17/2022	06/18/2024		3,769,510	213.65	144,749			88,403		72,515			(17,797)		20,811		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2022	06/24/2024		114,414	230.56	4,405			2,727		1,007			(542)		636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2023		282,471	251.36	10,423			689					(2,570)		370		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305CSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2023		151,349	245.13	5,479			558					(1,344)		244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/15/2023		200,000	243.46	7,260			880					(1,780)		351		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/09/2022	11/01/2024		4,792,708	295.27	165,901			133,192		99,800			(20,578)		30,234		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/21/2023	03/17/2025		3,849,477	283.14		145,333		143,317		164,283			(2,276)		26,976		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000NSZ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/13/2022	04/08/2024		2,225,228	287.23	86,443			44,397		58,528			(10,670)		11,262		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/28/2023	03/27/2025		1,729,424	285.07		64,124		63,948		68,114			(264)		12,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2021	07/28/2023		7,413,457	280.59	237,250			38,703		11,985			(29,385)		21,165		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/01/2021	10/03/2023		150,256	265.06	6,221			1,581					(765)		536		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2021	10/11/2023		1,281,957	260.18	52,945			14,036		5			(6,527)		4,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2021	06/02/2023		5,044,897	273.84	161,117			13,809		21,146			(19,960)		10,480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023		479,294	273.46	19,747			5,669					(2,435)		1,818		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/27/2022	10/25/2024		4,643,624	296.13	157,652			124,801		91,263			(19,523)		29,116		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000NSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/04/2022	03/28/2024		2,606,979	284	101,226			50,669		82,806			(12,531)		12,999		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305DS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2023		458,589	230.72	16,693			2,069					(4,116)		814		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/29/2022	06/29/2023		496,727	216.92	18,131			4,445		1,511			(4,471)		1,233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/01/2022	07/03/2023		789,333	219.33	28,416			7,300		1,835			(6,968)		2,003		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2021	11/02/2023		356,622	275.76	14,693			4,339					(1,811)		1,372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000S$J	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2022	09/20/2024		3,709,531	291.1	134,252			100,443		93,454			(16,722)		22,539		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000T$O	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/04/2022	11/01/2024		1,822,891	294.14	67,452			53,984		40,485			(8,337)		11,499		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/23/2023		1,399,142	272.15	57,645			16,255					(7,097)		5,256		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2021	06/06/2023		15,330,600	273.84	490,336			44,470		67,325			(60,330)		32,841		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000QSA	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/12/2022	07/01/2024		1,281,238	290.01	45,764			28,870		31,426			(5,653)		7,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2021	05/10/2023		11,505,006	273.11	348,443			18,693		46,833			(43,019)		19,043		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/27/2021	08/25/2023		630,330	280.64	26,159			5,275					(3,234)		2,000		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000KSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/03/2021	12/01/2023		559,868	261.19	24,598			8,280		53,916			(3,037)		2,293		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/16/2021	11/16/2023		233,772	282.04	9,608			3,022					(1,185)		928		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2021	06/05/2023		7,776,430	273.84	248,344			22,207		33,373			(30,581)		16,534		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000Q$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/18/2022	04/12/2024		891,159	288.45	34,850			18,076		21,773			(4,303)		4,534		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205X$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 10/29/2021	. 10/27/2023	.....	 98,809	..... 272.15	 4,071	.....	.....	 1,175	.....	.....	.....	.....	..... (503)	.....	 375	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 08/25/2021	. 08/18/2023	.....	 9,366,653	..... 277.86	 305,406	.....	.....	 58,664	.....	 31,416	.....	.....	..... (37,791)	.....	 29,005	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/10/2021	. 06/09/2023	.....	 8,728,185	..... 274.48	 283,896	.....	.....	 26,983	.....	 34,148	.....	.....	..... (35,046)	.....	 19,112	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000$S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	. 09/16/2022	. 09/06/2024	.....	 2,186,589	..... 289.8	 81,388	.....	.....	 59,687	.....	 58,427	.....	.....	..... (10,207)	.....	 13,112	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0000$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 10/22/2021	. 10/22/2026	.....	 237,737	..... 3236.66	 12,579	.....	.....	 8,978	.....	 2,185	.....	.....	..... (620)	.....	 2,244	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0001$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 04/22/2022	. 04/22/2027	.....	 76,544	..... 3033.14	 3,621	.....	.....	 2,945	.....	 1,961	.....	.....	..... (178)	.....	 771	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 11/12/2021	. 11/10/2023	.....	 677,680	..... 277.85	 27,853	.....	.....	 8,579	.....	.....	.....	.....	..... (3,443)	.....	 2,654	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 11/26/2021	. 11/24/2023	.....	 1,310,443	..... 256.72	 53,859	.....	.....	 17,631	.....	 255	.....	.....	..... (6,658)	.....	 5,291	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	. 04/26/2022	. 04/22/2024	.....	 2,747,765	..... 290.81	 101,249	.....	.....	 53,955	.....	 58,331	.....	.....	..... (12,498)	.....	 14,165	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 08/26/2021	. 08/07/2023	.....	 10,754,083	..... 279.8	 342,806	.....	.....	 60,373	.....	 22,538	.....	.....	..... (42,217)	.....	 31,966	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 12/03/2021	. 12/01/2023	.....	 509,831	..... 247.77	 20,903	.....	.....	 7,045	.....	 370	.....	.....	..... (2,584)	.....	 2,088	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 12/17/2021	. 12/18/2023	.....	 484,947	..... 255.59	 19,883	.....	.....	 7,138	.....	 171	.....	.....	..... (2,448)	.....	 2,054	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 12/17/2021	. 12/19/2023	.....	 982,633	..... 253.08	 40,288	.....	.....	 14,499	.....	 349	.....	.....	..... (4,953)	.....	 4,171	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/10/2023	. 03/12/2024	.....	 921,835	..... 192.97	.....	 32,264	.....	 30,669	.....	 48,632	.....	.....	..... (1,841)	.....	 4,494	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$L	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	. 05/02/2022	. 04/29/2024	.....	 4,617,499	..... 289.78	 175,564	.....	.....	 95,369	.....	 105,931	.....	.....	..... (21,706)	.....	 24,018	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/01/2021	. 06/16/2023	.....	 6,886,732	..... 274.31	 217,078	.....	.....	 22,789	.....	 29,698	.....	.....	..... (26,882)	.....	 15,815	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305O$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/03/2021	. 12/01/2023	.....	 149,722	..... 251.28	 6,139	.....	.....	 2,069	.....	 48	.....	.....	..... (759)	.....	 613	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040C$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 01/31/2023	. 01/27/2025	.....	4,370,225	..... 324.39	.....	102,456	.....	94,179	.....	96,748	.....	.....	.....(8,395)	.....	29,561	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 08/13/2021	. 08/14/2023	.....	9,676,562	..... 280.18	306,594	.....	.....	56,947	.....	20,280	.....	.....	.....(37,759)	.....	29,533	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000O$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	. 05/06/2022	. 05/08/2024	.....	1,311,854	..... 292.94	49,457	.....	.....	27,340	.....	24,746	.....	.....	.....(6,072)	.....	 6,901	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/16/2021	. 04/18/2023	.....	9,209,301	..... 270.76	286,961	.....	.....	 6,906	.....	53,489	.....	.....	.....(36,365)	.....	10,226	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	. 09/16/2022	. 09/18/2024	.....	 1,138,028	..... 290.64	41,558	.....	.....	30,592	.....	29,361	.....	.....	..... (5,112)	.....	 6,902	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205T$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/15/2021	. 09/15/2023	.....	 324,549	..... 271.54	 13,469	.....	.....	 3,090	.....	.....	.....	.....	.....(1,661)	.....	 1,101	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305A$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 04/08/2022	. 04/09/2024	.....	2,276,672	..... 240.73	89,018	.....	.....	45,732	.....	 7,093	.....	.....	.....(10,945)	.....	11,538	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305B$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 04/18/2022	. 04/18/2024	.....	1,693,019	..... 233.39	66,197	.....	.....	34,778	.....	 8,995	.....	.....	.....(8,150)	.....	 8,683	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 05/03/2022	. 05/03/2024	.....	 910,055	.....233.8	34,673	.....	.....	18,930	.....	 4,866	.....	.....	.....(4,269)	.....	 4,757	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305VST ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 02/21/2023	. 02/21/2024	.....	 321,358	..... 209.98	.....	11,344	.....	10,188	.....	 6,719	.....	.....	.....(1,181)	.....	 1,521	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	. 10/24/2022	. 10/14/2024	.....	2,842,431	..... 295.32	104,654	.....	.....	81,300	.....	57,773	.....	.....	.....(12,961)	.....	17,651	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$S	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	. 09/30/2022	. 10/02/2024	.....	 437,446	..... 291.59	16,211	.....	.....	12,237	.....	10,860	.....	.....	..... (1,993)	.....	 2,687	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 03/17/2023	. 03/19/2024	.....	 1,088,028	..... 191.67	.....	38,407	.....	37,247	.....	60,797	.....	.....	.....(1,461)	.....	 5,358	.....	0001 .....
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I$T	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	. 11/02/2022	. 11/01/2024	.....	5,413,346	..... 553.25	646,895	.....	.....	515,383	.....	736,134	.....	.....	.....(79,754)	.....	34,149	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305D$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 05/17/2022	. 05/17/2024	.....	2,406,336	.....234.1	91,922	.....	.....	51,950	.....	13,260	.....	.....	..... (11,317)	.....	12,798	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305E$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 06/03/2022	. 06/05/2024	.....	1,999,571	..... 232.51	77,583	.....	.....	45,869	.....	12,814	.....	.....	.....(9,526)	.....	10,877	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305E$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 06/03/2022	. 06/03/2024	.....	 136,353	..... 232.51	 5,291	.....	.....	 3,122	.....	862	.....	.....	..... (651)	.....	740	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/01/2021	. 04/04/2023	.....	 12,534,673	..... 268.06	401,552	.....	.....	 1,654	.....	114,114	.....	.....	.....(49,351)	.....	 6,561	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000P$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 06/01/2022	. 05/24/2024	.....	 1,179,127	..... 292.77	46,950	.....	.....	27,150	.....	23,062	.....	.....	.....(5,799)	.....	 6,324	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/21/2023	. 03/21/2024	.....	537,682	..... 194.07	.....	18,926	.....	18,458	.....	26,764	.....	.....	..... (517)	.....	 2,655	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/24/2023	. 03/25/2024	.....	522,380	..... 192.71	.....	18,440	.....	18,237	.....	27,649	.....	.....	.....(352)	.....	 2,594	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/23/2021	. 06/21/2023	.....	 8,809,669	..... 272.57	290,595	.....	.....	32,378	.....	53,297	.....	.....	.....(35,877)	.....	20,878	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/14/2022	. 02/01/2024	.....	6,321,916	..... 270.86	201,406	.....	.....	85,058	.....	88,558	.....	.....	.....(24,913)	.....	28,990	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/23/2021	. 04/11/2023	.....	 12,849,223	..... 269.26	412,167	.....	.....	 5,670	.....	96,955	.....	.....	.....(50,764)	.....	 11,153	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$A	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 10/28/2022	. 10/18/2024	.....	 2,651,077	..... 296.86	93,188	.....	.....	72,800	.....	49,461	.....	.....	.....(11,526)	.....	16,521	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305R$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 12/16/2022	. 12/18/2023	.....	421,093	..... 208.77	14,865	.....	.....	10,688	.....	10,186	.....	.....	..... (3,645)	.....	 1,784	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 03/17/2023	. 03/18/2025	.....	926,281	..... 283.14	.....	33,979	.....	33,470	.....	39,551	.....	.....	..... (637)	.....	 6,496	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 03/22/2023	. 03/21/2025	.....	 1,107,816	..... 286.6	.....	37,610	.....	37,197	.....	40,698	.....	.....	..... (464)	.....	 7,785	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 08/09/2021	. 08/04/2023	.....	 8,517,727	..... 281.34	261,481	.....	.....	45,111	.....	12,067	.....	.....	.....(32,310)	.....	25,023	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305E$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 06/03/2022	. 06/04/2024	.....	3,425,226	..... 232.51	132,899	.....	.....	78,498	.....	21,803	.....	.....	.....(16,340)	.....	18,610	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305E$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 06/08/2022	. 06/07/2024	.....	1,619,045	..... 231.22	62,657	.....	.....	37,267	.....	11,344	.....	.....	.....(7,725)	.....	 8,827	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/04/2022	11/05/2024		2,705,874	208.69	99,035			79,446		71,182			(12,176)		17,128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/13/2022	05/15/2023		567,647	231.15	20,606			2,498					(5,053)		997		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/15/2022	06/15/2023		466,134	215.65	16,967			3,506		1,556			(4,184)		1,064		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/17/2022	06/20/2023		565,254	213.65	20,519			4,522		2,857			(5,018)		1,331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/29/2022	06/28/2024		2,035,848	216.92	78,177			48,753		32,755			(9,638)		11,365		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/12/2022	08/14/2024		661,509	285.52	24,542			16,866		21,906			(3,013)		3,879		0001
Purchased Call/Citi Grandmaster Index/CGM040D$F	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/21/2025		1,588,468	322.06	37,857			36,156		40,879			(1,837)		10,944		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/08/2022	07/09/2024		3,232,763	219.36	121,875			77,846		47,160			(14,985)		18,264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205T$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/20/2021	09/20/2023		684,969	264.93	28,426			6,716					(3,505)		2,358		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/16/2023	02/07/2025		4,068,681	295.11	149,901			140,440		94,887			(9,923)		27,747		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000V$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/19/2023	01/06/2025		2,090,258	291.74	78,238			69,706		56,430			(8,695)		13,915		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000R$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/05/2022	08/06/2024		1,616,080	283.63	59,957			40,602		58,813			(7,372)		9,400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/10/2021	11/10/2023		334,165	277.85	13,734			4,224					(1,693)		1,309		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/20/2022	05/22/2023		8,459,750	274.38	197,052			27,888		25,484			(48,818)		15,965		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/29/2022	05/01/2023		177,766	245.86	6,435			532					(1,578)		259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/10/2022	05/10/2023		203,816	240.73	5,587			618					(1,417)		337		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/11/2022	11/13/2024		1,766,437	218.04	65,005			52,789		30,381			(7,981)		11,258		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205W5C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/15/2021	10/13/2023		127,660	272.15	5,272			1,420					(652)		468		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W5Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/21/2021	10/20/2023		1,848,930	276.19	76,176			21,224					(9,404)		6,894		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/31/2023	04/01/2025		890,890	200.96	32,517			32,517		32,656					6,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/14/2023	03/14/2024		132,420	198.06	4,648			4,444		6,057			(216)		647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2022	06/27/2024		2,109,710	559.69	222,153			138,045		235,583			(27,351)		11,765		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000XSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/31/2023	04/02/2025		528,600	286.87	19,294			19,294		19,317					3,745		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000PSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/08/2022	06/07/2024		2,747,873	294.6	107,086			63,900		48,663			(13,241)		14,982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/12/2021	11/13/2023		1,288,672	279.9	52,964			16,465					(6,521)		5,081		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/17/2023		14,867,931	273.94	335,356			42,612		53,398			(82,849)		26,676		0001
Purchased Call/Citi Grandmaster Index/CGM040DS7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2023	02/10/2025		4,753,717	323.05	113,435			106,531		114,874			(7,055)		32,490		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USB ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/02/2023	02/02/2024		153,277	218.13	5,411			4,601		1,834			(845)		704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSB ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/14/2023	02/14/2024		288,743	214.79	10,193			8,957		4,477			(1,257)		1,352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/14/2023	03/14/2024		346,206	193.76	12,152			11,618		17,564			(564)		1,693		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/28/2022	06/20/2024		67,403	291.23	2,474			1,530		1,512			(308)		373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/22/2021	11/22/2023		411,300	268.65	16,904			5,457		15			(2,084)		1,654		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/21/2022	01/22/2024		337,166	276.42	13,554			5,519		15,833			(1,669)		1,521		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/21/2022	01/23/2024		926,499	276.42	37,245			15,195		43,536			(4,579)		4,186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024		1,159,468	240.17	46,495			20,614		3,379			(5,740)		5,445		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/10/2023		492,585	267.15	20,344			5,373					(2,501)		1,791		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/27/2021	10/27/2023		363,613	272.15	14,981			4,301					(1,847)		1,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/14/2023		4,373,596	270.76	137,300			2,476		24,528			(17,074)		4,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2021	04/20/2023		6,028,924	269.4	191,946			5,022		46,220			(23,712)		7,056		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	11/06/2023		423,887	277.85	17,464			5,261					(2,150)		1,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/31/2021	08/25/2023		7,513,039	280.34	245,983			49,656		16,497			(30,501)		23,840		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2021	05/18/2023		5,387,045	271.74	162,266			10,491		31,401			(20,025)		9,768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2022	05/23/2024		572,329	228.55	21,920			12,569		4,507			(2,699)		3,066		0001
Purchased Call/Citi Grandmaster Index/CGM040D$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/20/2023	03/03/2025		5,698,886	322.1	135,633			132,198		147,060			(3,731)		39,545		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/25/2023		7,618,022	278.65	255,094			51,428		23,425			(31,556)		24,173		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	04/22/2022	04/23/2024		941,179	290.81	35,953			19,162		20,010			(4,420)		4,858		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW0000$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/12/2022	05/02/2024		2,714,185	289.55	107,423			58,702		63,457			(13,262)		14,171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/03/2022	08/02/2024		2,327,328	224.4	87,740			58,935		26,136			(10,817)		13,483		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000$SL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/12/2022	09/25/2024		645,414	289.03	24,815			18,586		18,333			(3,066)		3,940		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3051$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 12/14/2021	. 12/14/2023	.....	 290,111	..... 253.08	11,895	.....	.....	 4,199	.....	 103	.....	.....	..... (1,466)	.....	 1,220	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/06/2023	. 03/06/2024	.....	 464,810	..... 208.59	.....	16,175	.....	 15,109	.....	 10,763	.....	.....	..... (1,105)	.....	 2,246	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII0000$N	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 05/04/2022	. 05/03/2024	.....	3,249,196	..... 290.63	123,983	.....	.....	67,928	.....	70,918	.....	.....	.....(15,311)	.....	16,986	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/27/2021	. 12/20/2023	.....	8,471,843	..... 274.72	276,121	.....	.....	 100,065	.....	72,786	.....	.....	.....(34,140)	.....	36,025	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/15/2023	. 03/15/2024	.....	 493,485	..... 192.68	.....	17,469	.....	16,749	.....	26,354	.....	.....	..... (764)	.....	2,416	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205JS7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 05/03/2021	. 05/03/2023	.....	 1,174,119	..... 269.57	48,726	.....	.....	 2,142	.....	.....	.....	.....	.....(6,007)	.....	1,765	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSP	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 09/01/2022	. 08/22/2024	.....	1,202,314	..... 287.88	47,883	.....	.....	 33,794	.....	35,236	.....	.....	..... (5,944)	.....	7,106	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205YS1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 11/05/2021	. 11/03/2023	.....	 378,020	..... 277.85	 15,574	.....	.....	 4,647	.....	.....	.....	.....	..... (1,925)	.....	 1,457	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Y$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 11/10/2021	. 11/10/2023	.....	 717,397	..... 278.24	 29,485	.....	.....	 9,069	.....	.....	.....	.....	..... (3,635)	.....	 2,810	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205YSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 11/17/2021	. 11/17/2023	.....	 262,233	..... 276.32	 10,778	.....	.....	 3,405	.....	.....	.....	.....	..... (1,329)	.....	 1,043	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000RSI	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 08/17/2022	. 08/16/2024	.....	3,804,219	..... 285.59	144,686	.....	.....	 100,216	.....	125,647	.....	.....	..... (17,879)	.....	22,351	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/26/2021	. 05/24/2023	.....	 12,339,236	..... 271.61	399,040	.....	.....	 29,103	.....	75,628	.....	.....	.....(49,276)	.....	23,731	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 01/04/2022	. 12/29/2023	.....	2,751,294	..... 276.17	 85,713	.....	.....	 32,195	.....	20,394	.....	.....	.....(10,596)	.....	11,897	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/26/2021	. 05/26/2023	.....	 6,747,697	..... 272.21	219,260	.....	.....	 16,623	.....	37,448	.....	.....	.....(27,084)	.....	 13,215	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/26/2022	. 05/26/2023	.....	 12,203,595	..... 275.35	272,742	.....	.....	 41,910	.....	34,575	.....	.....	.....(67,946)	.....	23,900	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/01/2023		8,717,275	280.7	277,661			58,598		19,141			(34,311)		28,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2022	07/26/2024		16,786,638	269.24	503,377			335,016		333,605			(62,337)		96,552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205IST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/29/2021	04/28/2023		1,618,207	269.57	66,832			2,489					(8,251)		2,241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2024		528,419	235.41	20,820			10,139		2,200			(2,563)		2,609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/18/2022	04/18/2023		741,751	233.39	27,371			1,282					(6,749)		824		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2022	06/25/2024		3,560,386	218.91	137,075			84,919		51,557			(16,853)		19,810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/16/2022	04/20/2023		430,846	247.25	7,493			422					(1,989)		504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2024		68,214	233.92	2,572			1,743		528			(316)		397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/21/2022	11/21/2024		958,472	217.85	35,176			28,951		16,630			(4,331)		6,150		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/22/2021	12/21/2023		323,883	268.47	13,415			4,872		22,695			(1,656)		1,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2022	05/26/2023		24,306,999	275.57	543,630			83,417		64,005			(134,781)		47,604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/07/2023		8,007,534	279.38	261,505			57,259		23,021			(32,291)		26,508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205J$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/08/2023		1,060,318	281.03	44,003			2,240					(5,418)		1,711		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/14/2021	05/15/2023		962,690	269.57	39,952			2,418					(4,919)		1,690		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/10/2022	01/02/2024		1,232,033	270.57	51,499			19,543		78,190			(6,339)		5,366		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/02/2022	09/03/2024		746,458	290.53	27,544			19,739		19,079			(3,387)		4,463		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000S6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/09/2022	09/10/2024		435,010	289.82	16,008			11,610		11,659			(1,968)		2,618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2022	06/23/2023		775,275	230.56	28,220			6,506		67			(6,977)		1,860		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W5X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/20/2023		98,620	272.15	4,063			1,134					(502)		368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/18/2023		6,286,639	278.18	208,548			40,072		19,960			(25,842)		19,467		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2021	06/15/2023		6,118,894	275.16	187,266			19,328		21,619			(23,117)		13,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2021	04/05/2023		9,017,388	269.08	285,571			1,571		68,536			(35,242)		5,277		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/08/2026		198,642	3236.83	10,647			6,977		1,610			(525)		1,797		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2021	08/31/2023		6,309,214	280.3	204,465			42,782		14,484			(25,242)		20,424		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/06/2022	01/05/2024		458,668	272.16	20,421			7,903		26,870			(2,535)		2,009		0001
Purchased Call/Citi Grandmaster Index/CGM040D5Y	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/14/2025		7,829,673	322.47		190,859		188,175		198,960			(3,430)		54,754		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ASF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2024		1,120,243	237.8	43,802			22,231		4,240			(5,393)		5,647		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ASM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024		180,000	240.73	7,038			3,611		561			(867)		911		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000LSN	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/13/2022	01/12/2024		1,273,254	275.31	52,835			20,880		63,206			(6,529)		5,645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305AS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/01/2022	04/03/2024		502,676	239.5	19,655			9,922		1,658			(2,413)		2,527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2021	09/20/2023		5,840,761	278.11	184,072			43,548		23,095			(22,721)		20,106		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N51	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/21/2021	06/21/2023		1,635,037	263.35	67,691			7,532					(8,345)		3,875		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305L$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2022	09/30/2024		92,458	199.69	3,430			2,586		4,019			(422)		567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205P$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/19/2021	07/19/2023		758,233	263.63	31,391			4,700					(3,870)		2,081		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Q$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/30/2021	08/01/2023		370,195	277.34	15,400			2,581					(1,893)		1,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2021	06/22/2023		6,548,391	273.79	210,124			23,723		32,032			(25,946)		15,613		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T$3	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/12/2022	10/11/2024		1,826,104	294.37	72,539			56,197		39,072			(9,016)		11,309		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2022	08/21/2024		10,354,525	270.39	278,226			195,768		194,533			(34,501)		61,138		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$C	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/10/2023	02/12/2025		362,712	295.89	13,130			12,302		8,159			(878)		2,483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/16/2022	09/15/2023		1,379,952	213.82	48,988			22,725		14,973			(12,112)		4,681		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$K	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/21/2023	02/20/2025		3,069,644	293.54	105,204			100,061		81,332			(5,322)		21,133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/03/2021	06/02/2023		2,111,607	269.96	87,421			7,476					(10,793)		4,386		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/21/2022	01/19/2024		81,892	276.54	3,266			1,322		3,811			(404)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205N$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/21/2021	06/21/2023		1,472,213	266.43	60,950			6,781					(7,514)		3,489		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000L$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/07/2022	01/05/2024		269,595	274.55	10,807			4,168		13,905			(1,340)		1,181		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000U$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/22/2022	12/16/2024		3,565,015	285.74	128,999			111,103		128,001			(15,924)		23,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/26/2022	09/26/2023		322,591	206.88	11,452			5,616		6,362			(2,824)		1,130		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2022	09/29/2023		671,678	202.36	23,912			12,022		18,521			(5,912)		2,371		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG2050$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/09/2021	07/10/2023		1,411,575	271.46	58,439			8,038					(7,195)		3,713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/10/2023	03/11/2024		605,003	192.97		21,175		20,125		31,917			(1,212)		2,945		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000T$I	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/01/2022	10/25/2024		1,920,032	295.36	67,031			53,068		39,449			(8,298)		12,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/25/2022	03/26/2024		2,337,603	237.32	91,634			45,314		8,471			(11,266)		11,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2022	07/07/2023		15,738,019	266.93	352,530			95,605		229,508			(87,808)		40,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/05/2023		9,396,578	280.91	297,518			64,289		19,889			(36,621)		30,912		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2021	06/23/2023		6,370,363	274.63	203,193			23,320		26,834			(25,173)		15,280		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000P$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/06/2022	05/17/2024		1,311,361	292.54	50,690			29,253		25,764			(6,371)		6,975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/09/2023	03/08/2024		242,450	198.45		8,389		7,947		9,737			(506)		1,175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/17/2023	03/18/2024		509,575	191.67		17,988		17,443		28,501			(686)		2,506		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Q$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/30/2022	06/24/2024		2,019,088	288.1	77,712			48,893		55,063			(9,725)		11,222		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/28/2021	05/30/2023		742,550	272.18	30,742			2,495					(3,780)		1,505		0001
Purchased Call/Citi Grandmaster Index/CGM040D$N	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/03/2023	02/28/2025		3,456,859	321.57		84,171		81,341		91,776			(3,009)		23,936		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/30/2022	10/02/2023		880,722	202.36	31,706			16,071		24,764			(7,775)		3,135		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/21/2021	10/20/2023		57,491	272.15	2,369			660					(292)		214		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000K$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/13/2021	12/13/2023		2,855,468	267.32	125,008			44,120		210,990			(15,464)		11,980		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305MS6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 10/04/2022	. 10/04/2023	.....	 633,523	..... 210.46	22,427	.....	.....	11,491	.....	 9,843	.....	.....	.....(5,530)	.....	 2,267	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205LSS ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 06/04/2021	. 06/06/2023	.....	 1,268,261	..... 275.7	52,633	.....	.....	 4,772	.....	.....	.....	.....	.....(6,471)	.....	 2,717	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 03/01/2022	. 02/26/2024	.....	7,249,074	..... 271.54	251,331	.....	.....	114,640	.....	98,646	.....	.....	.....(31,040)	.....	34,568	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205NSX ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 07/02/2021	. 06/30/2023	.....	720,246	..... 267.51	29,818	.....	.....	 3,712	.....	.....	.....	.....	.....(3,686)	.....	 1,798	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305MSL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 10/11/2022	. 10/11/2024	.....	662,914	..... 207.98	24,462	.....	.....	18,757	.....	17,977	.....	.....	.....(3,012)	.....	 4,106	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205PSL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 07/23/2021	. 07/24/2023	.....	 1,402,867	..... 276.37	58,079	.....	.....	 9,107	.....	.....	.....	.....	.....(7,151)	.....	 3,937	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205PSV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 07/28/2021	. 07/28/2023	.....	204,196	..... 273.25	 8,474	.....	.....	 1,374	.....	.....	.....	.....	.....(1,045)	.....	583	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG2050$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 08/06/2021	. 08/04/2023	.....	 329,946	..... 277.25	13,693	.....	.....	 2,364	.....	.....	.....	.....	.....(1,693)	.....	969	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205RS2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 08/12/2021	. 08/11/2023	.....	 1,201,184	..... 283.96	49,849	.....	.....	 9,076	.....	.....	.....	.....	.....(6,154)	.....	 3,625	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/16/2022	. 09/18/2023	.....	290,468	..... 211.05	10,341	.....	.....	 4,843	.....	 4,900	.....	.....	.....(2,536)	.....	994	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/06/2022	. 05/24/2024	.....	 13,623,425	..... 275.57	411,064	.....	.....	238,841	.....	144,293	.....	.....	.....(51,025)	.....	73,069	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/25/2022	. 02/27/2024	.....	 7,076,759	..... 271.54	256,751	.....	.....	117,404	.....	96,301	.....	.....	.....(31,712)	.....	33,797	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205MSO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 06/17/2021	. 06/16/2023	.....	1,949,596	..... 270.29	80,713	.....	.....	 8,461	.....	.....	.....	.....	.....(9,965)	.....	 4,477	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG2050$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 08/05/2022	. 07/10/2023	.....	1,335,726	..... 274.68	50,615	.....	.....	 6,994	.....	.....	.....	.....	.....(6,260)	.....	 3,513	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/06/2021	. 09/21/2023	.....	5,859,645	..... 277.42	190,020	.....	.....	45,278	.....	26,099	.....	.....	.....(23,469)	.....	20,229	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/01/2021	. 09/29/2023	.....	6,349,028	..... 276.74	197,928	.....	.....	 49,482	.....	31,956	.....	.....	.....(24,483)	.....	22,416	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2022	07/12/2023		13,996,448	265.75	332,284			94,349		238,518			(82,717)		37,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	04/26/2023		12,268,863	270.45	389,998			13,488		79,592			(48,410)		16,372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000T$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/15/2022	11/13/2024		2,208,004	294.01	80,645			65,576		50,068			(9,928)		14,072		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2024		1,139,932	225.16	42,861			29,985		12,657			(5,277)		6,744		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2022	08/23/2024		711,620	225.56	26,686			18,695		7,730			(3,290)		4,210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2022	03/01/2024		12,030,334	275.61	390,951			180,040		110,577			(48,200)		57,713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2022	07/14/2023		1,661,473	218.81	59,647			17,231		5,771			(14,748)		4,456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	03/11/2024		8,185,171	280.25	245,737			116,765		44,642			(30,332)		39,846		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213E$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/25/2023		9,820,457	278.65	311,279			75,804		36,089			(38,334)		34,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2021	07/07/2023		6,944,172	276.83	221,901			29,756		21,208			(27,467)		17,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2022	08/08/2024		19,583,814	269.04	604,019			413,348		400,811			(74,907)		114,146		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2021	12/06/2023		202,435	253.08	8,300			2,839		64			(1,023)		838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2021	12/13/2023		296,198	253.08	12,144			4,270		105			(1,497)		1,243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/26/2021	11/28/2023		279,400	260.59	11,483			3,801		21			(1,412)		1,138		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2021	12/29/2023		625,842	264.73	25,597			9,603		71			(3,160)		2,706		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/29/2022	07/31/2024		839,409	224.94	31,730			21,197		9,031			(3,896)		4,853		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305W/SV ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 03/03/2023	. 03/05/2024	.....	 862,981	..... 208.71	.....	 30,032	.....	 27,969	.....	 19,806	.....	.....	..... (2,285)	.....	 4,165	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305A$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 04/11/2022	. 04/11/2024	.....	 624,161	..... 237.31	 24,405	.....	.....	 12,587	.....	 2,499	.....	.....	..... (3,005)	.....	 3,172	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205KSH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 05/18/2021	. 05/18/2023	.....	 308,726	..... 270.49	 12,812	.....	.....	 827	.....	.....	.....	.....	..... (1,580)	.....	 560	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000RSX	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	. 09/07/2022	. 08/30/2024	.....	 1,375,252	..... 290.88	 49,281	.....	.....	 35,653	.....	 34,301	.....	.....	..... (6,182)	.....	 8,192	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000QS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	. 07/05/2022	. 06/27/2024	.....	 1,616,832	..... 289.01	 57,355	.....	.....	 36,002	.....	 41,906	.....	.....	..... (7,130)	.....	 9,016	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/24/2022	. 05/23/2023	.....	 12,224,826	..... 275.1	 275,865	.....	.....	 39,756	.....	 35,858	.....	.....	..... (68,313)	.....	 23,292	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3051$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/17/2021	. 12/15/2023	.....	 808,392	..... 255.59	 33,144	.....	.....	 11,811	.....	 253	.....	.....	..... (4,097)	.....	 3,405	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/29/2021	. 12/29/2023	.....	 584,210	..... 253.08	 23,953	.....	.....	 8,949	.....	 231	.....	.....	..... (2,953)	.....	 2,526	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/09/2021	. 07/11/2023	.....	 11,993,905	..... 276.83	 383,426	.....	.....	 53,229	.....	 37,829	.....	.....	..... (47,201)	.....	 31,702	.....	0001 .....
Purchased Call/Citi Grandmaster Index/CGM040DSP	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	. 03/10/2023	. 03/06/2025	.....	 6,447,298	..... 322.11	.....	 149,729	.....	 145,108	.....	 166,527	.....	.....	..... (4,851)	.....	 44,834	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 08/05/2022	. 08/06/2024	.....	 6,152,059	..... 269.12	 184,562	.....	.....	 124,985	.....	 124,680	.....	.....	..... (22,692)	.....	 35,786	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/21/2021	. 06/16/2023	.....	 15,389,571	..... 273.16	 489,558	.....	.....	 51,457	.....	 82,653	.....	.....	..... (60,627)	.....	 35,342	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/31/2021	. 12/29/2023	.....	 1,986,203	..... 276.02	 62,565	.....	.....	 23,505	.....	 15,120	.....	.....	..... (7,735)	.....	 8,589	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/14/2021	. 07/13/2023	.....	 5,830,796	..... 277.04	 185,366	.....	.....	 26,262	.....	 17,808	.....	.....	..... (22,872)	.....	 15,562	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 08/22/2022	. 08/20/2024	.....	 11,368,708	..... 270.39	 330,471	.....	.....	 230,636	.....	 213,587	.....	.....	..... (40,717)	.....	 67,060	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/30/2021	05/01/2023		4,887,257	270.04	156,042			6,440		35,615			(19,215)		7,121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/05/2024		4,994,425	274.42	146,787			56,468		46,302			(18,138)		21,872		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2023		535,293	223.73	19,271			6,158		933			(4,752)		1,515		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/07/2021	05/08/2023		5,485,598	273.49	172,590			8,913		20,250			(21,555)		8,850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2021	05/05/2023		11,373,356	272.29	371,676			17,443		54,022			(45,921)		17,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	08/04/2023		6,896,210	281.22	215,326			37,050		9,769			(26,576)		20,259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2022	07/08/2024		7,840,520	266.93	234,629			150,180		180,526			(28,983)		44,248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305IS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2024		1,249,064	224.19	48,589			32,526		14,096			(5,982)		7,229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2022	07/24/2023		425,994	223.58	15,336			4,816		743			(3,761)		1,196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305IS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/29/2022	07/28/2023		1,944,879	224.94	70,016			22,950		2,680			(17,312)		5,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2024		5,405,242	272.11	171,293			76,882		69,344			(21,134)		25,581		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/15/2023		8,236,389	280.18	260,225			48,646		17,261			(32,037)		25,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/05/2024		3,250,654	272.21	101,766			39,443		38,127			(12,666)		14,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2021	05/11/2023		6,034,940	271.39	183,163			10,093		35,781			(22,635)		10,113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2022	08/19/2024		11,922,857	270.39	338,950			236,838		223,998			(41,924)		70,260		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2021	09/12/2023		5,920,930	280.19	194,485			43,908		15,369			(23,999)		19,905		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305FS#	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/27/2022	06/27/2023		457,204	230.48	16,688			4,000		40			(4,115)		1,122		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HS2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/15/2022	07/14/2023		822,977	230.44	29,545			8,535		107			(7,305)		2,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023		742,562	233.92	26,732			8,242		190			(6,610)		2,057		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2023		279,557	233.92	10,064			3,216		96			(2,482)		791		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/29/2022	07/31/2023		252,723	233.92	9,098			3,033		97			(2,231)		731		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205Z$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/26/2021	11/27/2023		1,168,288	256.72	48,017			15,851		228			(5,912)		4,747		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/31/2021	12/29/2023		50,532	253.08	2,067			776		20			(256)		219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2021	09/15/2023		8,091,201	280.41	238,684			55,497		21,003			(29,768)		27,447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/19/2021	07/10/2023		10,381,235	276.83	331,905			45,722		31,705			(40,926)		27,304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2023		646,180	218.81	23,262			6,857		2,333			(5,705)		1,757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023		1,672,778	223.58	60,220			18,568		2,843			(14,890)		4,633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2023		515,390	225.51	18,451			6,608		1,006			(4,550)		1,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	03/28/2024		8,706,970	279.43	259,006			129,356		52,713			(32,028)		43,415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2022	09/11/2024		70,630	220.26	2,642			1,917		1,170			(324)		426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2022	09/11/2024		834,718	223.17	31,218			22,654		10,622			(3,833)		5,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/21/2024		7,988,444	278.94	240,078			117,125		51,391			(29,608)		39,447		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/19/2023		6,601,243	277.4	210,219			58,201		33,225			(25,972)		24,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2021	08/01/2023		8,283,383	280.59	266,046			44,621		13,391			(32,761)		24,043		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	03/06/2024		5,328,731	279.73	185,020			86,529		31,195			(22,822)		25,753		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/18/2023		6,778,272	278.76	214,025			40,982		19,487			(26,437)		20,990		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2021	10/13/2023		5,499,841	277.59	174,134			46,940		26,147			(21,568)		20,151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2022	09/28/2023		287,536	208.58	10,236			5,076		4,963			(2,524)		1,012		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/11/2021	06/09/2023		672,068	276.52	27,891			2,658					(3,448)		1,472		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205NSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/02/2021	07/05/2023		723,959	267.51	29,972			3,911					(3,680)		1,856		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2023		96,123	205.49	3,393			1,790		2,577			(832)		349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	10/16/2023		116,555	204.81	4,103			2,238		3,272			(1,006)		430		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2021	04/28/2023		7,824,911	270.73	247,328			9,223		48,578			(30,586)		10,836		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205MSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/29/2022	06/16/2023		1,581,271	255.6	38,082			4,269					(5,028)		3,631		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/16/2022	11/15/2024		1,258,848	217.11	46,326			37,799		22,613			(5,711)		8,036		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/21/2023		342,907	285.86	14,231			2,780					(1,752)		1,073		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/16/2022	09/17/2024		3,689,256	213.82	137,240			100,857		74,709			(16,874)		22,353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2023		142,958	230.44	5,147			1,517		62			(1,262)		389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/19/2022	08/18/2023		593,938	230.77	21,204			8,187		746			(5,243)		1,839		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205P\$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2021	07/21/2023		2,422,420	270.99	100,288			15,354					(12,381)		6,709		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P\$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/02/2022	12/04/2024		50,907	221.2	1,873			1,575		863			(230)		330		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RSY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/23/2021	08/23/2023		384,619	278.81	15,962			3,157					(1,968)		1,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/26/2021	08/25/2023		1,971,500	276.57	81,620			16,437					(10,077)		6,256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/11/2022	10/11/2023		115,053	205.21	4,073			2,165		3,145			(1,004)		419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/30/2021	08/30/2023		115,852	288.44	4,808			997					(593)		374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2021	05/03/2023		10,877,144	270.36	351,916			15,500		74,914			(43,475)		16,353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ISJ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/08/2022	08/08/2023		902,432	225.06	32,307			11,481		1,844			(7,966)		2,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2021	06/30/2023		8,139,098	274.76	263,190			32,638		35,099			(32,498)		20,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/22/2023		6,037,991	278.65	193,012			46,415		22,189			(23,901)		20,904		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2021	09/28/2023		5,663,835	277.78	171,279			42,550		24,661			(21,191)		19,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/18/2023		7,824,581	276.43	251,101			37,301		27,809			(30,916)		21,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/03/2022	05/31/2023		18,739,411	274.93	426,016			70,672		62,463			(105,316)		38,304		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2022	08/08/2029		992,068	2967.36	52,255			47,548		43,448			(1,842)		12,511		0001
Purchased Call/AI Powered US Equity Index/AIP000J9L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2021	04/13/2023		1,133,188	2532.19	40,332			666					(4,981)		1,069		0001
Purchased Call/AI Powered US Equity Index/AIP000K9P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2021	05/05/2023		1,219,088	2531.24	41,124			1,961					(5,169)		1,888		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2021	10/05/2023		7,604,059	276.07	228,020			58,895		43,437			(28,193)		27,286		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/07/2022	12/06/2024		1,810,090	213.22	66,611			56,272		39,391			(8,212)		11,757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/09/2021	04/10/2023		1,123,078	269.28	46,383			574					(5,711)		929		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2024		144,265	217.58	5,309			4,522		2,871			(654)		942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/02/2022	12/03/2024		2,846,862	219.01	104,765			88,071		47,186			(12,881)		18,447		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2022	10/02/2024		1,862,571	202.36	69,288			52,275		64,337			(8,507)		11,442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2024		2,071,761	208.26	76,448			58,491		55,409			(9,387)		12,808		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2022	09/20/2024		54,437	207.36	2,014			1,495		1,677			(249)		331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2024		7,132,872	277.43	227,856			117,800		56,438			(28,117)		36,246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/26/2021	08/25/2023		248,498	284.12	10,288			2,072					(1,270)		789		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/09/2021	04/11/2023		1,103,345	259.2	45,568			626					(5,603)		958		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/27/2022	09/23/2024		73,940	205.92	2,557			1,908		2,438			(316)		451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/06/2023		15,131,405	276.3	331,525			60,666		38,647			(82,157)		32,415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2024		13,358	211.54	496			365		339			(61)		81		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/06/2022	10/06/2023		102,575	207.31	3,631			1,896		2,415			(895)		369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/18/2022	11/20/2023		211,234	213.71	7,457			4,786		3,499			(1,829)		846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2024		727,563	210.3	26,702			20,695		17,713			(3,287)		4,530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2022	10/28/2024		53,648	213	1,969			1,560		1,307			(242)		337		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3050S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2024		153,301	215.64	5,641			4,759		3,341			(695)		996		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R5C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2024		921,869	205.1	34,017			29,351		28,586			(4,188)		6,056		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R5L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2024		665,221	209.68	24,480			21,324		19,004			(3,002)		4,391		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2023		236,961	222.22	8,483			3,365		1,152			(2,092)		747		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2023		605,329	213	21,368			13,236		10,089			(5,283)		2,371		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/20/2021	10/11/2023		7,077,009	274.67	233,718			62,184		50,187			(28,911)		25,797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/14/2022	11/14/2023		417,117	216.87	14,724			9,208		4,481			(3,631)		1,648		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P5A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/18/2022	11/17/2023		1,099,412	217.58	38,809			24,795		11,217			(9,596)		4,373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I5D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/23/2021	04/21/2023		367,576	269.57	15,181			419					(1,877)		441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U59	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/24/2021	09/26/2023		420,179	268.43	17,395			4,253					(2,139)		1,471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N5K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2023		580,097	210.46	20,477			11,677		9,427			(5,049)		2,190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/02/2022	11/02/2023		463,148	207.66	16,395			9,711		9,412			(4,043)		1,781		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205H5S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/16/2021	04/18/2023		1,000,000	269.57	41,300			964					(5,078)		1,110		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G5P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/15/2021	11/10/2023		5,218,833	279.11	166,846			51,374		22,310			(20,615)		20,442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N56	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2022	10/20/2023		117,438	205.05	4,134			2,313		3,316			(1,019)		438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N5S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2022	10/27/2023		678,345	213	23,878			13,862		11,147			(5,904)		2,573		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R5O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/17/2024		229,990	208.77	8,487			7,298		6,753			(1,043)		1,507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R53	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	12/17/2024		3,244,421	206.79	119,719			102,945		93,666			(14,720)		21,262		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205IS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/21/2021	04/21/2023		100,540	269.57	4,152			114					(512)		121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/14/2022	10/16/2023		525,841	207.59	18,510			10,096		10,537			(4,539)		1,941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/11/2022	11/13/2023		875,755	218.04	31,002			19,301		8,555			(7,603)		3,453		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/18/2022	11/17/2023		865,222	213.71	30,542			19,513		14,048			(7,552)		3,442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/23/2022	11/24/2023		324,721	215.27	11,463			7,525		4,872			(2,819)		1,311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/19/2022	12/19/2023		188,737	206.87	6,662			4,809		5,155			(1,643)		801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/17/2024		6,823,363	278.9	204,874			107,560		46,626			(25,232)		34,948		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/28/2022	10/27/2023		1,735,023	210.46	61,073			35,456		28,195			(15,100)		6,580		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/25/2022	11/24/2023		1,104,020	215.64	38,861			25,584		16,127			(9,609)		4,457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/14/2022	12/14/2023		109,966	217.2	3,882			2,748		1,463			(957)		462		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/21/2022	12/20/2024		1,435,862	207.61	52,840			45,654		39,976			(6,514)		9,432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/01/2022	11/01/2023		207,090	213	7,290			4,297		3,432			(1,797)		795		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/28/2022	11/28/2023		429,077	218.03	15,146			10,056		4,270			(3,735)		1,747		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/19/2022	09/19/2023		213,409	211.54	7,597			3,579		3,480			(1,873)		732		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/29/2022	09/29/2023		102,905	201.93	3,663			1,837		3,506			(903)		363		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2021	09/27/2023		12,823,306	279.23	378,362			93,188		43,278			(46,718)		45,026		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2022	08/22/2024		16,461,122	269.93	456,053			320,593		320,782			(56,504)		97,290		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305PSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/30/2022	11/29/2024		1,395,938	218.88	51,371			42,903		22,960			(6,333)		9,016		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000US0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/13/2022	12/09/2024		1,547,270	285.18	55,351			47,121		56,825			(6,840)		10,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/20/2023		596,655	276.17	22,752			3,465		2,281			(2,825)		1,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	09/12/2024		15,757,054	269.37	392,222			287,435		327,218			(48,642)		95,027		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2022	01/26/2024		6,322,479	270.42	193,253			80,070		91,596			(23,927)		28,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2022	09/14/2023		13,141,687	268.31	234,497	956		109,665		188,251			(58,980)		44,446		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/04/2021	05/16/2023		12,361,141	270.96	396,193			24,507		81,684			(48,763)		21,941		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/09/2022	12/06/2024		4,809,408	286.61	164,883			139,750		164,287			(20,352)		31,240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/02/2022	09/01/2023		1,111,771	214.23	39,690			16,915		13,337			(9,814)		3,611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/26/2022	09/26/2023		311,567	204.15	11,061			5,424		9,111			(2,727)		1,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305OSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/08/2022	11/08/2023		433,154	210.72	15,290			9,309		7,297			(3,770)		1,689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/02/2022	12/04/2023		572,648	219.01	20,214			13,755		5,517			(4,957)		2,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2021	05/15/2023		7,426,930	270.96	237,008			14,345		49,078			(29,182)		13,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/16/2022	12/15/2023		725,760	208.77	25,547			18,309		17,278			(6,317)		3,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2022	08/11/2023		12,393,222	269.94	267,562			99,662		136,168			(67,388)		37,405		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305ISL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.08/09/2022	.08/09/2023	.....	 189,747	..... 233.92	 6,793	.....	.....	 2,433	.....	 89	.....	.....	..... (1,675)	.....	 568	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/11/2022	.04/02/2024	.....	 7,736,677	..... 278.17	235,277	.....	.....	 118,702	.....	55,187	.....	.....	.....(28,951)	.....	38,842	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/18/2022	.08/09/2024	.....	 11,971,556	..... 269.94	354,018	.....	.....	244,345	.....	229,702	.....	.....	.....(44,162)	.....	69,848	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/26/2022	.09/01/2023	.....	 21,627,199	..... 266.14	467,723	.....	.....	201,429	.....	384,147	.....	.....	..... (117,093)	.....	70,240	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/04/2022	.04/21/2023	.....	 7,869,001	..... 278.14	158,401	.....	.....	 8,809	.....	3,278	.....	.....	.....(39,294)	.....	 9,437	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205USI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.09/27/2021	.09/27/2023	.....	 343,049	..... 272.99	 14,202	.....	.....	 3,492	.....	.....	.....	.....	..... (1,751)	.....	 1,205	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000USF	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	.12/08/2022	.11/29/2024	.....	2,096,635	..... 290.34	70,230	.....	.....	59,069	.....	58,862	.....	.....	.....(8,706)	.....	 13,541	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/16/2021	.11/02/2023	.....	5,992,659	..... 279.51	194,783	.....	.....	57,767	.....	23,221	.....	.....	.....(24,080)	.....	23,050	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305NSC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.10/21/2022	.10/20/2023	.....	1,650,294	..... 210.46	58,090	.....	.....	32,595	.....	26,739	.....	.....	.....(14,363)	.....	 6,154	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305NSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.10/26/2022	.10/26/2023	.....	 924,156	..... 210.46	32,623	.....	.....	 18,693	.....	15,018	.....	.....	..... (8,044)	.....	 3,497	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305MSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.10/06/2022	.10/06/2023	.....	 131,113	..... 210.1	 4,641	.....	.....	 2,424	.....	 2,122	.....	.....	..... (1,144)	.....	472	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305SSL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.01/06/2023	.01/07/2025	.....	2,107,743	..... 213.76	.....	78,197	.....	69,497	.....	45,161	.....	.....	..... (8,973)	.....	 14,042	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205USL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.09/28/2021	.09/28/2023	.....	 252,710	..... 265.27	 10,462	.....	.....	 2,587	.....	.....	.....	.....	..... (1,290)	.....	890	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205WS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.10/14/2021	.10/13/2023	.....	1,189,421	..... 267.16	 49,123	.....	.....	 13,212	.....	.....	.....	.....	..... (6,065)	.....	 4,358	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205WS7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.10/15/2021	.10/16/2023	.....	 683,560	..... 268.32	 28,231	.....	.....	 7,689	.....	.....	.....	.....	..... (3,476)	.....	 2,524	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305SSD ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.01/04/2023	.01/03/2025	.....	 529,106	..... 211.16	.....	 19,577	.....	 17,291	.....	 12,629	.....	.....	..... (2,306)	.....	 3,514	.....	0001 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2021	04/06/2023		5,564,695	269.18	177,904			1,230		41,432			(22,030)		3,567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/24/2024		9,296,506	269.72	294,616			121,034		142,854			(36,436)		42,071		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2022	08/23/2023		12,500,187	269.33	248,696	1,128		100,969		152,083			(62,333)		39,393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Q$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/12/2022	12/12/2023		269,195	217.58	9,476			6,656		3,477			(2,336)		1,127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/21/2022	12/21/2023		75,775	209.61	2,675			1,945		1,753			(660)		323		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/22/2022	11/22/2024		4,474,742	291.24	160,715			133,026		119,054			(19,810)		28,734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/23/2022	02/09/2024		635,734	242.09	23,983			10,577		1,523			(3,015)		2,953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/26/2022	11/22/2023		195,957	272.71	1,696			601					(230)		788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/17/2023		12,807,111	266.51	327,695			98,492		197,012			(82,226)		34,833		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/04/2023		10,020,946	275.81	312,399			80,034		59,248			(38,581)		35,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2022	07/19/2023		15,071,340	267.44	357,653			108,752		212,565			(89,253)		41,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/06/2023		8,968,038	274.72	288,012			74,895		61,803			(35,658)		32,266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/08/2024		11,917,858	280.07	369,662			174,045		66,192			(45,619)		57,766		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/05/2021	05/19/2023		2,203,094	268.75	89,673			6,021					(11,230)		4,036		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/17/2023		10,254,770	276.43	326,102			47,996		36,446			(40,149)		27,891		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W8D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2022	09/05/2023		7,482,222	266.14	156,939			69,398		130,656			(39,364)		24,614		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/23/2023		8,436,233	277.23	268,630			75,764		44,149			(33,087)		31,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/17/2023		7,292,146	278.04	228,565			62,635		33,209			(28,210)		26,989		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2024		863,368	215.52	31,772			27,065		16,945			(3,912)		5,635		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2021	10/10/2023		7,720,177	274.84	248,194			65,615		53,204			(30,588)		28,069		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205WSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/20/2021	10/20/2023		649,532	275.22	27,181			7,554					(3,357)		2,422		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205KSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/17/2021	05/17/2023		1,529,179	271.6	63,461			4,010					(7,824)		2,744		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/07/2022	04/14/2023		660,904	269.57	25,413			465					(3,205)		647		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/05/2023		1,656,630	269.57	68,830			3,264					(8,593)		2,565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ISH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/23/2021	04/24/2023		646,283	272.38	26,691			844					(3,286)		829		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/16/2021	04/14/2023		832,504	272.38	34,382			617					(4,251)		815		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2021	04/06/2023		1,248,290	269.28	51,503			359					(6,432)		800		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/13/2024		16,173,759	267.02	422,338			311,759		395,040			(52,574)		97,632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/14/2023		7,981,237	277.17	251,453			35,988		23,577			(31,023)		21,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/15/2024		5,673,724	279.12	172,291			83,078		35,484			(21,324)		27,780		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2021	05/04/2023		149,932	275.17	6,222			282					(767)		229		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/16/2024		13,557,420	266.06	372,650			275,169		353,901			(46,129)		82,069		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	10/26/2023		8,160,758	278.47	257,368			73,663		36,349			(31,763)		30,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024		11,285,554	278.64	327,500			173,171		80,502			(40,435)		57,953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2025		428,992	214.53		15,916		14,169		9,899			(1,764)		2,862		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305US9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/01/2023	01/31/2025		435,522	221.65		16,114		14,853		7,447			(1,280)		2,955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/20/2023		5,846,997	277.23	188,465			52,633		30,014			(23,353)		21,802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/04/2022	03/25/2024		10,305,154	280.06	309,259			152,841		58,266			(38,146)		51,172		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/17/2021	05/17/2023		1,571,881	268.64	66,543			4,353					(8,493)		2,820		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/09/2023		1,048,961	269.57	43,532			2,272					(5,352)		1,714		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/15/2021	04/14/2023		1,901,810	272.38	78,545			1,408					(9,697)		1,862		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/07/2023		14,991,853	276.46	317,227			58,892		36,791			(78,621)		32,354		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2021	04/06/2023		1,800,953	259.2	74,379			514					(9,195)		1,155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2022	08/13/2024		10,115,010	270.43	302,838			208,075		188,011			(37,252)		59,253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2022	03/28/2024		15,701,302	278.73	480,604			239,373		104,150			(59,334)		78,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2021	04/19/2023		10,996,725	270.56	331,043			8,901		67,170			(44,308)		12,545		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024		16,811,981	276.3	499,518			296,791		171,340			(61,633)		91,556		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	10/25/2023		8,362,813	277.94	269,537			76,820		39,757			(33,303)		31,565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2025		56,360	213		2,085		1,842		1,394			(246)		374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/10/2022	09/26/2024		19,851,094	261.75	635,864			479,961		685,270			(79,082)		121,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/11/2024		8,593,989	276.3	255,556			153,493		88,445			(31,439)		47,071		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2025		671,126	212.54		24,899		22,166		15,188			(2,759)		4,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2021	11/01/2023		9,492,417	278.93	308,957			91,147		40,381			(38,212)		36,427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2022	06/04/2024		12,788,864	275.47	389,659			230,298		139,024			(47,953)		69,485		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305TSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025		1,397,376	214.26		51,843		47,078		33,001			(4,951)		9,417		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/02/2024		8,233,269	272.38	245,340			103,881		99,038			(30,346)		37,816		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2021	11/03/2023		7,520,904	280.47	240,171			71,777		25,539			(29,780)		28,995		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/01/2021	09/08/2023		238,448	281.75	4,909			1,117					(625)		792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305PSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/25/2022	11/24/2023		1,410,058	218.88	49,634			32,676		13,078			(12,272)		5,693		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2023		974,341	213.25	34,394			24,066		14,804			(8,435)		4,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2021	05/12/2023		4,813,043	270.96	156,470			8,880		31,324			(19,415)		8,163		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205X5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/25/2021	10/25/2023		239,211	272.15	9,856			2,802					(1,215)		903		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	11/17/2023		9,655,733	280.08	298,909			94,970		37,415			(36,981)		38,407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2021	09/29/2023		3,117,635	276.23	98,112			24,555		17,251			(12,158)		11,007		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055SE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/07/2022	02/07/2024		542,328	233.67	21,856			9,367		2,158			(2,695)		2,511		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/07/2023	02/07/2025		506,108	220.11	18,675			17,369		9,244			(1,328)		3,451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205VSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/31/2022	10/09/2023		302,443	267.15	8,724			2,369					(1,110)		1,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/13/2023	01/16/2025		145,932	216.66	5,414			4,872		3,071			(568)		979		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/26/2022	01/26/2024		1,368,766	242.57	55,572			22,901		2,934			(6,851)		6,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	10/09/2023		6,174,175	274.84	193,350			51,356		42,549			(24,044)		22,390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205X5E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/28/2021	10/27/2023		2,023,636	277.6	83,171			23,976					(10,268)		7,675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/29/2021	10/31/2023		997,712	277.37	41,006			11,998					(5,042)		3,820		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/30/2024		6,106,282	269.36	199,032			83,253		98,106			(24,542)		27,909		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/12/2023		9,525,117	276.3	178,852			35,846		22,423			(44,321)		21,299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/05/2024		5,703,671	279.73	177,686			82,743		33,390			(21,848)		27,524		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	10/31/2023		6,296,307	278.17	206,563			60,682		29,933			(25,536)		24,106		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/21/2023		14,014,433	276.52	307,805			17,128		13,663			(76,294)		16,808		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2022	08/23/2024		13,748,526	269.31	385,012			271,717		280,329			(47,784)		81,337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/13/2023		6,329,907	275.69	213,908			57,472		39,324			(26,411)		23,193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/24/2022	08/24/2023		324,065	225.56	11,602			4,634		733			(2,861)		1,025		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/23/2023	01/23/2025		107,505	215.24		3,988		3,627		2,437			(366)		725		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2021	04/14/2023		2,638,923	269.66	88,215			1,584		18,648			(10,907)		2,584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/04/2021	11/03/2023		1,536,299	277.85	63,296			18,858					(7,814)		5,923		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/10/2023	02/11/2025		1,928,400	214.44		71,158		66,662		40,557			(4,763)		13,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/05/2024		5,454,128	270.32	169,560			72,341		80,652			(20,896)		25,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/02/2024		10,272,395	274.93	312,226			170,321		110,641			(38,501)		53,634		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2021	05/26/2023		7,649,347	272.57	247,505			18,835		39,552			(30,641)		14,981		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2022	05/31/2023		17,058,720	273.02	544,654			45,027		83,087			(67,124)		34,869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2022	04/26/2024		9,896,222	275.18	298,822			161,345		102,630			(36,992)		51,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2022	07/25/2023		10,098,400	268.95	225,174			72,064		119,758			(56,047)		28,465		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/28/2022	12/27/2024		130,678	207.62	4,796			4,190		4,072			(591)		863		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/06/2023	02/06/2025		321,803	218.45		11,875		11,028		6,320			(861)		2,193		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	06/14/2024		10,454,120	273.52	288,680	2,233		178,014		138,515			(35,993)		57,455		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/26/2023		11,230,603	275.14	253,283			17,502		21,711			(62,582)		14,987		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205ISN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/26/2021	04/26/2023		630,118	269.57	26,024			894					(3,208)		841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/03/2021	09/01/2023		309,591	292.12	12,848			2,719					(1,588)		1,005		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205US8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/24/2021	09/25/2023		704,019	268.43	29,146			7,096					(3,588)		2,458		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/27/2023		746,828	277.37	30,695			8,861					(3,795)		2,832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205XSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/29/2021	10/30/2023		722,016	277.37	29,675			8,653					(3,654)		2,758		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/05/2021	11/06/2023		815,965	278.14	33,618			10,127					(4,139)		3,167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/08/2021	11/08/2023		581,507	277.85	23,958			7,273					(2,954)		2,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/21/2023		6,027,399	270.03	192,872			5,332		41,513			(23,880)		7,229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T5W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025		761,612	215.89		28,180		25,702		16,792			(2,509)		5,140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205YSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/11/2021	11/10/2023		1,286,713	277.85	51,587			15,916					(6,389)		5,040		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/06/2023		8,651,586	274.85	290,013			99,376		70,870			(35,811)		35,801		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000USU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2022	12/18/2024		3,172,086	285.74	115,769			99,666		114,046			(14,242)		20,804		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000UST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/16/2022	12/13/2024		3,532,371	285.43	130,097			111,796		128,500			(16,094)		23,075		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2024		275,784	207.03	10,176			8,780		8,779			(1,253)		1,812		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	11/24/2023		3,012,568	275.62	95,301			31,267		21,728			(11,814)		12,163		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	11/30/2023		6,181,070	273.71	194,521			65,408		57,303			(24,140)		25,269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024		8,792,985	277.45	271,137			138,105		67,815			(33,466)		44,325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2025		480,189	215.4	17,767			16,475		9,630			(1,357)		3,270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/07/2025		703,059	213.72	25,873			24,096		15,198			(1,808)		4,795		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/29/2023		7,925,479	275.31	231,065			76,978		60,166			(28,547)		32,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/18/2023		8,638,761	277.07	278,376			76,658		45,208			(34,396)		32,053		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2022	08/23/2024		9,541,030	269.41	268,368			190,260		193,363			(33,407)		56,445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2021	10/27/2023		5,169,533	278.17	167,449			48,390		24,059			(20,747)		19,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2022	07/25/2024		9,639,116	268.95	288,917			192,089		195,528			(35,819)		55,384		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/25/2022	07/21/2023		16,523,115	268.55	373,681			115,693		203,988			(92,813)		45,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2022	09/19/2023		13,954,680	266.05	279,088			134,108		257,634			(70,134)		47,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	04/19/2024		12,538,546	278.86	375,779			198,257		86,932			(46,314)		64,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/06/2022	08/22/2023		11,878,153	269.93	221,399			89,056		134,072			(55,696)		37,304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2024		1,526,146	210.46	56,010			43,486		36,911			(6,896)		9,511		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305N$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/21/2022	10/22/2024		3,251,027	210.46	119,313			93,418		78,473			(14,670)		20,331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/26/2022	08/28/2023		343,637	218.16	12,268			5,036		2,757			(3,008)		1,101		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/16/2024		6,951,507	278.9	212,007			110,822		47,501			(26,039)		35,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/24/2023		10,271,260	268.55	238,691			76,078		123,723			(59,579)		28,827		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2021	06/09/2023		7,279,646	275.42	231,405			22,079		23,536			(28,682)		15,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2021	06/13/2023		16,670,948	275.42	530,818			53,244		55,568			(65,304)		37,532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2021	06/09/2023		11,638,852	275.06	371,021			35,343		39,959			(45,861)		25,485		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2136$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023		14,036,420	270.03	448,787			14,802		98,077			(55,222)		18,367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/16/2024		9,811,595	272.24	308,322			137,030		123,106			(38,235)		46,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2021	05/30/2023		6,423,636	273.02	204,413			16,722		31,287			(25,341)		13,022		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/21/2022	11/21/2023		215,068	213.97	7,592			4,894		3,508			(1,872)		863		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/09/2022	12/08/2023		703,371	215.38	24,759			17,262		10,646			(6,122)		2,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/07/2021	05/04/2023		5,803,372	270.59	190,376			8,646		38,350			(23,500)		8,856		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/14/2023	02/14/2025		792,053	214.79		29,068		27,314		16,410			(1,789)		5,429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/23/2022	12/26/2023		757,504	209.68	26,740			19,816		17,630			(6,540)		3,258		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/14/2023	02/14/2025		473,983	219.09		17,395		16,345		9,000			(1,071)		3,249		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205YSL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/12/2021	. 11/13/2023	.....	 473,268	..... 277.85	 19,451	.....	.....	 6,047	.....	.....	.....	.....	..... (2,395)	.....	 1,866	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205YSU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/15/2021	. 11/15/2023	.....	 708,881	..... 277.85	 29,206	.....	.....	 9,147	.....	.....	.....	.....	..... (3,601)	.....	 2,807	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Z3U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/30/2021	. 11/24/2023	.....	 60,492	..... 260.59	 1,985	.....	.....	 651	.....	 5	.....	.....	..... (247)	.....	 244	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305VSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 02/17/2023	. 02/19/2025	.....	 1,068,757	..... 215.94	.....	 39,223	.....	 37,176	.....	 20,985	.....	.....	..... (2,247)	.....	 7,353	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000US4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 11/18/2022	. 11/20/2024	.....	 520,152	..... 291.58	 18,436	.....	.....	 15,216	.....	 13,569	.....	.....	..... (2,276)	.....	 3,334	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000T3Y	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	. 11/11/2022	. 11/12/2024	.....	 689,633	..... 294.01	 25,034	.....	.....	 20,323	.....	 15,621	.....	.....	..... (3,078)	.....	 4,391	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050S7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 07/01/2022	. 12/04/2023	.....	 1,137,886	..... 251.28	 44,635	.....	.....	 15,234	.....	 408	.....	.....	..... (5,520)	.....	 4,690	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050SI ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/08/2021	. 12/08/2023	.....	 351,854	..... 254.51	 14,426	.....	.....	 4,974	.....	 111	.....	.....	..... (1,779)	.....	 1,462	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050ST ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/10/2021	. 12/12/2023	.....	 493,142	..... 253.08	 20,219	.....	.....	 7,082	.....	 175	.....	.....	..... (2,486)	.....	 2,065	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305TSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/27/2023	. 01/27/2025	.....	 108,289	..... 217.76	.....	 4,007	.....	 3,676	.....	 2,203	.....	.....	..... (345)	.....	 732	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205HSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 04/09/2021	. 04/11/2023	.....	 529,499	..... 269.28	 21,868	.....	.....	 300	.....	.....	.....	.....	..... (2,689)	.....	 460	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/25/2022	. 02/20/2024	.....	 6,555,374	..... 272.11	 207,780	.....	.....	 93,064	.....	 83,443	.....	.....	..... (25,669)	.....	 30,976	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/11/2021	. 11/07/2023	.....	 5,843,947	..... 281.17	 177,214	.....	.....	 54,434	.....	 18,091	.....	.....	..... (22,158)	.....	 22,737	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/11/2022	. 06/20/2024	.....	 14,293,622	..... 272.12	 419,373	.....	.....	 257,288	.....	 214,819	.....	.....	..... (51,640)	.....	 79,090	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/10/2021	. 12/11/2023	.....	 5,433,001	..... 276.49	 171,315	.....	.....	 59,907	.....	 37,012	.....	.....	..... (21,114)	.....	 22,706	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205Z3R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/29/2021	. 11/29/2023	.....	 119,779	..... 266.46	 4,923	.....	.....	 1,636	.....	 2	.....	.....	..... (607)	.....	 489	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305USR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 02/08/2023	. 02/07/2025	.....	 1,281,012	..... 217.97	.....	 47,141	.....	 43,904	.....	 25,682	.....	.....	..... (3,293)	.....	 8,736	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305VSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/17/2023	02/18/2025		1,448,738	220.22		53,169		50,390		26,512			(3,051)		9,960		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/22/2023	02/21/2025		907,092	213.45		33,200		31,558		22,269			(1,683)		6,249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/17/2023	02/20/2025		820,560	215.94		30,115		28,545		16,111			(1,723)		5,649		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2021	11/03/2023		5,767,859	281.17	179,964			53,776		17,279			(22,304)		22,237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/15/2023		14,000,626	272.86	291,606			60,969		77,993			(72,680)		31,943		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/14/2023		5,215,313	279.91	164,783			51,506		20,209			(20,336)		20,610		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2021	05/22/2023		6,245,357	270.47	199,754			14,018		46,761			(24,603)		11,786		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TST	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/08/2022	11/07/2024		2,642,285	294.72	90,744			73,059		57,176			(11,189)		16,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023		15,749,084	261.75	387,694			193,960		438,737			(97,323)		55,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2022	06/23/2023		20,692,913	270.6	453,787			104,830		176,058			(112,422)		49,635		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/25/2022	03/26/2024		8,740,839	280.06	266,395			131,753		49,421			(32,764)		43,464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205USH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/27/2021	09/27/2023		791,961	267.29	32,787			8,062					(4,042)		2,781		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2021	11/22/2023		6,077,032	277.84	177,009			57,590		32,410			(21,924)		24,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/23/2023	02/21/2025		60,294	213.48		2,213		2,112		1,480			(109)		415		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000TSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/07/2022	11/04/2024		3,184,912	294.74	111,587			89,714		68,613			(13,798)		20,143		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3053$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.01/20/2022	.01/19/2024	.....	1,136,551	..... 247.99	46,030	.....	.....	18,603	.....	 1,329	.....	.....	.....(5,683)	.....	5,100	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/29/2022	.09/22/2023	.....	 14,566,024	..... 264.63	311,146	.....	.....	152,111	.....	309,940	.....	.....	.....(77,842)	.....	50,429	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.01/14/2022	.01/16/2024	.....	1,369,271	.....264.5	55,592	.....	.....	22,176	.....	207	.....	.....	.....(6,835)	.....	6,113	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.01/07/2022	.01/08/2024	.....	1,739,764	..... 248.88	70,808	.....	.....	27,466	.....	 1,398	.....	.....	.....(8,718)	.....	7,660	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/12/2021	.11/10/2023	.....	7,321,502	..... 279.91	225,934	609	.....	70,166	.....	27,638	.....	.....	.....(28,119)	.....	28,678	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/06/2022	.11/13/2023	.....	 7,281,730	..... 279.91	226,368	.....	.....	70,613	.....	28,216	.....	.....	.....(27,970)	.....	28,712	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/02/2022	.05/02/2023	.....	 11,897,400	..... 274.93	271,334	.....	.....	23,238	.....	27,759	.....	.....	..... (67,080)	.....	17,614	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305V$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.02/21/2023	.02/21/2025	.....	601,072	..... 209.98	.....	22,059	.....	20,940	.....	 15,229	.....	.....	.....(1,147)	.....	 4,141	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.02/27/2023	.02/27/2025	.....	259,730	..... 211.89	.....	 9,506	.....	 9,102	.....	 6,815	.....	.....	..... (416)	.....	 1,797	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.03/01/2023	.02/28/2025	.....	535,802	..... 203.49	.....	19,557	.....	18,778	.....	17,694	.....	.....	..... (804)	.....	3,710	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/06/2022	.06/28/2024	.....	 12,229,312	..... 268.53	348,896	.....	.....	219,894	.....	247,590	.....	.....	.....(43,352)	.....	68,270	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/03/2022	.09/23/2024	.....	 11,009,264	..... 263.45	323,655	.....	.....	241,637	.....	341,972	.....	.....	.....(39,990)	.....	67,078	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.01/11/2022	.01/11/2024	.....	 67,248	..... 264.33	 2,737	.....	.....	 1,071	.....	 10	.....	.....	..... (337)	.....	298	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/09/2022	.07/26/2023	.....	 14,448,038	..... 269.14	319,742	.....	.....	103,056	.....	 167,147	.....	.....	.....(79,456)	.....	40,900	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/14/2022	.09/12/2023	.....	 74,061	..... 269.37	 1,496	.....	.....	679	.....	940	.....	.....	..... (371)	.....	249	.....	0001 .....

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	03/14/2024		9,139,268	279.22	269,187			128,715		57,158			(33,195)		44,684		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/07/2024		7,964,831	270.38	250,333			107,652		117,778			(30,946)		36,878		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000TSR	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/06/2024		728,197	294.74	26,140			20,984		15,724			(3,212)		4,613		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/21/2021	05/19/2023		6,507,656	269.51	212,354			14,053		56,398			(26,250)		11,922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305US1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2025		525,064	218.66	19,375			18,152		10,181			(1,295)		3,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2023		5,332,828	278.17	120,669			668		733			(29,832)		2,417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051S9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/16/2021	12/15/2023		1,438,522	257.16	58,979			20,989		336			(7,281)		6,059		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000VSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2023	01/16/2025		1,464,608	293.92	53,211			48,025		35,601			(5,250)		9,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/17/2023		6,604,042	280.06	206,169			65,356		25,590			(25,469)		26,269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2021	11/09/2023		7,777,272	280.59	235,039			71,959		26,410			(29,019)		30,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2022	04/10/2023		5,229,909	278.29	118,569			2,950		1,242			(29,270)		4,328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058SQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024		157,709	241.87	6,261			2,997		463			(771)		772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/27/2021	08/25/2023		183,378	288.44	7,610			1,535					(941)		582		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SX	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2021	07/14/2023		1,005,101	275.93	41,611			5,977					(5,144)		2,695		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2022	08/25/2023		9,207,301	269.41	188,497			77,579		112,652			(47,380)		29,216		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205SSZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.09/09/2021	.09/08/2023	.....	 1,671,092	..... 276.1	66,288	.....	.....	14,672	.....	.....	.....	.....	.....(8,211)	.....	 5,549	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.12/03/2021	.11/16/2023	.....	8,540,223	..... 280.03	261,092	.....	.....	82,470	.....	33,093	.....	.....	.....(32,295)	.....	33,897	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205QSF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.08/04/2021	.08/04/2023	.....	 89,586	..... 270.93	3,727	.....	.....	640	.....	.....	.....	.....	.....(459)	.....	263	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205MS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.06/10/2021	.06/09/2023	.....	2,157,697	..... 278.37	89,329	.....	.....	 8,502	.....	.....	.....	.....	..... (11,028)	.....	 4,725	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205SS9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.08/27/2021	.08/28/2023	.....	727,339	..... 280.64	30,185	.....	.....	 6,186	.....	.....	.....	.....	.....(3,716)	.....	 2,331	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205RS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.08/13/2021	.08/15/2023	.....	972,375	..... 282.28	40,354	.....	.....	 7,539	.....	.....	.....	.....	.....(4,962)	.....	 2,979	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205PSG ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.07/23/2021	.07/21/2023	.....	401,546	..... 273.17	16,624	.....	.....	 2,549	.....	.....	.....	.....	.....(2,055)	.....	 1,112	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205QWW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.08/09/2021	.08/09/2023	.....	447,972	..... 277.01	18,591	.....	.....	 3,320	.....	.....	.....	.....	.....(2,292)	.....	 1,342	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205QSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.08/02/2021	.08/02/2023	.....	647,074	..... 273.56	26,918	.....	.....	 4,548	.....	.....	.....	.....	.....(3,319)	.....	 1,886	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205PSR ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.07/26/2021	.07/26/2023	.....	1,383,874	..... 276.6	57,431	.....	.....	 9,151	.....	.....	.....	.....	.....(7,081)	.....	 3,918	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205NSM ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.06/28/2021	.06/28/2023	.....	909,481	..... 268.1	37,653	.....	.....	 4,551	.....	.....	.....	.....	.....(4,642)	.....	 2,245	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205NSC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.06/25/2021	.06/26/2023	.....	1,389,803	.....265.3	57,538	.....	.....	 6,806	.....	.....	.....	.....	.....(7,084)	.....	 3,393	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205MST ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.06/18/2021	.06/20/2023	.....	535,686	..... 252.57	22,177	.....	.....	 2,437	.....	.....	.....	.....	.....(2,727)	.....	 1,262	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205LS2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.05/25/2021	.05/25/2023	.....	176,009	..... 271.88	 7,304	.....	.....	542	.....	.....	.....	.....	..... (901)	.....	342	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205LSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.05/28/2021	.05/31/2023	.....	962,031	.....269.4	39,828	.....	.....	 3,283	.....	.....	.....	.....	.....(4,890)	.....	 1,966	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/03/2022	.10/03/2024	.....	 20,439,396	..... 262.71	658,689	.....	.....	502,090	.....	669,213	.....	.....	..... (81,672)	.....	125,679	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213US3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/04/2022	.07/28/2023	.....	 10,059,078	..... 269.27	222,085	.....	.....	 73,455	.....	115,368	.....	.....	.....(55,503)	.....	28,718	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/14/2021	12/14/2023		6,990,247	275.38	226,573			80,434		55,164			(28,057)		29,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/12/2022	09/27/2024		22,893,439	261.44	705,773			530,654		806,318			(87,368)		140,001		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024		939,195	263.35	38,225			14,730		143			(4,726)		4,113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2022	11/03/2023		460,783	277.09	1,979			697					(289)		1,776		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	04/30/2021	05/02/2023		15,061,742	270.04	486,809			20,868		109,759			(60,302)		22,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/03/2022	01/31/2024		7,546,650	270.27	243,781			102,304		111,594			(30,099)		34,549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/03/2021	12/05/2023		806,106	247.77	33,050			11,259		618			(4,064)		3,329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2023	02/14/2025		643,401	219.96		23,484		22,097		11,759			(1,415)		4,410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051SW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/23/2021	12/22/2023		2,758,442	261.28	112,820			41,238		528			(13,928)		11,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/17/2021	12/15/2023		7,495,513	276.39	228,699			81,536		52,561			(28,305)		31,570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/22/2022	03/08/2024		8,557,015	280.2	257,765			121,957		46,670			(31,942)		41,476		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205RS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/13/2021	08/11/2023		592,126	282.28	24,573			4,480					(3,038)		1,787		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205PSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/23/2021	07/25/2023		1,352,850	273.17	56,008			8,847					(6,886)		3,813		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050SZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/16/2021	07/17/2023		533,460	275.93	22,085			3,251					(2,719)		1,451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/24/2021	11/17/2023		4,893,521	280.32	146,387			46,569		17,983			(18,149)		19,465		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000US6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2022	11/18/2024		4,786,059	291.58	168,069			138,441		124,611			(20,795)		30,630		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI00OTS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	10/16/2024		1,024,408	295.32	37,019			28,664		20,872			(4,553)		6,373		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/26/2023		6,387,812	276.16	200,325			74,063		47,349			(24,661)		27,470		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/27/2021	12/27/2023		837,692	264.73	34,345			12,738		95			(4,234)		3,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/29/2022	03/27/2024		5,104,940	280.06	148,999			73,928		28,864			(18,361)		25,420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/21/2022	01/19/2024		1,166,561	244.56	47,246			19,120		1,908			(5,841)		5,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2024		367,041	231.89	14,865			6,064		1,535			(1,828)		1,658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2023		230,013	210.01	8,096			6,022		5,246			(1,996)		991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3051$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2021	12/15/2023		382,744	253.08	15,693			5,561		136			(1,935)		1,612		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/27/2021	12/27/2023		3,589,513	253.08	147,170			54,582		1,418			(18,144)		15,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/13/2021	07/12/2023		12,583,789	277.24	399,623			56,070		35,915			(49,336)		33,424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/31/2021	12/29/2023		741,430	264.73	30,250			11,365		84			(3,740)		3,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/14/2022	01/12/2024		165,443	250.55	6,717			2,657		119			(830)		734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/28/2023		7,870,825	277.07	237,091			88,586		52,209			(29,294)		33,973		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/04/2022	02/02/2024		646,351	246.06	25,983			11,018		1,051			(3,212)		2,969		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/25/2021	05/25/2023		172,575	269.03	7,162			531					(883)		335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/16/2023	03/14/2025		130,688	197.98		4,770		4,691		5,901			(98)		914		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2021	06/27/2023		13,538,821	274.63	432,102			51,653		58,384			(53,156)		33,239		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3052$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 01/04/2022	. 01/04/2024	.....	 446,976	..... 254.24	18,237	.....	.....	 6,964	.....	 193	.....	.....	..... (2,248)	.....	 1,954	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3054$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 01/24/2022	. 01/24/2024	.....	 170,420	..... 232.15	 6,919	.....	.....	 2,832	.....	 697	.....	.....	..... (853)	.....	771	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/01/2023	. 02/28/2025	.....	 544,408	..... 207.65	.....	19,871	.....	 19,079	.....	17,015	.....	.....	..... (817)	.....	 3,770	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2139$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/29/2021	. 06/26/2023	.....	8,483,385	..... 274.63	269,786	.....	.....	31,915	.....	36,583	.....	.....	.....(33,217)	.....	20,709	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/12/2021	. 06/30/2023	.....	 10,161,904	..... 275.02	330,253	.....	.....	41,130	.....	41,790	.....	.....	.....(40,874)	.....	25,370	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/15/2022	. 02/09/2024	.....	7,377,344	..... 270.37	236,864	.....	.....	103,335	.....	109,091	.....	.....	.....(29,491)	.....	34,267	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305W$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 02/24/2023	. 02/26/2025	.....	 591,481	..... 208.26	.....	21,648	.....	 20,698	.....	16,075	.....	.....	..... (1,034)	.....	 4,090	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/24/2023	. 03/25/2025	.....	1,633,971	..... 196.92	.....	60,130	.....	 59,800	.....	75,637	.....	.....	..... (575)	.....	11,514	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/27/2023	. 03/27/2025	.....	 254,211	..... 194.18	.....	 9,304	.....	 9,266	.....	 12,123	.....	.....	..... (51)	.....	 1,794	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/09/2022	. 05/06/2024	.....	7,207,959	.....275.5	207,705	.....	.....	114,831	.....	74,181	.....	.....	.....(25,655)	.....	37,822	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/18/2022	. 05/10/2024	.....	 18,888,173	..... 273.02	576,736	.....	.....	320,968	.....	246,094	.....	.....	..... (71,089)	.....	99,604	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/15/2022	. 06/30/2023	.....	 11,492,612	..... 268.53	233,303	.....	.....	 59,002	.....	133,838	.....	.....	.....(58,394)	.....	28,692	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/05/2022	. 04/26/2024	.....	7,412,059	.....275.3	224,798	.....	.....	121,445	.....	75,386	.....	.....	.....(27,823)	.....	38,407	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/14/2022	. 06/14/2023	.....	 15,722,097	..... 272.84	341,635	.....	.....	 70,069	.....	87,583	.....	.....	.....(84,669)	.....	35,634	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/28/2023	. 03/28/2025	.....	 587,147	..... 194.58	.....	21,431	.....	 21,372	.....	27,550	.....	.....	..... (88)	.....	 4,146	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 03/29/2023	. 03/28/2025	.....	 642,872	..... 201.76	.....	23,401	.....	 23,368	.....	25,777	.....	.....	..... (64)	.....	 4,540	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/15/2023		7,475,462	276.19	227,428			81,173		53,168			(28,200)		31,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2022	09/01/2023		8,641,828	266.41	190,325			82,404		149,357			(47,971)		28,067		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/03/2022	05/01/2023		8,311,823	275.58	182,843			15,211		12,086			(45,263)		12,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/04/2024		9,556,281	279.02	279,739			141,937		62,433			(34,522)		48,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/13/2024		5,955,974	270.37	191,771			84,050		88,668			(23,667)		27,840		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	05/14/2024		12,582,299	273.05	380,729	792		214,571		163,935			(46,944)		66,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2022	07/01/2024		11,829,403	268.74	343,421			216,753		236,191			(42,439)		66,255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/27/2024		16,607,295	270.82	449,646			280,863		280,452			(55,611)		92,608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	08/02/2024		19,760,272	268.83	608,061			411,061		408,374			(75,396)		114,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/20/2023		11,853,459	272.12	252,989			56,165		72,897			(62,495)		27,920		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/27/2023		4,400,337	275.62	137,321			45,359		32,085			(16,920)		17,878		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2022	08/03/2023		11,925,392	268.83	276,285			95,852		147,226			(69,052)		34,894		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/15/2023		8,572,666	273.05	199,495			24,301		34,039			(49,326)		15,050		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/25/2022	09/07/2023		232,415	281.8	924			265					(149)		769		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/08/2023		5,691,403	276.13	178,126			61,596		40,479			(22,004)		23,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/04/2023		8,473,377	275.64	184,107			16,898		16,557			(45,703)		12,931		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025		1,744,074	212.5		63,833		61,027		44,648			(3,052)		12,050		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2023		232,180	215.64	8,173			5,606		3,445			(2,015)		961		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2023		196,531	218.3	6,938			4,893		2,413			(1,711)		825		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2024		234,622	210.03	8,259			6,279		5,362			(2,020)		1,022		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024		59,151	213		2,094		1,604		1,119			(493)		259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2025		292,382	213.05		10,467		10,123		7,287			(358)		2,033		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2021	07/13/2023		53,489	272.53	2,214			313					(273)		143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/28/2021	05/26/2023		3,342,527	272.18	138,638			10,605					(17,235)		6,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/26/2023		256,914	261.75	5,881			2,913		7,161			(1,460)		900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024		89,396	248.2	3,531			1,715		169			(434)		441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024		90,474	246.26	3,447			1,882		246			(424)		473		0001
Purchased Call/AI Powered US Equity Index/AIP000K$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2021	05/11/2023		976,160	2521.26	31,822			1,758		2			(3,939)		1,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2022	04/11/2023		9,162,747	277.43	215,237			5,967		3,817			(53,400)		7,953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2024		105,132	240.73	4,027			2,237		428			(496)		554		0001
Purchased Call/AI Powered US Equity Index/AIP000M$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2021	06/16/2023		1,010,030	2542.46	35,434			3,728		26			(4,396)		2,320		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/21/2023		15,864,547	272.21	333,679			74,965		102,324			(82,808)		37,597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T5K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024		626,123	214.26		22,102		17,989		11,105			(4,250)		2,810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024		448,286	207.65		15,824		14,564		12,521			(1,297)		2,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2021	12/29/2023		5,251,953	276.16	162,446			61,004		38,929			(20,082)		22,710		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2022	09/05/2024		8,596,256	266.14	248,822			181,033		220,957			(31,013)		51,499		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2022	05/03/2024		7,884,697	275.97	222,078			122,259		76,415			(27,518)		41,219		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/13/2021	12/13/2023		340,903	255.2	13,977			4,915		107			(1,723)		1,430		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2021	05/26/2023		11,509,021	273.02	367,884			27,994		54,906			(45,517)		22,540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054SY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2024		701,816	239.03	28,353			11,957		1,674			(3,496)		3,223		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/13/2022	05/15/2024		1,447,655	231.15	55,445			31,183		9,645			(6,808)		7,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/12/2024		6,024,195	280.25	182,533			86,838		32,856			(22,475)		29,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/08/2024		3,416,317	272.21	107,335			41,639		40,070			(13,218)		15,041		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2024		365,383	228.03	14,652			6,561		2,323			(1,799)		1,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A5Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/14/2023		6,862,717	276.43	220,605			31,741		23,704			(27,320)		18,404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2024		718,852	255.46	28,898			12,464		478			(3,563)		3,339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2025		1,091,403	208.71		39,072		37,730		29,284			(1,495)		7,579		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2022	03/01/2024		6,602,695	276.74	214,481			98,970		53,564			(26,481)		31,675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205SSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/03/2021	09/06/2023		172,677	292.12	7,166			1,555					(880)		570		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205S$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/30/2021	08/30/2023		850,763	281.42	35,307			7,323					(4,353)		2,745		0001
Purchased Call/Janus SG Market Consensus Index II/JSG2050$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/05/2021	08/04/2023		1,418,515	275.23	58,868			10,150					(7,268)		4,167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/04/2021	06/02/2023		819,885	275.7	34,025			2,914					(4,206)		1,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213A$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2021	07/21/2023		2,163,306	277.02	77,218			11,845		7,108			(9,552)		5,992		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/11/2024		4,178,979	272.58	130,920			51,459		47,344			(16,182)		18,496		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3052$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/09/2024		805,160	248.88	32,770			12,739		679			(4,029)		3,551		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	09/18/2023		122,209	266.06	2,687			1,265		2,249			(666)		418		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/02/2022	03/01/2024		785,827	231.22	31,354			14,428		4,044			(3,866)		3,770		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$M	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/10/2023	02/21/2025		1,762,227	292.44	62,486			59,541		47,739			(3,044)		12,141		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024		341,583	241.24	13,663			6,221		1,005			(1,682)		1,629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205TS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/13/2021	09/13/2023		778,950	271.63	32,326			7,327					(3,985)		2,627		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/09/2023	03/07/2025		5,138,817	290.98	169,844			165,154		151,360			(5,080)		35,760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	01/10/2024		8,690,480	271.82	282,446			110,541		107,145			(34,930)		38,396		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205W$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	10/13/2023		1,602,017	268.32	66,163			17,820					(8,180)		5,870		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/27/2023		10,789,256	276.89	331,841			123,554		73,500			(41,057)		46,484		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2022	08/29/2023		16,471,266	268.29	342,854			145,699		229,684			(86,784)		52,971		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	09/29/2023		124,348	262.83	2,970			1,511		3,158			(744)		439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2022	01/12/2024		5,738,693	272.68	173,943			68,866		64,440			(21,553)		25,444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/18/2022	02/20/2024		534,302	228.03	21,425			9,578		3,398			(2,634)		2,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2022	01/02/2024		7,851,559	276.02	242,509			92,073		60,554			(29,898)		34,199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2021	12/21/2023		7,678,869	275.28	250,088			91,023		62,134			(30,914)		32,715		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2024		1,250,238	226.9	47,884			27,391		10,910			(5,879)		6,690		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/04/2024		20,580,953	265.17	596,406			453,462		578,405			(73,687)		126,664		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305CS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/29/2022	04/30/2024		1,680,157	233.37	64,182			34,824		8,999			(7,891)		8,750		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305CSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/06/2022	05/07/2024		2,288,287	232.72	87,413			48,269		13,471			(10,747)		12,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	09/06/2024		10,720,364	266.34	294,842			214,908		272,562			(36,735)		64,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/03/2022	07/27/2023		74,975	269.24	1,604			527		860			(403)		213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/05/2022	05/05/2023		8,180,585	275.97	170,855			16,153		14,349			(42,340)		12,666		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2022	10/10/2024		18,972,753	264.98	526,180			406,366		542,299			(65,341)		117,398		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG205U$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 09/23/2021	. 09/22/2023	.....	2,276,228	..... 268.63	94,236	.....	.....	22,617	.....	.....	.....	.....	.....(11,634)	.....	7,881	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 10/19/2022	. 10/06/2023	.....	 14,443,683	..... 265.68	 310,706	.....	.....	163,287	.....	253,238	.....	.....	..... (77,170)	.....	51,968	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 01/18/2022	. 01/18/2024	.....	 6,431,760	..... 271.51	 200,180	.....	.....	80,609	.....	82,379	.....	.....	.....(24,758)	.....	28,813	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 05/11/2022	. 05/10/2024	.....	1,901,924	..... 227.51	72,654	.....	.....	40,419	.....	15,800	.....	.....	.....(8,957)	.....	10,030	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 05/13/2022	. 05/13/2024	.....	 185,378	..... 243.46	7,100	.....	.....	 3,985	.....	624	.....	.....	..... (874)	.....	981	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 12/10/2021	. 12/12/2023	.....	5,021,501	..... 276.49	156,452	.....	.....	54,901	.....	34,208	.....	.....	.....(19,291)	.....	21,027	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 01/26/2023	. 06/27/2023	.....	 14,535,570	..... 270.82	281,922	562	.....	68,506	.....	120,763	.....	.....	.....(70,303)	.....	35,686	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 08/19/2022	. 08/02/2024	.....	 14,272,551	..... 269.12	441,508	.....	.....	299,805	.....	287,827	.....	.....	.....(54,924)	.....	82,684	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Q$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 05/25/2022	. 05/12/2023	.....	 19,234,227	..... 273.05	432,935	.....	.....	 49,334	.....	80,220	.....	.....	..... (107,153)	.....	32,623	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205V$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 10/08/2021	. 09/08/2023	.....	 255,569	..... 281.54	 6,645	.....	.....	 1,530	.....	.....	.....	.....	..... (854)	.....	849	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3052$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 01/06/2022	. 01/05/2024	.....	774,891	..... 263.91	31,461	.....	.....	 12,107	.....	117	.....	.....	.....(3,884)	.....	 3,393	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 01/11/2022	. 01/11/2024	.....	 424,754	..... 250.06	17,288	.....	.....	 6,768	.....	323	.....	.....	.....(2,131)	.....	 1,880	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 04/20/2022	. 04/12/2023	.....	 12,048,303	..... 278.39	277,456	.....	.....	 8,441	.....	 2,861	.....	.....	..... (68,618)	.....	 10,923	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 07/06/2022	. 07/06/2023	.....	 12,165,905	..... 265.44	283,056	.....	.....	75,930	.....	212,190	.....	.....	..... (70,674)	.....	31,358	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 11/30/2021	. 11/28/2023	.....	4,480,042	..... 275.62	130,794	.....	.....	 43,391	.....	32,666	.....	.....	..... (16,148)	.....	18,240	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3056$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 02/22/2022	. 02/22/2024	.....	 427,495	..... 227.12	 17,143	.....	.....	 7,700	.....	 2,917	.....	.....	.....(2,113)	.....	 2,026	.....	0001 .....

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Purchased Call/Janus SG Market Consensus Index II/JSG3058$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/11/2022	03/12/2024		320,666	238.89	12,730			6,050		1,168			(1,565)		1,563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/11/2022	03/13/2024		114,996	238.89	4,565			2,173		419			(561)		561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/06/2022	04/05/2024		767,323	238.7	29,926			15,209		2,732			(3,689)		3,868		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/13/2022	04/12/2024		867,274	237.86	33,997			17,606		3,354			(4,191)		4,413		0001
Purchased Call/AI Powered US Equity Index/AIP000M$F ...	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2021	06/09/2023		1,295,617	2550.88	46,999			4,482		14			(5,822)		2,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2022	03/28/2024		10,008,570	279.3	296,512			147,895		61,593			(36,659)		49,906		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/14/2022	04/16/2024		2,355,781	235.29	92,111			48,140		11,014			(11,310)		12,050		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2024		788,329	232.72	30,114			16,647		4,675			(3,698)		4,147		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/11/2022	05/10/2024		153,655	239.63	5,870			3,265		673			(724)		810		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2022	10/10/2023		16,226,259	264.98	333,162			179,944		309,767			(83,792)		58,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2022	08/30/2024		22,859,053	267.97	663,641			473,558		515,371			(82,167)		136,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/18/2022	07/10/2023		8,246,032	266.93	186,159			51,965		118,603			(46,391)		21,688		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/17/2024		8,405,528	272.22	254,431			102,177		100,269			(31,466)		37,591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2022	07/03/2023		70,443	268.74	1,198			309		850			(298)		179		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/19/2024		8,896,696	278.14	247,951			131,673		67,021			(30,725)		45,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213K$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/26/2024		8,263,359	269.36	269,239			111,757		131,936			(33,403)		37,520		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2022	02/15/2024		6,182,151	271.11	206,483			91,509		85,982			(25,597)		28,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/14/2023		18,617,284	278.9	413,728			14,956		4,421			(102,546)		18,231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2022	03/05/2024		1,030,021	232.75	41,201			19,186		4,912			(5,066)		4,971		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/14/2022	03/14/2024		289,935	227.33	11,510			5,495		2,104			(1,417)		1,418		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/17/2023	03/18/2025		2,198,336	195.86	80,679			79,460		105,728			(1,543)		15,416		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ASY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/12/2022	04/12/2024		1,018,209	235.74	39,914			20,641		4,578			(4,914)		5,181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	07/28/2023		13,845,962	281.06	435,283			70,949		19,614			(53,839)		39,529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/15/2023		4,484,554	275.93	138,459			49,409		33,241			(17,162)		18,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	12/01/2023		5,546,845	273.62	168,546			56,716		51,978			(20,831)		22,722		0001
Purchased Call/AI Powered US Equity Index/AIP000LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2021	05/18/2023		734,999	2515	27,460			1,822		6			(3,477)		1,333		0001
Purchased Call/AI Powered US Equity Index/AIP000MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/13/2021	06/22/2023		755,239	2553.42	27,622			3,126		17			(3,419)		1,801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/07/2023	02/07/2024		219,947	220.11	7,786			6,692		2,768			(1,109)		1,018		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/23/2023	02/23/2024		136,708	209.28	4,826			4,385		2,972			(476)		649		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/18/2022	05/18/2023		10,734,536	273.5	249,497			32,469		42,847			(61,753)		19,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2022	07/05/2024		25,533,415	265.44	790,209			503,250		653,222			(97,929)		143,633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/03/2023	03/01/2024		63,476	213.14	2,203			2,050		1,295			(169)		305		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG3050Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/15/2022	. 12/15/2023	.....	 106,697	..... 210.78	 3,766	.....	.....	 2,692	.....	 1,934	.....	.....	..... (929)	.....	 449	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U5I ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 02/03/2023	. 02/02/2024	.....	 642,614	.....215.4	.....	 22,620	.....	 19,290	.....	 9,248	.....	.....	..... (3,480)	.....	 2,952	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/28/2021	. 07/26/2023	.....	 11,669,653	..... 279.84	370,614	.....	.....	 59,145	.....	 20,956	.....	.....	..... (45,759)	.....	 33,035	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/13/2022	. 05/09/2023	.....	 10,639,933	.....273.4	239,250	.....	.....	 25,169	.....	 40,342	.....	.....	..... (59,251)	.....	 17,390	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/31/2023	. 01/31/2024	.....	 147,854	..... 220.69	.....	 5,219	.....	 4,385	.....	 1,782	.....	.....	..... (844)	.....	677	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 02/02/2023	. 02/02/2024	.....	 151,343	.....222.5	.....	 5,342	.....	 4,543	.....	 1,612	.....	.....	..... (834)	.....	695	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305S$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/30/2022	. 01/02/2024	.....	 854,218	..... 208.08	30,581	.....	.....	 23,252	.....	 18,925	.....	.....	..... (7,479)	.....	 3,721	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$H ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 02/03/2023	. 02/05/2024	.....	 584,973	.....215.4	.....	20,650	.....	 17,635	.....	 8,554	.....	.....	..... (3,151)	.....	 2,700	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/20/2022	. 04/12/2024	.....	 5,041,000	..... 278.9	152,982	.....	.....	 79,725	.....	 33,942	.....	.....	..... (18,962)	.....	 25,650	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 07/15/2022	. 07/05/2024	.....	 11,828,152	..... 267.02	347,612	.....	.....	222,410	.....	269,975	.....	.....	..... (43,210)	.....	66,537	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/23/2022	. 05/17/2024	.....	 19,322,047	..... 273.94	587,151	.....	.....	332,278	.....	234,759	.....	.....	..... (72,371)	.....	 102,766	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/02/2022	. 05/30/2024	.....	 8,710,989	..... 275.57	265,704	.....	.....	155,704	.....	 93,134	.....	.....	..... (32,798)	.....	 47,054	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/25/2022	. 05/21/2024	.....	 10,788,350	..... 274.38	330,353	.....	.....	188,935	.....	126,986	.....	.....	..... (40,664)	.....	57,656	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 06/02/2022	. 05/31/2024	.....	 15,260,419	..... 275.45	463,409	.....	.....	271,567	.....	165,891	.....	.....	..... (57,193)	.....	 82,529	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/24/2022	. 02/16/2024	.....	6,629,863	..... 272.37	205,957	.....	.....	 91,473	.....	 81,739	.....	.....	..... (25,497)	.....	 31,136	.....	0001 .....

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/21/2023		7,537,487	279.43	241,828			37,131		14,289			(29,976)		20,877		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2022	02/09/2024		6,279,722	270.74	197,720			85,855		89,720			(24,509)		29,169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2022	07/12/2024		17,652,610	266.5	548,353			354,961		421,760			(68,017)		100,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	08/26/2024		19,002,941	269.58	528,236			375,317		381,321			(65,574)		112,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/19/2022	05/15/2024		7,145,067	273.05	222,680			125,535		93,807			(27,448)		37,910		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSE	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024		213,319	219.96	7,530			6,638		2,735			(908)		1,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024		445,052	207.62	15,710			14,369		10,654			(1,377)		2,125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024		608,930	203.49	21,495			19,783		18,433			(1,762)		2,921		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWI000VSL	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/24/2023	01/17/2025		4,907,859	293.59	181,446			163,827		121,469			(17,839)		32,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	04/25/2024		11,151,914	275.45	334,374			179,266		112,540			(41,250)		57,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/04/2024		9,307,577	265.94	256,992			196,904		248,549			(31,927)		57,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/06/2022	05/28/2024		4,838,860	275.57	145,164			84,555		51,735			(17,879)		26,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	08/07/2023		12,009,010	269.12	284,059			101,876		139,852			(71,069)		35,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2022	10/01/2024		7,233,595	261.71	212,742			160,473		251,154			(26,163)		44,398		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/24/2022	01/19/2024		4,352,626	270.72	134,058			54,294		60,446			(16,601)		19,532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/18/2022	01/29/2024		3,378,650	269.36	106,210			44,318		54,283			(13,092)		15,417		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSWOOOXS4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/10/2023	03/11/2025		853,809	287.58		30,823		30,060		29,680			(884)		5,958		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057SR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/04/2022	03/04/2024		448,382	244.7	17,935			8,339		1,008			(2,208)		2,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/23/2022	09/08/2023		11,746,215	266.34	236,421	1,855		107,835		206,534			(59,782)		39,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	06/13/2022	06/08/2023		13,497,983	276.34	273,419			51,577		34,475			(67,866)		29,344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2025		294,711	197.68		10,816		10,668		13,417			(163)		2,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ASR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/06/2023		2,479,145	240.73	88,690			1,241					(22,091)		1,589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ASS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2023		433,125	240.73	15,197			377					(3,736)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2023		378,716	238.7	13,975			924					(3,446)		496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/22/2022	03/19/2024		7,584,391	278.65	233,389			113,180		50,309			(28,702)		37,346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/29/2022	09/29/2023		13,739,557	262.83	314,931			159,720		348,694			(78,718)		48,510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/16/2023	03/14/2025		170,423	193.73		6,220		6,117		8,348			(128)		1,192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z34	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2025		998,440	205.41		36,343		36,343		36,495					7,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024		273,985	215.71		9,699		7,535		4,331			(2,220)		1,206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/08/2021	07/06/2023		10,137,742	275.81	325,992			43,098		37,846			(40,262)		26,131		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$5	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/03/2023	02/05/2025		1,975,463	295.66		71,907		66,679		44,665			(5,494)		13,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	10/11/2024		17,591,883	263.97	503,367			388,937		536,254			(62,384)		108,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2022	04/20/2023		9,390,823	278.64	196,523			10,340		3,169			(48,633)		10,991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2025		1,116,743	204.14		39,756		38,555		36,269			(1,253)		7,771		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000W$P	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/24/2023	02/25/2025		1,469,475	292.47		52,754		50,435		39,893			(2,522)		10,153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2025		1,228,127	197.22		44,335		43,239		57,476			(1,272)		8,570		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/13/2022	05/14/2024		2,402,137	231.15	92,002			51,688		16,004			(11,312)		12,730		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2023		126,977	248.5	4,685			323					(1,155)		169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2025		665,816	198.32		24,302		24,002		29,713			(332)		4,679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/04/2022	03/06/2024		460,170	232.75	18,407			8,585		2,214			(2,260)		2,224		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024		724,593	240.46	28,839			13,548		2,320			(3,555)		3,512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/11/2022	11/10/2023		913,710	218.04	32,254			19,980		8,800			(7,975)		3,579		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/01/2022	04/03/2023		214,408	248.55	7,869			43					(1,930)		97		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/06/2022	04/06/2023		130,896	248.55	4,830			67					(1,191)		84		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2023		353,461	241	12,866			1,879					(3,172)		680		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2025		673,970	196.92		24,802		24,666		33,230			(237)		4,753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024		318,544	248.55	12,423			6,314		641			(1,532)		1,606		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305E\$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.08/12/2022	.06/11/2024	.....	2,793,739	..... 220.76	 108,763	.....	.....	65,509	.....	36,447	.....	.....	.....(13,418)	.....	 15,302	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305G\$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.07/01/2022	.07/01/2024	.....	 130,275	..... 219.33	4,937	.....	.....	3,108	.....	1,871	.....	.....	..... (608)	.....	730	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	.01/12/2022	.01/12/2024	.....	6,097,725	..... 273.25	183,293	.....	.....	72,345	.....	64,940	.....	.....	.....(22,667)	.....	27,035	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305S\$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.01/11/2023	.01/11/2024	.....	 211,403	..... 216.42	 7,484	.....	.....	5,876	.....	3,184	.....	.....	.....(1,620)	.....	936	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305H\$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.07/29/2022	.07/30/2024	.....	3,164,918	..... 224.94	119,950	.....	.....	80,077	.....	34,049	.....	.....	.....(14,748)	.....	18,279	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305I\$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.08/09/2022	.08/09/2024	.....	1,221,325	..... 225.51	46,044	.....	.....	31,328	.....	13,214	.....	.....	.....(5,669)	.....	7,126	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C\$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.05/06/2022	.05/08/2023	.....	 749,539	..... 232.72	27,133	.....	.....	2,766	.....	.....	.....	.....	.....(6,654)	.....	1,209	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305D\$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.05/13/2022	.05/12/2023	.....	2,432,676	..... 231.15	88,549	.....	.....	10,085	.....	.....	.....	.....	.....(21,894)	.....	4,126	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305R\$A ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.12/19/2022	.12/19/2023	.....	 457,656	..... 204.89	16,155	.....	.....	11,660	.....	12,129	.....	.....	.....(3,983)	.....	1,942	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305B\$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/22/2022	.04/21/2023	.....	 388,928	..... 251.17	14,313	.....	.....	795	.....	.....	.....	.....	.....(3,539)	.....	466	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213N\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	.04/05/2022	.04/03/2024	.....	 3,967,861	..... 278.17	120,989	.....	.....	61,249	.....	28,304	.....	.....	.....(14,927)	.....	19,948	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	.04/08/2022	.04/06/2023	.....	4,767,224	..... 278.15	105,847	.....	.....	 1,475	.....	 1,132	.....	.....	.....(26,312)	.....	3,056	.....	0001 .....
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSW000X\$D	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	.03/28/2023	.03/21/2025	.....	5,359,320	..... 285.1	193,289	.....	.....	191,628	.....	210,803	.....	.....	.....(2,181)	.....	37,662	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3058\$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.03/11/2022	.03/11/2024	.....	 500,703	..... 238.89	19,878	.....	.....	9,433	.....	1,823	.....	.....	.....(2,447)	.....	2,437	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305G\W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.07/13/2022	.07/12/2024	.....	2,309,046	..... 215.35	84,810	 1,289	.....	55,735	.....	41,711	.....	.....	.....(10,534)	.....	13,087	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D\$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPR08K5P83	.09/03/2021	.09/01/2023	.....	4,920,744	..... 281.45	146,154	.....	.....	30,972	.....	 8,939	.....	.....	.....(18,135)	.....	15,981	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305I\$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.08/10/2022	.08/09/2024	.....	 651,977	231	24,580	.....	.....	 16,746	.....	 5,193	.....	.....	.....(3,030)	.....	 3,804	.....	0001 .....

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Purchased Call/Janus SG Market Consensus Index II/JSG3058$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/16/2022	03/15/2024		1,281,730	232.88	50,756			24,332		6,329			(6,258)		6,276		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/15/2023	03/14/2025		1,110,361	192.68	40,750			39,911		56,648			(893)		7,765		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/16/2022	05/03/2024		959,271	236.85	34,842			19,162		4,172			(4,321)		5,015		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2025		1,221,330	191.67	44,823			44,146		64,549			(857)		8,565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025		259,960	192.16	9,515			9,293		13,528			(234)		1,817		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/30/2022	12/29/2023		680,058	210.03	23,870			18,085		15,510			(5,902)		2,941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/18/2022	05/17/2024		2,169,622	227.19	82,880			46,904		18,527			(10,218)		11,539		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2023		486,610	215.5	17,761			4,012		1,829			(4,379)		1,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213B$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/30/2021	07/31/2023		8,897,554	280.59	283,923			47,257		14,384			(34,960)		25,720		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/16/2024		12,818,624	272.11	402,086			178,715		161,886			(49,838)		60,199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/28/2023		8,094,724	280.34	257,412			52,757		18,584			(31,692)		25,946		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2024		1,436,713	235.3	55,601			33,025		7,754			(6,846)		7,833		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$S ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024		79,362	243.51	3,071			1,827		297			(379)		433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/05/2022	08/06/2024		1,861,712	224.51	70,187			47,530		21,063			(8,629)		10,829		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/19/2022	08/20/2024		3,806,659	233.82	143,130			99,680		26,211			(17,598)		22,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	04/17/2023		7,263,710	278.9	158,091			7,005		1,725			(39,086)		7,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/22/2023		6,883,080	278.18	227,583			44,781		22,541			(28,063)		21,617		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	02/28/2024		3,392,638	272.42	133,708			61,391		42,549			(16,545)		16,227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	09/08/2023		6,216,624	280.19	200,231			44,279		15,515			(24,793)		20,644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2022	07/07/2023		105,260	266.93	2,118			574		1,605			(529)		273		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/21/2022	06/02/2023		7,794,380	275.9	175,473			30,335		20,687			(43,663)		16,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/11/2023		6,015,050	280.19	191,880			43,021		15,614			(23,624)		20,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	09/14/2023		6,706,589	281.22	209,347			47,836		14,650			(25,847)		22,682		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213US6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2022	07/29/2024		10,296,730	269.66	307,759			206,230		198,989			(38,075)		59,407		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2023		666,317	207.93	23,454			17,445		14,581			(5,783)		2,871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/13/2022	04/13/2023		8,331,783	279.53	179,351	72		5,988		1,319			(44,516)		7,862		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2022	07/10/2023		102,647	266.93	2,069			573		1,576			(513)		270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/28/2022	07/17/2024		9,639,555	266.51	313,166			204,623		231,588			(38,766)		54,925		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/17/2022	08/16/2024		1,196,323	233.94	44,862			30,997		8,131			(5,531)		7,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2024		987,980	218.45	37,049			26,275		15,513			(4,561)		5,885		0001
Purchased Call/AI Powered US Equity Index/AIP000PSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2021	08/23/2023		1,488,850	2563.68	55,125			10,921		310			(6,807)		4,692		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/02/2022	04/22/2024		10,262,107	276.52	299,462			159,769		92,272			(36,999)		52,902		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/27/2023		7,569,561	275.18	170,458			12,312		14,634			(42,268)		10,294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/16/2021	09/01/2023		9,633,583	280.91	297,736			63,073		20,391			(36,899)		31,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/06/2023		99,968	265.44	2,489			666		1,807			(617)		258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2022	10/18/2023		17,365,206	263.52	382,342			212,598		421,968			(95,048)		64,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	01/25/2024		5,368,521	270.03	167,825			69,053		80,460			(20,716)		24,335		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/24/2023		10,663,233	279.43	340,191			53,345		21,281			(41,885)		29,927		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2022	09/15/2023		12,821,699	267.02	240,811			112,997		212,890			(60,284)		43,493		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	10/16/2023		11,764,122	264.21	248,228			137,446		263,757			(62,001)		43,432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024		285,834	215.78		10,119		8,697		4,107			(1,442)		1,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2022	09/15/2023		7,752,487	281.48	226,930			52,378		16,409			(28,110)		26,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/14/2023		16,619,725	266.51	375,039			108,600		258,986			(92,966)		44,570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/11/2024		21,529,415	264.24	614,544			474,077		645,517			(76,063)		133,337		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2022	07/19/2024		14,106,693	268.39	428,972			281,217		296,686			(53,107)		80,548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2022	07/20/2023		11,123,539	268.39	254,996			78,391		140,180			(63,691)		30,671		0001

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Purchased Call/AI Powered US Equity Index/AIP000L$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2021	05/16/2023		599,563	2520.02	21,005			1,304		2			(2,599)		1,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/11/2023		8,295,460	280.18	259,311			47,355		16,556			(32,161)		25,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205U$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2021	09/29/2023		2,348,915	255.94	97,010			24,219		92			(11,977)		8,293		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205V$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/01/2021	10/02/2023		1,066,884	265.06	44,169			11,179					(5,438)		3,798		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2022	02/23/2024		4,364,197	273.38	132,326			59,980		49,533			(16,384)		20,717		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/18/2022	07/18/2024		1,339,415	216.4	50,496			32,833		22,901			(6,217)		7,640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/12/2022	08/13/2024		3,391,460	233.94	127,858			87,815		23,050			(15,720)		19,867		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2023		1,078,785	235.3	39,591			7,308					(9,762)		2,328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/12/2022	08/14/2024		1,513,149	233.94	57,046			39,204		10,284			(7,004)		8,873		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213M$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/04/2024		7,195,831	279.73	240,729			112,106		42,125			(29,746)		34,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024		23,897,634	276.46	702,686			418,376		238,774			(86,684)		130,294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/14/2021	09/08/2023		11,332,766	280.67	356,458			78,819		26,017			(44,117)		37,633		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/13/2024		17,482,414	274.45	493,009			298,162		212,773			(60,876)		95,973		0001
Purchased Call/AI Powered US Equity Index/AIP000N$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2021	06/30/2023		698,645	2564.93	25,891			3,221		17			(3,202)		1,744		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2024		23,158,674	270.8	673,808			466,917		418,877			(83,285)		136,067		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/04/2022	07/28/2023		18,980,277	269.66	420,618			138,232		207,022			(104,320)		54,188		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	10/31/2024		22,918,029	264.37	685,199			546,448		691,736			(84,644)		144,449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/26/2022	05/24/2024		113,480	243.98	4,346			2,515		400			(537)		609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/27/2022	04/24/2023		5,996,526	276.52	126,064			8,028		4,647			(31,176)		7,688		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2024		28,806,298	272.21	838,717			516,319		432,929			(103,663)		159,570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2022	07/18/2023		12,734,144	267.83	295,866			89,123		170,953			(73,812)		34,794		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/10/2024		10,695,592	276.3	307,030			184,323		109,004			(37,858)		58,515		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2022	08/07/2023		86,582	269.12	1,956			695		1,038			(486)		257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2021	10/13/2023		6,925,078	278.04	215,618			58,241		30,845			(26,768)		25,373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/24/2022	05/24/2024		1,731,192	228.84	66,478			38,209		13,390			(8,185)		9,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213F$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2021	10/24/2023		7,856,864	277.23	258,783			73,376		41,117			(31,936)		29,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/01/2024		21,477,489	265.03	631,183			504,937		622,931			(78,081)		135,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/27/2023		11,693,436	269.24	259,898			84,905		134,118			(64,829)		33,243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2022	08/08/2023		14,770,667	269.04	345,666			124,873		179,398			(86,565)		44,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/04/2023		98,967	265.17	2,307			1,198		2,030			(572)		354		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2021	08/16/2023		10,149,810	280.31	312,633			58,921		20,257			(38,593)		31,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213G$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	10/27/2023		10,027,099	278.27	320,833			92,631		45,664			(39,697)		38,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2023		324,913	217.43	11,502			7,224		3,347			(2,836)		1,287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/14/2023		800,996	247.73	29,557			1,064					(7,288)		784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/24/2023		5,011,811	279.97	154,702			30,870		12,007			(19,095)		15,849		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213C$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/25/2023		5,707,813	278.98	184,546			37,085		16,409			(22,775)		18,111		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/12/2021	04/06/2023		5,918,378	268.74	189,693			1,305		48,209			(23,422)		3,794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3053$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/21/2022	01/22/2024		883,672	244.56	35,789			14,571		1,518			(4,406)		3,986		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2022	01/24/2024		381,657	244.95	15,495			6,343		654			(1,910)		1,727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024		930,934	245.96	37,610			15,705		1,514			(4,624)		4,255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2022	08/08/2023		299,901	269.04	6,822			2,438		3,641			(1,691)		895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/14/2024		10,296,867	264.21	286,730	5,488		227,897		309,761			(36,008)		63,941		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2022	12/20/2024		20,143,236	261.62	574,290			497,956		750,161			(70,910)		132,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/17/2022	08/16/2023		16,356,364	270.8	334,661			128,125		162,061			(83,629)		50,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2022	09/20/2024		28,260,078	266.07	809,058			600,259		740,524			(100,116)		171,708		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2022	03/08/2024		8,006,749	283.34	232,473			109,208		29,591			(28,645)		38,808		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/02/2023		116,879	265.03	2,540			1,521		2,514			(630)		450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/18/2024		10,275,810	279.12	300,506			158,650		69,189			(37,167)		52,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2021	09/13/2023		11,170,537	280.83	356,978			81,055		25,645			(44,073)		37,666		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/07/2024		6,259,316	275.5	188,924			104,354		64,418			(23,236)		32,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2022	08/01/2024		18,125,714	269.63	538,691			363,314		351,030			(66,786)		104,899		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2022	09/03/2024		4,767,510	266.14	140,163			100,964		122,544			(17,341)		28,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/23/2024		9,660,875	262.77	295,910			233,201		319,410			(36,606)		60,470		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2022	07/16/2024		11,651,808	266.51	351,743			228,084		278,766			(43,260)		66,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/01/2022	07/19/2024		14,780,025	267.99	459,871			302,888		319,922			(57,145)		84,392		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2023	12/23/2024		2,710,153	260.4	65,928	16,650		72,333		107,920			(9,885)		17,845		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2022	10/21/2024		9,240,001	262.77	276,226			217,047		306,188			(34,154)		57,734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3054$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/28/2022	01/26/2024		818,117	245.96	33,052			13,696		1,297			(4,086)		3,715		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/08/2022	02/08/2024		612,068	236.42	24,605			10,579		1,968			(3,034)		2,838		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	10/25/2024		18,104,492	263.72	538,715			425,200		565,986			(66,594)		113,518		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	01/02/2025		11,942,150	259.95	85,019	302,224		342,185		492,261			(45,853)		79,252		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2025		12,646,430	264.22		386,563		385,548		428,259			(1,542)		89,240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2023		912,495	228.84	33,215			4,850					(8,190)		1,755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2023		627,382	234.58	22,711			3,691					(5,554)		1,272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305R$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023		174,708	205.1	6,167			4,468		4,574			(1,521)		743		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2024		557,193	233.94	21,006			14,465		3,787			(2,586)		3,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/23/2024		7,015,666	276.52	211,740			112,892		63,082			(26,046)		36,213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	10/17/2024		21,037,778	263.7	615,620			480,379		653,480			(76,299)		130,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024		9,968,598	273.15	305,450			170,957		128,095			(37,822)		52,568		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	04/25/2023		11,776,620	275.45	261,326			17,356		20,657			(64,703)		15,410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2022	04/09/2024		7,995,391	278.29	242,317			124,634		57,033			(29,838)		40,521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/29/2022	07/30/2024		73,997	233.92	2,805			1,872		573			(345)		427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/02/2022	09/03/2024		67,260	214.23	2,522			1,808		1,501			(310)		402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213D$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/15/2023		6,484,100	278.97	197,510			45,619		21,235			(24,498)		21,995		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG3054$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	.02/01/2022	.02/01/2024	.....	657,841	237	26,577	.....	.....	11,171	.....	1,860	.....	.....	.....(3,277)	.....	3,017	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.12/28/2022	.12/28/2023	.....	 19,329,347	..... 260.15	361,843	72,171	.....	327,341	.....	648,250	.....	.....	.....(106,608)	.....	83,431	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	.01/21/2022	.01/22/2024	.....	 1,649,788	..... 231.89	66,816	.....	.....	27,204	.....	6,901	.....	.....	.....(8,226)	.....	7,441	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3053$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	.01/21/2022	.01/10/2024	.....	 160,792	..... 246.72	4,230	.....	.....	1,680	.....	169	.....	.....	.....(529)	.....	710	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.12/21/2022	.12/19/2023	.....	 21,354,041	..... 263.65	422,436	.....	.....	305,985	.....	540,695	.....	.....	.....(104,496)	.....	90,632	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/31/2023	.04/02/2025	.....	4,996,644	..... 266.8	.....	147,401	.....	147,401	.....	147,496	.....	.....	.....	.....	35,404	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/02/2022	.10/27/2023	.....	 16,579,408	..... 264.26	369,444	.....	.....	215,952	.....	 380,008	.....	.....	.....(92,243)	.....	62,878	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305E$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	.06/08/2022	.06/08/2023	.....	404,725	..... 231.22	14,853	.....	.....	 2,782	.....	.....	.....	.....	.....(3,662)	.....	880	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305U$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	.01/27/2023	.01/26/2024	.....	837,063	..... 217.76	.....	29,465	.....	 24,554	.....	12,147	.....	.....	.....(5,100)	.....	 3,801	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/20/2023	.01/17/2024	.....	 17,117,643	.....265.5	372,280	.....	.....	300,262	.....	386,568	.....	.....	..... (73,161)	.....	76,552	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	.01/24/2023	.01/24/2024	.....	274,844	.....215.4	 9,702	.....	.....	 7,965	.....	 4,632	.....	.....	.....(1,754)	.....	 1,244	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	.03/17/2023	.03/15/2024	.....	 63,207	..... 195.86	 2,225	.....	.....	 2,157	.....	 3,117	.....	.....	.....(86)	.....	309	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3055$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	.02/14/2022	.02/14/2024	.....	 184,649	..... 240.56	7,404	.....	.....	 3,245	.....	507	.....	.....	..... (913)	.....	864	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/02/2022	.10/25/2024	.....	 13,214,669	..... 264.26	388,370	.....	.....	308,299	.....	398,859	.....	.....	.....(48,239)	.....	82,858	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	.04/26/2022	.04/26/2023	.....	765,081	..... 235.99	28,232	.....	.....	 1,944	.....	.....	.....	.....	.....(6,961)	.....	 1,021	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305V$W ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	.02/22/2023	.02/22/2024	.....	280,471	..... 213.45	.....	9,901	.....	 8,919	.....	 5,585	.....	.....	.....(1,004)	.....	 1,329	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305F$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/14/2022	06/14/2023		189,217	226.26	6,888			1,404					(1,698)		429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	10/31/2023		99,966	264.37	2,288			1,365		2,279			(570)		383		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2022	06/28/2024		18,845,578	270.91	532,376			332,530		316,759			(65,717)		105,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/06/2022	06/06/2023		931,346	232.93	34,180			6,215					(8,428)		1,995		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/17/2023	02/16/2024		1,297,104	220.22	45,658			40,825		16,492			(5,268)		6,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/06/2022	06/06/2023		408,309	245.31	14,985			2,725					(3,695)		875		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/17/2022	06/20/2023		109,474	225.01	3,974			876		63			(972)		258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/12/2024		14,435,707	265	322,824			257,764		337,250			(66,739)		64,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/15/2025		8,123,652	265.64	238,223			214,682		246,991			(24,270)		54,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2022	09/17/2024		7,784,856	266.06	228,792			168,171		203,215			(28,140)		47,169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	10/18/2024		19,370,582	263.52	570,828			445,122		612,386			(70,557)		120,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/18/2023		9,267,083	279.12	203,105			9,544		2,200			(50,224)		10,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/23/2025		20,254,842	265.81	598,596			546,106		612,197			(53,457)		136,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/13/2023		19,412,127	264.21	417,396	2,429		229,086		441,053			(104,278)		71,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213H$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/22/2023		7,181,056	279.01	211,738			68,631		32,703			(26,166)		28,871		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z@8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	10/22/2024		8,245,200	262.77	241,536			189,274		272,604			(29,723)		51,564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/27/2022	05/29/2024		2,769,465	234.58	106,071			61,777		14,876			(13,024)		14,942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/31/2022	05/31/2024		725,162	233.41	27,701			16,188		4,225			(3,411)		3,922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/15/2022	06/14/2024		1,177,465	215.65	44,979			27,185		20,366			(5,545)		6,471		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2022	11/12/2024		12,269,356	267.69	353,733	3,374		290,549		303,612			(43,822)		78,128		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/11/2024		12,629,998	267.69	364,778			296,433		312,537			(45,033)		80,356		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	10/13/2023		62,479	264.25	1,286			701		1,412			(322)		229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/25/2022	05/25/2023		620,997	229.49	22,604			3,363					(5,574)		1,205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/18/2022	04/18/2023		150,307	245.75	5,546			260					(1,368)		167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/29/2022	04/28/2023		791,731	245.86	28,740			2,155					(7,106)		1,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2023		23,050,753	265.91	509,849			312,508		460,624			(126,069)		89,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	08/15/2024		22,984,314	270.65	653,345			454,015		420,321			(81,130)		134,908		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/03/2023	02/02/2024		1,319,623	219.7		46,451		39,612		16,998			(7,146)		6,061		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2021	12/08/2023		7,830,569	275.93	245,112			85,046		56,477			(30,364)		32,532		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/09/2024		12,214,511	273.4	369,009			205,170		153,290			(45,571)		64,332		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2022	09/20/2024		12,931,429	264.63	369,397			276,591		372,206			(46,049)		78,571		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/24/2025		16,196,465	266.01	475,540			434,651		484,675			(41,873)		109,309		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/13/2023	03/10/2025		10,134,685	265.16	284,792			278,031		321,496			(7,548)		70,675		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/18/2022	02/16/2024		1,140,947	239.73	45,752			20,313		3,474			(5,656)		5,358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/04/2022	03/05/2024		341,855	244.7	13,674			6,368		782			(1,681)		1,650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2021	12/13/2023		8,976,623	276.38	280,037			98,819		62,050			(34,617)		37,662		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/18/2022	02/20/2024		387,406	239.73	15,535			6,945		1,228			(1,910)		1,831		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/30/2022	03/28/2024		939,523	237.75	36,829			18,339		3,280			(4,547)		4,685		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/21/2022	11/15/2024		23,004,990	267.43	669,326			547,995		580,775			(82,673)		146,860		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	05/20/2024		11,948,680	274.38	364,961			208,650		140,644			(45,027)		63,781		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/31/2024		11,776,202	259.95	273,945	81,341		312,998		485,421			(43,291)		78,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/01/2022	07/03/2024		407,010	219.33	15,426			9,726		5,882			(1,894)		2,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2021	12/19/2023		8,237,010	275.93	253,538			91,532		61,879			(31,323)		34,960		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/03/2022	03/01/2024		302,604	244.44	12,074			5,579		693			(1,491)		1,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	10/30/2024		12,624,810	263.63	386,483			307,544		397,204			(47,696)		79,504		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/17/2021	12/18/2023		5,665,383	275.93	178,020			63,970		41,994			(21,946)		24,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213O$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2022	05/30/2023		12,351,644	275.57	277,107			45,470		30,054			(68,566)		25,039		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023		10,387,709	267.99	244,748			76,157		137,375			(61,157)		28,771		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024		802,806	230.07	31,871			15,258		4,850			(3,924)		3,931		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024		249,201	244.98	9,794			4,789		621			(1,207)		1,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	07/24/2024		13,633,854	268.55	424,263			281,428		284,206			(52,542)		78,255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/10/2022	11/10/2023		11,500,221	266.11	264,851			164,266		225,209			(65,604)		45,046		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2024		1,291,015	216.92	49,575			30,874		20,771			(6,104)		7,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3055$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/04/2022	02/05/2024		1,533,538	246.06	61,648			26,287		2,555			(7,590)		7,078		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/24/2022	02/23/2024		1,102,132	237.19	44,195			19,995		4,368			(5,456)		5,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/04/2022	04/28/2023		13,383,190	275.58	290,370			21,929		23,475			(72,334)		18,534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/17/2025		9,508,455	263.07		286,242		282,223		341,192			(4,801)		66,634		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/19/2023		9,182,529	274.54	209,036			27,890		29,498			(51,812)		16,822		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/16/2022	05/12/2023		8,946,045	273.15	204,351			23,282		36,416			(50,634)		15,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/04/2024		11,532,957	262.47		255,669		196,894		326,379			(59,658)		50,416		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/19/2022	07/05/2023		16,108,708	266.42	357,836			94,575		249,076			(89,040)		41,307		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3057$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024		536,596	237	21,517			9,888		2,219			(2,649)		2,574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3059$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/18/2022	03/19/2024		1,729,552	236.11	68,317			33,126		6,812			(8,400)		8,516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024		839,124	240.73	32,810			16,877		2,614			(4,028)		4,258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2022	11/01/2024		21,414,590	264.5	633,589			506,074		642,075			(78,225)		135,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/15/2022	11/15/2023		15,876,193	267.46	345,057			217,701		276,639			(85,318)		62,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024		12,196,569	266	264,462			221,020		268,118			(44,673)		55,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213P$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/10/2022	05/10/2023		16,566,585	273.02	375,303			40,363		69,094			(92,619)		27,421		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/15/2022	03/14/2024		2,898,268	258.15	105,910			50,595		304			(13,049)		14,170		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/14/2023		2,240,795	264.91	86,619			30,632		3			(10,689)		9,420		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/23/2022	03/22/2024		3,560,325	257.61	129,992			63,604		484			(16,029)		17,605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2024		1,354,361	218.13	51,466			32,546		20,986			(6,336)		7,619		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$Q	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/29/2022	08/29/2024		975,638	219.84	36,586			25,897		14,246			(4,504)		5,806		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2023		911,075	205.49	32,161			16,842		24,430			(7,952)		3,278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/25/2022	11/27/2023		225,054	215.64	7,944			5,253		3,308			(1,948)		914		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/23/2022	09/24/2024		128,410	205.92	4,751			3,537		4,240			(584)		783		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2022	08/04/2023		12,318,934	269.12	274,938			95,690		145,925			(68,168)		36,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2022	06/09/2023		7,459,159	276.32	147,738			28,376		19,051			(36,680)		16,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2022	08/15/2023		16,033,782	270.65	328,191			125,177		162,072			(82,261)		49,116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2023		239,827	246.26	8,730			770					(2,153)		361		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2023		262,249	245.81	9,520			1,573					(2,347)		536		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2024		1,100,376	215.2	42,144			25,842		19,481			(5,189)		6,095		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/02/2024		6,969,049	268.74	210,465			132,590		139,844			(25,877)		39,075		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2022	06/21/2024		1,414,861	215.5	54,331			33,360		24,686			(6,698)		7,837		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2024		66,299	229.73	2,519			1,593		618			(310)		373		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/25/2024		1,806,520	268.11	52,673			43,764		43,981			(6,486)		11,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/21/2022	09/20/2023		18,324,645	266.07	381,235			183,387		338,313			(95,365)		63,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024		14,930,421	264.22		342,075		340,178		397,179			(2,818)		74,345		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/06/2021	12/06/2023		5,124,765	263.88	192,660			65,917		6			(23,759)		21,206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2022	11/29/2024		17,014,988	267.42	498,545			417,749		438,750			(61,591)		109,891		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2021	12/01/2023		1,293,293	263.06	50,268			16,968		2			(6,234)		5,298		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/10/2021	12/08/2023		1,464,030	265.08	54,835			19,019		1			(6,784)		6,082		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305HSC ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.07/20/2022	.07/19/2024	.....	987,604	..... 222.21	37,134	.....	.....	24,229	.....	12,400	.....	.....	.....(4,578)	.....	5,639	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.12/30/2022	.01/02/2024	.....	 12,956,516	..... 259.95	163,918	149,557	.....	239,572	.....	448,776	.....	.....	.....(74,965)	.....	56,435	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/13/2022	.05/13/2024	.....	9,565,883	..... 273.05	294,793	.....	.....	 165,661	.....	124,833	.....	.....	.....(36,382)	.....	50,630	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/29/2022	.11/28/2023	.....	 20,754,546	..... 267.54	451,946	.....	.....	301,268	.....	363,718	.....	.....	..... (111,837)	.....	84,498	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305PSY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.12/02/2022	.12/04/2024	.....	 1,768,880	..... 219.01	65,095	.....	.....	54,737	.....	29,399	.....	.....	.....(7,993)	.....	11,471	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/21/2022	.11/08/2024	.....	 25,976,994	..... 265.91	763,479	.....	.....	617,273	.....	 717,066	.....	.....	.....(94,160)	.....	164,855	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305HSB ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.07/19/2022	.07/19/2023	.....	668,138	..... 221.99	24,053	.....	.....	 7,223	.....	 1,475	.....	.....	.....(5,931)	.....	 1,834	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305ISU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.08/12/2022	.08/11/2023	.....	 1,866,102	..... 233.94	66,620	.....	.....	24,427	.....	798	.....	.....	.....(16,472)	.....	 5,632	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305ISZ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.08/16/2022	.08/16/2023	.....	 195,234	..... 235.03	 6,989	.....	.....	 2,638	.....	 91	.....	.....	.....(1,723)	.....	600	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305KS3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.09/02/2022	.09/05/2023	.....	 119,675	..... 214.23	 4,272	.....	.....	 1,848	.....	 1,447	.....	.....	.....(1,045)	.....	394	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050SP ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.11/11/2022	.11/13/2023	.....	 113,907	 213	 4,032	.....	.....	 2,510	.....	 1,898	.....	.....	..... (989)	.....	449	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/29/2022	.11/26/2024	.....	 11,119,315	..... 268.11	321,463	.....	.....	267,349	.....	 270,706	.....	.....	.....(39,578)	.....	71,637	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305FS9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.06/14/2022	.06/14/2023	.....	 974,459	..... 214.83	35,470	.....	.....	 7,231	.....	 3,719	.....	.....	.....(8,746)	.....	 2,209	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305GSY ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.07/15/2022	.07/16/2024	.....	 58,610	..... 230.44	 2,210	.....	.....	 1,433	.....	529	.....	.....	..... (272)	.....	334	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305KSL ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.10/18/2022	.09/12/2024	.....	 857,865	..... 225.04	31,059	.....	.....	22,622	.....	 9,911	.....	.....	.....(3,831)	.....	 5,174	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305JSO ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.08/26/2022	.08/28/2023	.....	 569,594	..... 221.04	20,335	.....	.....	 8,347	.....	 2,396	.....	.....	.....(4,987)	.....	 1,826	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305HSA ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	.07/19/2022	.07/19/2023	.....	 175,753	.....233.8	 6,327	.....	.....	 1,900	.....	 38	.....	.....	.....(1,560)	.....	482	.....	0001 .....

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Purchased Call/Janus SG Market Consensus Index II/JSG305P$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 12/02/2022	. 12/04/2023	.....	 146,920	.....221.2	 5,186	.....	.....	 3,529	.....	 1,441	.....	.....	..... (1,272)	.....	 606	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/16/2022	. 09/16/2024	.....	 196,706	..... 211.05	 7,317	.....	.....	 5,375	.....	 5,061	.....	.....	..... (901)	.....	 1,191	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305M$K ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 10/11/2022	. 10/11/2024	.....	 60,957	..... 205.21	 2,249	.....	.....	 1,725	.....	 2,073	.....	.....	..... (277)	.....	 378	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305NSW ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 10/31/2022	. 10/31/2024	.....	 814,169	..... 210.46	29,880	.....	.....	 23,732	.....	 19,498	.....	.....	..... (3,679)	.....	 5,132	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG3050$N ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 11/11/2022	. 11/12/2024	.....	2,770,575	..... 218.04	101,957	.....	.....	 82,770	.....	 47,651	.....	.....	.....(12,536)	.....	 17,642	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305I$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 08/05/2022	. 08/07/2023	.....	 248,823	..... 233.92	 8,908	.....	.....	 3,141	.....	 106	.....	.....	..... (2,184)	.....	 740	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305L$F ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 09/23/2022	. 09/25/2023	.....	 275,420	..... 205.92	 9,777	.....	.....	 4,768	.....	 7,102	.....	.....	..... (2,398)	.....	 962	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 03/31/2023	. 03/31/2025	.....	7,126,957	..... 266.8	209,533	.....	.....	209,533	.....	210,210	.....	.....	.....	.....	50,430	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 01/13/2023	. 01/14/2025	.....	1,052,199	..... 216.66	39,037	.....	.....	35,117	.....	22,049	.....	.....	..... (4,106)	.....	 7,048	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305J$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 08/30/2022	. 08/30/2023	.....	 554,024	..... 218.45	 19,834	.....	.....	 8,251	.....	 3,196	.....	.....	..... (4,891)	.....	 1,788	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/01/2023	. 01/31/2024	.....	 16,762,309	..... 265.87	367,384	.....	.....	309,717	.....	 376,868	.....	.....	.....(58,720)	.....	76,739	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305N$3 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 10/18/2022	. 10/18/2023	.....	 577,893	..... 210.46	20,400	.....	.....	 11,239	.....	 9,363	.....	.....	..... (5,030)	.....	 2,144	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305B$0 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 04/12/2022	. 04/12/2023	.....	 456,809	..... 235.74	16,856	.....	.....	511	.....	.....	.....	.....	..... (4,156)	.....	 414	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305F$1 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	. 06/10/2022	. 06/09/2023	.....	2,015,546	..... 220.76	73,567	.....	.....	 14,100	.....	 1,643	.....	.....	..... (18,190)	.....	 4,413	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/07/2022	. 11/07/2023	.....	 15,322,121	..... 265.62	336,567	.....	.....	205,503	.....	313,524	.....	.....	.....(83,321)	.....	59,613	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/08/2022	. 11/06/2023	.....	 297,400	..... 264.99	 6,981	.....	.....	 4,235	.....	 6,442	.....	.....	..... (1,731)	.....	 1,154	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/18/2022	. 11/20/2023	.....	 13,033,403	..... 267.36	288,605	.....	.....	186,929	.....	225,529	.....	.....	.....(71,524)	.....	52,178	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305X$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/08/2023	03/08/2024		730,124	204.14		25,408		23,873		21,745			(1,597)		3,539		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSC	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/07/2022	10/08/2024		2,653,624	208.26	97,919			74,887		70,843			(12,039)		16,390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305AS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/01/2022	04/02/2024		229,729	248.55	8,982			4,528		453			(1,104)		1,153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305BS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/14/2022	04/17/2024		919,174	235.29	35,940			18,807		4,297			(4,407)		4,708		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305YSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/24/2023	03/26/2024		432,119	196.92		15,254		15,086		20,210			(290)		2,149		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2022	11/19/2024		11,801,818	267.36	344,754			283,227		300,304			(42,394)		75,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/30/2023	01/25/2024		14,153,094	266.01		308,716		255,602		311,128			(54,201)		64,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/21/2022	11/17/2023		16,485,248	267.36	361,227			230,951		290,204			(89,433)		65,573		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2022	10/27/2023		18,271,618	263.63	406,795			236,849		442,167			(100,936)		69,296		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2022	08/16/2024		19,402,509	270.93	543,568			378,754		347,463			(67,529)		113,998		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSI	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/08/2022	07/10/2024		106,478	231.02	4,014			2,566		922			(493)		602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JSW	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/31/2022	08/30/2024		1,406,620	217.62	52,748			37,460		23,010			(6,503)		8,378		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/02/2022	09/01/2023		1,216,407	217.06	43,426			18,507		8,406			(10,737)		3,951		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/10/2022	10/10/2023		490,174	208.01	17,352			9,178		9,450			(4,279)		1,782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/13/2022	10/13/2023		77,344	209.48	2,723			1,471		1,340			(671)		283		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2025		2,339,845	226.51		80,959		76,727		78,438			(4,645)		16,086		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/13/2022	05/12/2023		665,499	243.46	24,224			2,759					(5,989)		1,129		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305D$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.05/17/2022	.05/17/2023	.....	 388,058	..... 246.57	 14,125	.....	.....	 1,790	.....	.....	.....	.....	..... (3,483)	.....	 696	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305G$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.07/08/2022	.07/10/2023	.....	 286,894	..... 231.02	 10,300	.....	.....	 2,837	.....	 25	.....	.....	..... (2,526)	.....	 755	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305A$V ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/11/2022	.04/11/2023	.....	 434,305	..... 237.31	 16,026	.....	.....	 441	.....	.....	.....	.....	..... (3,952)	.....	 377	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305I$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.08/03/2022	.08/03/2023	.....	 623,204	.....224.4	 22,373	.....	.....	 7,643	.....	 1,194	.....	.....	..... (5,517)	.....	 1,824	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305B$O ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/22/2022	.04/24/2024	.....	 996,919	..... 238.52	 38,780	.....	.....	 20,693	.....	 3,720	.....	.....	..... (4,762)	.....	 5,152	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.05/27/2022	.05/24/2024	.....	 58,357	..... 247.04	 2,235	.....	.....	 1,295	.....	 168	.....	.....	..... (276)	.....	 313	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305D$P ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.05/23/2022	.05/23/2023	.....	 500,000	..... 228.55	 18,200	.....	.....	 2,607	.....	.....	.....	.....	..... (4,488)	.....	 953	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305H$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.07/20/2022	.07/20/2023	.....	 346,869	..... 222.21	 12,487	.....	.....	 3,784	.....	 749	.....	.....	..... (3,079)	.....	 956	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305I$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.08/01/2022	.08/01/2023	.....	 247,483	..... 233.92	 9,033	.....	.....	 3,036	.....	 95	.....	.....	..... (2,227)	.....	 718	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305E$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.06/06/2022	.06/06/2024	.....	 668,580	..... 232.93	 25,874	.....	.....	 15,333	.....	 4,191	.....	.....	..... (3,186)	.....	 3,641	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161D$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/08/2022	.04/05/2024	.....	 851,264	..... 258.32	 30,716	.....	.....	 15,702	.....	 125	.....	.....	..... (3,799)	.....	 4,291	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/01/2022	.04/02/2024	.....	2,051,234	.....239.5	 80,203	.....	.....	 40,432	.....	 6,766	.....	.....	..... (9,861)	.....	10,298	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305A$L ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/08/2022	.04/10/2024	.....	 130,630	..... 248.55	 5,108	.....	.....	 2,627	.....	 263	.....	.....	..... (627)	.....	 663	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305C$R ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.05/09/2022	.05/09/2023	.....	1,145,272	..... 229.87	 41,802	.....	.....	 4,376	.....	.....	.....	.....	..... (10,307)	.....	 1,872	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305B$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.04/25/2022	.04/25/2024	.....	 713,075	..... 238.7	 27,810	.....	.....	 14,878	.....	 2,629	.....	.....	..... (3,424)	.....	 3,690	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305K$C ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.09/08/2022	.09/08/2023	.....	 69,675	..... 217.94	 2,487	.....	.....	 1,102	.....	 591	.....	.....	..... (613)	.....	 231	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305D$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	.05/27/2022	.05/28/2024	.....	95,583	..... 247.04	 3,661	.....	.....	 2,130	.....	 275	.....	.....	..... (450)	.....	 515	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	.04/22/2022	.04/24/2024	.....	7,310,932	..... 276.52	210,465	.....	.....	112,642	.....	65,736	.....	.....	.....(25,964)	.....	37,786	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305F$U ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2022	06/23/2023		2,301,706	218.91	83,782			19,316		4,416			(20,715)		5,521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/27/2022	06/27/2023		730,803	218.84	26,674			6,393		1,469			(6,577)		1,794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$Z ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/29/2022	07/31/2023		376,129	224.94	13,541			4,514		535			(3,321)		1,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/05/2022	08/04/2023		1,053,534	224.51	37,717			13,096		2,065			(9,326)		3,095		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$Q ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/11/2022	07/11/2023		227,099	230	8,176			2,275		39			(2,016)		600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$T ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/15/2022	09/15/2023		80,943	211.84	2,882			1,333		1,238			(711)		275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/03/2022	10/03/2023		292,496	204.69	10,354			5,277		8,288			(2,553)		1,044		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$X ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/31/2022	10/31/2023		123,588	213	4,350			2,553		2,042			(1,073)		473		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2024		809,156	214.32	30,020			22,113		16,008			(3,696)		4,912		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305M$4 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2024		1,579,545	210.46	58,443			44,253		37,902			(7,195)		9,721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$B ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024		310,786	239.08	12,152			6,151		1,066			(1,496)		1,565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$M ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2022	04/22/2024		70,991	238.52	2,762			1,470		265			(340)		366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/29/2022	07/28/2023		730,655	233.92	26,231			8,598		281			(6,486)		2,086		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2023		403,844	239.08	11,629			101					(3,021)		211		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$9 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2023		691,189	233.41	25,090			4,147					(6,187)		1,413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/01/2024		17,142,312	264.66	518,473			416,027		507,122			(64,302)		108,139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3056$Y ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024		1,614,073	229.46	64,563			29,395		9,285			(7,949)		7,697		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$2 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/29/2022	06/28/2024		72,733	228.45	2,793			1,742		729			(344)		406		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161DSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2022	03/28/2024		3,373,464	258.2	122,089			60,803		443			(15,074)		16,821		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305HSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/26/2022	07/26/2024		1,010,851	223.73	38,210			25,264		11,657			(4,704)		5,814		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/12/2022	09/12/2023		352,642	222.1	12,589			5,688		1,937			(3,104)		1,185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/27/2022	09/27/2023		288,013	203.2	10,253			5,056		9,000			(2,528)		1,011		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2022	04/08/2024		847,695	258.32	30,859			15,846		128			(3,807)		4,290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/08/2022	03/08/2024		222,824	237.69	8,891			4,171		881			(1,095)		1,080		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/06/2022	09/06/2024		1,306,285	216.76	48,986			35,211		22,840			(6,031)		7,833		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/16/2022	08/16/2023		887,685	233.94	31,779			11,994		417			(7,836)		2,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/11/2022	05/09/2023		99,966	273.4	2,329			245		439			(577)		163		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/12/2024		12,000,486	276.3	325,800			196,662		123,503			(40,205)		65,804		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/05/2022	07/05/2023		1,282,197	218.13	46,287			12,114		4,115			(11,413)		3,288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/16/2022	09/18/2024		573,388	213.82	21,330			15,683		11,611			(2,619)		3,477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/27/2022	09/27/2024		1,216,470	205.92	45,009			33,649		35,504			(5,542)		7,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305IST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/12/2022	08/14/2023		793,260	233.94	28,319			10,532		373			(6,945)		2,421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/02/2022	09/05/2023		202,758	217.06	7,238			3,131		1,504			(1,770)		667		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/06/2023	01/03/2025		2,834,126	230.41		100,489		89,140		68,904			(11,699)		18,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	09/22/2023		18,002,352	263.45	398,655			193,132		428,450			(98,797)		62,326		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024		22,788,737	264.66		529,274		527,602		587,061			(3,039)		113,631		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2025		859,708	214.21		31,895		28,745		18,060			(3,185)		5,771		0001
Purchased Call/Merrill Lynch RPM Index/MLR161N$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2025		3,010,793	227.23		104,714		104,174		99,775			(914)		21,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	12/27/2024		26,426,088	260.15		61,075		686,216		1,073,441			(96,223)		174,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2022	08/21/2023		9,882,561	270.39	179,282			72,353		101,665			(45,432)		30,929		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2025		304,541	216.23		11,390		10,265		6,549			(1,137)		2,044		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2025		261,718	215.4		9,710		8,844		5,893			(877)		1,766		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/29/2023		1,920,233	268.35	71,771			26,933		2			(8,863)		8,303		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/05/2022	01/02/2024		5,175,085	268.61	174,353			66,159		4			(21,456)		22,541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2024		749,096	210.46	27,492			21,609		18,046			(3,385)		4,697		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/26/2024		20,376,311	269.14	611,719			405,722		406,879			(75,525)		117,199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/25/2022	11/26/2024		4,795,270	218.88	175,986			146,252		79,090			(21,638)		30,894		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2023		623,286	214.32	22,189			10,453		6,544			(5,471)		2,139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025		3,001,989	211.98	111,374			101,138		69,391			(10,636)		20,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2025		12,025,706	265.33	350,640			326,205		375,249			(25,363)		81,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2022	11/08/2024		16,677,896	266.11	510,602			414,355		454,051			(63,211)		105,841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2023		576,712	235.29	21,223			933					(5,190)		622		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305Y$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024		275,177	198.78		9,686		9,633		12,002			(79)		1,372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2023		124,600	238.97	4,523			635					(1,109)		235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305D$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/23/2022	05/23/2023		429,656	240.71	15,639			2,240					(3,856)		819		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/05/2022	08/04/2023		621,206	233.92	22,239			7,722		266			(5,499)		1,825		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2024		1,042,802	206.88	38,479			28,714		29,185			(4,738)		6,371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$O	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/10/2022	08/10/2023		180,029	231	6,445			2,326		140			(1,589)		541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/31/2022	08/31/2023		602,847	217.62	21,582			9,037		3,823			(5,322)		1,952		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2025		7,670,559	230.9		269,106		247,375		186,176			(22,039)		52,001		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2023	01/21/2025		331,638	232.15		11,574		10,509		7,246			(1,107)		2,233		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	01/11/2023	01/08/2025		11,281,556	263.23		338,695		301,576		391,044			(37,892)		75,217		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2025		8,910,790	228.29		308,400		286,911		262,671			(21,885)		60,768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2024		63,165	228.71	2,388			1,533		624			(294)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305H$L	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2024		664,630	224.24	25,189			16,620		7,439			(3,101)		3,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	01/20/2023	01/21/2025		3,789,882	265.37		111,802		101,512		117,501			(10,691)		25,520		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/21/2022	04/19/2024		2,128,690	258.05	74,474			39,519		419			(9,212)		10,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/21/2022	11/14/2024		15,212,032	267.25	447,690			365,207		387,079			(55,260)		97,030		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	06/22/2022	06/09/2023		19,276,161	276.3	422,707			81,067		51,160			(104,597)		42,208		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/11/2022	11/09/2023		19,197,611	265.46	441,943	2,143		274,772		400,504			(109,943)		75,028		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/21/2022	11/16/2023		22,866,057	267.43	496,649			316,385		398,435			(123,369)		90,757		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2023	03/14/2025		3,640,236	225.58	130,172			128,175		129,460			(2,513)		25,457		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/29/2021	04/06/2023		2,425,936	263.85	91,703			635					(11,383)		1,555		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305N$H	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/24/2022	10/24/2023		238,961	210.46	8,435			4,787		3,883			(2,080)		900		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/01/2021	04/04/2023		9,044,848	263.08	342,800			1,411					(42,090)		4,734		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2021	04/12/2023		5,487,578	263.73	209,852			3,174					(25,892)		4,975		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2022	01/26/2024		2,014,149	260.37	75,655			31,378		35			(9,371)		9,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/20/2025		21,865,361	263.73	647,281			639,474		756,171			(8,755)		153,549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/11/2022	03/12/2024		1,553,306	227.24	61,666			29,308		11,347			(7,582)		7,573		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3058$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/18/2022	03/18/2024		223,099	248.2	8,812			4,267		413			(1,085)		1,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2022	10/25/2023		94,237	263.72	2,151			1,240		2,262			(533)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305B$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/21/2022	04/19/2024		90,366	257.64	3,515			1,862		95			(434)		464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305A$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	04/04/2022	04/04/2023		261,581	248.55	9,652			80					(2,380)		137		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	08/15/2022	08/15/2023		250,873	233.92	9,006			3,374		139			(2,221)		768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/04/2022	11/06/2023		380,084	213	13,417			8,095		6,317			(3,290)		1,475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/08/2022	11/08/2023		195,649	213	6,906			4,205		3,261			(1,703)		763		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	11/01/2024		732,591	180.63	68,864			54,789		60,642			(8,478)		4,621		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U8R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2022	08/04/2023		284,222	269.12	6,252			2,177		3,387			(1,559)		835		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2022	11/21/2024		27,022,695	267.31	798,630			659,824		690,311			(98,533)		173,376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305MS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/03/2022	10/03/2024		1,433,604	207.45	53,043			40,092		39,460			(6,531)		8,815		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2024		745,786	213.25	27,445			23,341		16,228			(3,370)		4,864		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LS0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/16/2022	09/18/2023		528,493	213.82	18,814			8,811		5,784			(4,614)		1,809		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/23/2022	09/21/2023		106,421	265.14	2,035			981		2,155			(505)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG3050SD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2023		166,032	216.33	5,844			4,064		2,348			(1,441)		690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2023		87,157	207.03	3,077			2,229		2,366			(759)		371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2022	12/29/2023		268,411	211.07	9,448			7,139		5,735			(2,330)		1,161		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213OSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2022	10/11/2024		136,922	178.19	12,665			9,765		12,676			(1,564)		848		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/14/2021	05/16/2023		907,605	269.57	37,756			2,334					(4,642)		1,611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/14/2021	05/12/2023		1,446,404	272.5	60,026			3,399					(7,421)		2,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024		9,371,473	266.57		206,168		206,168		208,693			(401)		46,729		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205G$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/01/2021	04/03/2023		1,550,610	264.04	64,040			176					(7,874)		703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205G$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/05/2021	04/05/2023		1,514,077	267.87	63,831			390					(8,759)		886		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213US2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	07/26/2024		11,757,290	269.27	353,222			236,181		232,763			(43,887)		67,625		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/21/2022	01/22/2024		5,003,090	262.2	186,115			75,777		33			(22,914)		22,565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305QSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/15/2022	12/15/2023		394,664	212.87	13,932			9,957		7,175			(3,435)		1,662		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/27/2022	09/27/2024		975,019	175.89	87,752			65,603		100,511			(10,804)		5,963		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/05/2024		780,165	180.35	74,849			60,129		65,829			(9,214)		4,938		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2022	09/24/2024		9,495,949	263.45	277,924			206,971		294,965			(34,182)		57,911		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ASG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2023		250,579	248.55	9,246			102					(2,280)		147		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305ASU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2023		315,518	248.55	11,643			321					(2,871)		274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305CS6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/29/2022	05/01/2023		699,985	233.37	25,689			2,123					(6,300)		1,020		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305CSY	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/11/2022	05/11/2023		900,481	227.51	32,778			3,612					(8,082)		1,509		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2022	12/30/2024		5,244,827	231.3	151,819	30,040		160,103		118,443			(22,287)		34,725		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/09/2021	04/10/2023		369,260	259.2	15,250			189					(1,878)		306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205HSU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/16/2021	04/18/2023		415,572	272.38	17,163			401					(2,110)		461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205KSR	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/19/2023		1,175,666	271.95	48,790			3,235					(6,032)		2,154		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2021	05/19/2023		2,494,977	265.36	94,310			6,218					(11,627)		4,571		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2021	05/24/2023		8,572,688	266.95	324,979			23,670					(40,084)		16,487		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ES6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2022	04/26/2024		5,378,917	255.16	193,143			103,781		2,112			(23,817)		27,872		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161E$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2022	04/26/2024		2,238,323	255.75	75,942			40,987		786			(9,385)		11,598		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024		94,883	180.28		5,683		5,384		5,843			(343)		460		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/01/2022	06/30/2023		2,199,761	219.33	79,191			19,853		4,012			(19,580)		5,492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2023		2,111,792	219.36	76,025			20,484		5,873			(18,797)		5,471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2023		935,317	217.17	33,671			9,461		4,048			(8,303)		2,484		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/04/2022	08/04/2023		110,933	233.92	3,982			1,379		47			(982)		326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305I$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/12/2022	08/11/2023		613,527	233.92	21,903			8,031		288			(5,416)		1,852		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2022	09/29/2023		728,888	199.69	25,876			13,010		28,726			(6,398)		2,573		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305C$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/06/2024		68,766	232.72	2,627			1,449		405			(323)		361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/05/2024		224,925	261.89		5,789		4,499		6,677			(1,299)		985		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2023	03/04/2024		341,055	182.14		20,088		18,705		18,032			(1,533)		1,643		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2022	05/24/2024		1,472,762	252.66	52,893			30,618		1,207			(6,534)		7,899		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2022	10/04/2024		14,380,526	265.68	406,295			310,075		391,206			(50,376)		88,504		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/09/2021	04/11/2023		6,606,285	263.85	250,378			3,439					(30,784)		5,734		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/23/2021	04/24/2023		2,841,320	265.83	107,402			3,398					(13,223)		3,643		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/09/2022	05/24/2024		2,472,270	252.48	88,369			50,955		2,093			(10,910)		13,260		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/22/2023		10,623,543	267.8	233,769			153,266		179,801			(57,969)		42,712		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JSH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/08/2023		208,387	269.57	8,648			440					(1,065)		336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205JS1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/30/2021	05/01/2023		532,443	272.38	22,256			918					(2,740)		776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/22/2023		1,731,385	271.95	71,852			5,041					(8,846)		3,268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205LSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/03/2021	06/02/2023		2,416,058	272.86	100,025			8,554					(12,349)		5,019		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2022	11/29/2023		16,650,148	267.33	369,405			247,620		298,102			(91,404)		67,927		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305GST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2024		527,600	217.17	19,943			12,803		8,673			(2,455)		2,990		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305JS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2022	08/18/2023		1,979,345	233.82	70,663			27,284		1,016			(17,472)		6,129		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/05/2022	10/03/2023		17,263,031	262.71	420,286			218,191		445,020			(105,309)		61,617		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2022	04/23/2024		5,081,751	256.26	182,435			97,232		1,524			(22,431)		26,231		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024		2,713,069	251.69	97,918			53,380		2,142			(12,067)		14,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/27/2023	01/28/2025		10,567,888	266	310,679			285,080		317,298			(26,728)		71,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/21/2023	02/06/2024		16,292,503	265.03	359,579			310,370		393,663			(50,576)		75,316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2022	12/05/2023		16,507,255	267.19	354,634			243,020		302,147			(87,695)		68,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2022	08/11/2023		124,959	269.94	2,916			1,072		1,367			(727)		377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2022	12/07/2023		12,883,506	266.69	279,383			193,601		248,468			(69,178)		53,419		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161F$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/08/2022	06/05/2024		3,270,106	251.75	117,086			69,239		3,460			(14,381)		17,788		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/14/2023	03/14/2024		300,886	180.34		16,097		15,390		18,648			(748)		1,471		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/24/2023	03/26/2024		507,195	180.55		26,374		26,084		31,636			(502)		2,522		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/24/2025		2,309,933	223.03		79,231		75,774		97,067			(3,734)		15,949		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/07/2021	04/05/2023		4,677,334	263.74	176,454			970					(21,773)		2,737		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205I$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/22/2021	04/21/2023		1,903,327	272.38	78,607			2,168					(9,705)		2,283		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205K$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/14/2021	05/15/2023		716,402	272.5	21,798			1,361					(2,767)		1,258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213V$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/18/2022	08/18/2023		10,289,592	270.58	194,359			76,346		105,852			(48,927)		31,863		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/06/2022	06/18/2024		7,993,454	245.38	284,840			174,060		24,312			(35,045)		44,130		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305L$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2023		721,198	212.63	25,603			12,131		8,785			(6,313)		2,483		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	02/14/2023	02/10/2025		11,098,074	264.86		326,735		306,429		356,291			(21,277)		75,851		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/27/2022	05/24/2024		106,587	234.58	4,082			2,366		573			(505)		572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2024		875,176	234.58	33,519			19,541		4,701			(4,110)		4,727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/10/2022	06/10/2024		85,811	232.5	3,304			1,981		642			(407)		469		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025		6,928,043	222.11		240,263		233,161		310,494			(7,451)		48,211		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/15/2022	11/13/2024		19,610,262	267.69	568,634			462,759		485,268			(70,098)		124,978		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161F$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2022	06/28/2024		5,811,518	246.72	206,032			128,588		15,411			(25,418)		32,443		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2023	02/20/2025		2,319,730	226.51		72,523		68,907		77,962			(3,817)		15,970		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... R0MUWSFPU8MPR08K5P83	10/21/2022	10/05/2023		11,949,159	265.68	250,607			130,622		234,821			(62,394)		42,879		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024		5,939,824	251.41	213,389			118,921		5,351			(26,350)		31,323		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2022	05/10/2024		854,743	251.22	30,880			17,260		796			(3,816)		4,507		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/03/2022	06/04/2024		9,279,278	251.75	333,126			196,764		9,671			(40,958)		50,417		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2024		1,699,027	245.67	61,215			37,626		5,047			(7,554)		9,412		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/01/2022	07/01/2024		494,877	247.81	16,428			10,392		1,139			(2,036)		2,772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2023		60,279	220.81	2,152			954		311			(531)		200		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... R0MUWSFPU8MPR08K5P83	03/17/2023	03/18/2024		373,534	179.38	18,826			18,256		24,981			(718)		1,837		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... R0MUWSFPU8MPR08K5P83	03/27/2023	03/27/2024		212,310	180.94	11,252			11,160		12,882			(123)		1,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... R0MUWSFPU8MPR08K5P83	02/03/2023	02/04/2025		12,358,918	265.33	362,665			336,358		385,646			(27,555)		84,096		0001
Purchased Call/Merrill Lynch RPM Index/MLR161N$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2025		1,583,985	226.79		55,598		54,759		53,686			(1,062)		11,116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	08/19/2022	08/21/2023		494,558	233.82	17,705			6,926		275			(4,342)		1,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305J$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	08/26/2022	08/25/2023		1,007,845	221.04	35,980			14,592		4,195			(8,896)		3,198		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025		10,921,388	231.93		378,735		334,600		236,861			(44,548)		72,534		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/13/2022	07/08/2024		308,607	245.36	10,810			6,941		1,033			(1,340)		1,742		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG305L$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GEMERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2022	10/01/2024		2,115,552	202.36	78,699			59,348		72,866			(9,676)		12,985		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2023	01/24/2025		15,219,150	266		441,372		405,518		455,429			(37,017)		102,713		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023		8,951,426	273.52	180,494			38,358		44,681			(44,915)		20,557		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/08/2024		1,884,339	260.78	69,234			32,482		85			(8,524)		9,133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSO	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GEMERALE SA O2RNE8IBXP4ROTD8PU41	10/27/2022	10/27/2023		137,645	210.46	4,859			2,813		2,237			(1,198)		522		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GEMERALE SA O2RNE8IBXP4ROTD8PU41	11/18/2022	11/20/2023		417,825	217.58	14,749			9,467		4,282			(3,617)		1,673		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305P$R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GEMERALE SA O2RNE8IBXP4ROTD8PU41	11/29/2022	11/29/2023		230,974	218.82	8,153			5,436		2,164			(2,010)		942		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2021	06/12/2023		4,222,984	269.34	159,068			15,757					(19,589)		9,443		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2023	02/12/2025		1,510,265	227.59		52,406		49,099		47,019			(3,503)		10,337		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/04/2021	06/02/2023		3,681,396	268.05	141,570			12,116					(17,492)		7,647		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/16/2021	07/17/2023		5,408,044	266.69	204,424			30,087					(25,168)		14,709		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/27/2022	05/29/2024		4,692,157	253.14	169,387			98,654		3,674			(20,798)		25,316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/07/2022	11/03/2023		15,521,887	264.66	355,387			213,514		345,228			(88,254)		59,841		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2022	07/10/2024		2,256,970	245.36	80,351			51,402		7,662			(9,873)		12,765		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2022	07/29/2024		780,575	246.52	26,969			18,034		2,493			(3,328)		4,504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	01/30/2024		14,131,812	265.74		311,282		261,540		323,484			(50,399)		64,591		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024		4,856,156	259.84	175,175			90,744		544			(21,602)		24,709		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161LSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2023	01/27/2025		3,955,223	232.17		137,927		126,554		86,981			(11,867)		26,754		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2021	04/03/2023		6,695,849	263.08	253,773			697					(31,202)		3,035		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/30/2021	07/28/2023		1,834,629	267.72	69,855			11,391					(8,650)		5,238		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024		3,515,769	251.34	124,231			70,329		3,418			(15,321)		18,699		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/25/2021	05/25/2023		2,613,377	267.11	99,393			7,389					(12,273)		5,072		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/16/2021	06/15/2023		3,297,293	268.92	118,916			12,262					(14,674)		7,523		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	12/13/2022	12/04/2024		14,249,601	267.41	410,915			346,167		366,864			(50,615)		92,408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305NSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4ROTD8PU41	10/28/2022	10/30/2023		675,797	210.46	23,788			13,893		10,982			(5,834)		2,581		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/21/2021	05/12/2023		4,362,795	264.67	168,673			9,546					(20,839)		7,400		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/14/2022	01/17/2024		2,905,732	264.46	107,466			42,969		7			(13,204)		12,995		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024		668,548	258.69	24,191			10,504		29			(2,998)		3,105		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/12/2021	05/11/2023		4,952,637	265.47	183,087			10,069					(22,588)		8,299		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2022	04/05/2024		2,387,529	256.92	87,287			44,319		490			(10,751)		12,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305SSF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA ... O2RNE8IBXP4ROTD8PU41	01/04/2023	01/04/2024		245,247	211.16		8,682		6,649		4,495			(2,046)		1,072		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2022	04/30/2024		5,110,199	253.48	183,456			99,540		2,830			(22,556)		26,614		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2022	05/03/2024		3,187,226	251.84	115,615			63,161		2,474			(14,240)		16,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	01/30/2023	01/30/2025		17,711,333	265.74		523,615		482,178		538,863			(42,158)		120,070		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ... ROMUWSFPU8MPRO8K5P83	11/22/2022	11/22/2024		19,082,592	267.68	561,572			465,228		477,573			(69,298)		122,535		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG205ISU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 04/29/2021	. 04/28/2023	.....	3,045,953	..... 272.38	125,798	.....	.....	 4,685	.....	.....	.....	.....	.....(15,531)	.....	 4,218	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG205JSK ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 05/07/2021	. 05/09/2023	.....	 956,284	..... 281.03	39,686	.....	.....	 2,072	.....	.....	.....	.....	.....(4,879)	.....	 1,563	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1613SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/13/2021	. 04/13/2023	.....	2,928,579	..... 264.19	 110,716	.....	.....	 1,827	.....	.....	.....	.....	..... (13,667)	.....	 2,763	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1614SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/11/2021	. 05/10/2023	.....	5,258,242	..... 266.42	195,793	.....	.....	 10,493	.....	.....	.....	.....	.....(24,148)	.....	 8,704	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1615SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/14/2021	. 06/14/2023	.....	 6,888,134	..... 269.37	258,791	.....	.....	26,314	.....	.....	.....	.....	.....(31,916)	.....	15,612	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305RSQ ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	. 12/23/2022	. 12/26/2023	.....	1,634,062	..... 207.63	57,682	.....	.....	 42,745	.....	36,438	.....	.....	..... (14,107)	.....	 7,027	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1614SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/30/2021	. 04/28/2023	.....	3,480,252	..... 265.57	131,705	.....	.....	 4,914	.....	.....	.....	.....	..... (16,300)	.....	 4,820	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1614SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/07/2021	. 05/08/2023	.....	3,256,857	..... 266.73	123,435	.....	.....	 6,282	.....	.....	.....	.....	.....(15,197)	.....	 5,254	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1615SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/22/2021	. 06/16/2023	.....	 6,149,601	..... 266.58	225,822	.....	.....	23,684	.....	.....	.....	.....	.....(27,897)	.....	 14,123	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/19/2022	. 10/19/2023	.....	331,662	..... 178.4	18,009	.....	.....	 9,972	.....	17,339	.....	.....	.....(4,441)	.....	 1,234	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/22/2022	. 11/22/2023	.....	 197,699	..... 182.6	10,893	.....	.....	 7,072	.....	 7,506	.....	.....	.....(2,686)	.....	795	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1614SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/21/2021	. 05/22/2023	.....	5,480,089	..... 266.3	207,147	.....	.....	 14,532	.....	.....	.....	.....	.....(25,504)	.....	 10,342	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1615S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/01/2021	. 05/26/2023	.....	5,855,175	..... 267.55	222,139	.....	.....	 16,903	.....	.....	.....	.....	.....(27,494)	.....	 11,467	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161DS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/22/2022	. 03/21/2024	.....	1,913,222	..... 257.46	68,979	.....	.....	 33,625	.....	267	.....	.....	.....(8,501)	.....	 9,447	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1615S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/03/2021	. 06/02/2023	.....	3,602,131	..... 268.75	135,586	.....	.....	11,552	.....	.....	.....	.....	..... (16,719)	.....	 7,483	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/01/2022	. 12/01/2023	.....	 140,597	..... 183.04	 7,634	.....	.....	 5,160	.....	 5,239	.....	.....	.....(1,882)	.....	576	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1614ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/18/2021	. 05/12/2023	.....	2,312,827	..... 265.76	86,685	.....	.....	 4,916	.....	.....	.....	.....	..... (10,757)	.....	 3,923	.....	0001 .....

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161F$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/14/2024		3,994,343	244.47	142,125			85,836		13,539			(17,504)		21,953		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/04/2021	06/06/2023		10,174,193	268.65	385,602			34,958					(47,410)		21,795		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/22/2021	06/22/2023		3,529,056	266.12	132,705			14,962					(16,373)		8,414		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/11/2024		6,166,866	248.68	220,157			132,155		11,115			(27,068)		33,777		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2024		495,028	248.68	15,910			9,553		884			(1,963)		2,708		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2022	10/11/2023		243,141	177.23	12,668			6,735		13,819			(3,124)		886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2022	12/04/2023		13,828,361	267.41	294,527			201,257		242,338			(72,744)		56,993		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/30/2021	05/02/2023		9,046,015	265.57	342,844			14,599					(42,153)		13,392		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213R$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2022	12/08/2023		765,250	181.66	41,669			29,177		33,649			(10,343)		3,179		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/13/2024		2,169,347	245.65	76,878			46,365		6,197			(9,476)		11,909		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/28/2021	05/18/2023		5,238,583	265.87	196,877			12,722					(24,291)		9,499		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2021	04/19/2023		259,056	175.43	10,077			249		11,034			(1,242)		296		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2022	07/11/2024		1,735,141	245.52	61,294			39,393		5,802			(7,571)		9,824		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2021	05/03/2023		4,367,623	265.98	162,615			7,173					(20,119)		6,566		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2023		336,553	215.44	11,880			8,117		4,280			(2,929)		1,390		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024		3,988,755	259.09	143,595			75,743		616			(17,704)		20,483		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/02/2024		16,190,841	265.33		352,631		301,103		379,873			(53,520)		74,365		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2021	05/05/2023		2,823,485	266.73	105,720			4,968					(13,091)		4,372		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/06/2021	08/04/2023		874,631	267.67	32,583			5,629					(4,035)		2,569		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/08/2021	06/08/2023		2,182,231	269.27	82,332			7,694					(10,155)		4,744		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	12/15/2023		124,096	181.85	6,751			4,825		5,481			(1,665)		523		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/15/2021	04/14/2023		249,376	175.47	9,676			174		10,397			(1,195)		244		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2021	06/07/2023		241,771	177.53	9,429			868		9,136			(1,162)		522		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/19/2021	07/19/2023		207,576	174.94	8,158			1,221		12,037			(1,006)		570		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2023	03/26/2025		249,846	180.55		21,347		21,262		23,930			(148)		1,762		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/02/2021	06/02/2023		137,343	177.33	5,356			456		5,231			(660)		285		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2021	07/28/2023		235,832	176.89	9,268			1,508		11,458			(1,144)		673		0001
Purchased Call/Nasdaq FC Index/NFC061G$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/07/2021	04/06/2023		1,477,276	256.3	72,494			499					(8,951)		947		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025		7,031,735	226.19		245,610		245,298		246,171			(647)		49,654		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/04/2022	02/05/2024		6,665,815	260.12	245,969			104,883		156			(30,283)		30,765		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161CSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2022	02/28/2024		2,604,113	259.89	96,464			44,133		128			(11,895)		12,455		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2024		1,747,306	260.69	64,261			29,537		67			(7,914)		8,382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG205L$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/28/2021	05/26/2023		3,292,525	269.4	136,311			10,369					(16,852)		6,448		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/11/2022	05/09/2024		2,680,922	251.85	95,159			52,771		2,203			(11,724)		14,120		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/17/2022	05/13/2024		877,952	251.2	31,724			17,826		832			(3,917)		4,647		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	03/08/2023	03/08/2024		264,291	181.12	15,910			14,949		15,269			(1,000)		1,281		0001
Purchased Call/Nasdaq FC Index/NFC061HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2021	04/26/2023		2,409,213	259.99	116,455			4,008					(14,384)		3,215		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	11/04/2022	11/04/2024		278,451	180.35	26,703			21,414		23,467			(3,288)		1,761		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/07/2021	05/05/2023		241,055	177.65	9,353			439		7,735			(1,156)		373		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	06/17/2021	06/16/2023		317,737	176.17	10,449	2,319		2,894		14,771			(1,823)		730		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	02/27/2023	02/27/2025		224,519	181.42	22,070			21,132		20,157			(966)		1,554		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	03/14/2023	03/14/2025		340,210	180.34	30,109			29,448		32,619			(700)		2,379		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113ZSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	05/03/2021	05/03/2023		150,363	175.9	5,879			258		6,269			(725)		226		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/05/2022	05/03/2024		5,519,586	253.92	196,588			107,498		2,924			(24,239)		28,855		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/27/2022	10/27/2023		80,255	180.01	4,286			2,481		3,666			(1,057)		304		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2022	11/17/2023		212,831	181.69	11,663			7,431		8,741			(2,876)		847		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/30/2021	05/01/2023		2,688,713	265.57	101,633			4,194					(12,513)		3,918		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2021	04/20/2023		374,433	175.15	14,528			379		16,622			(1,791)		438		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/25/2023		442,761	175.15	17,268			569		19,921			(2,123)		579		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2021	05/12/2023		546,630	176.34	21,084			1,249		22,079			(2,733)		927		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/28/2021	05/31/2023		1,053,589	176.82	40,985			3,378		42,657			(5,032)		2,154		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2021	06/26/2023		559,561	176.48	22,382			2,648		25,845			(2,756)		1,366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2022	09/11/2023		589,175	223.17	20,975			9,418		2,402			(5,144)		1,975		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024		324,939	179.68		16,149		15,484		21,146			(706)		1,591		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2022	07/24/2023		5,468,869	267.32	204,603			32,096					(25,201)		15,349		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/04/2024		3,285,930	257.54	117,441			59,518		561			(14,473)		16,542		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/06/2022	12/06/2023		461,732	181.79	25,303			17,357		19,886			(6,239)		1,911		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/28/2021	05/26/2023		294,667	176.82	11,404			867		11,724			(1,410)		577		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/09/2021	07/11/2023		844,171	176.62	33,345			4,626		40,171			(4,100)		2,231		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/28/2021	07/28/2023		99,367	176.53	3,905			633		5,017			(481)		284		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/19/2022	12/19/2024		553,132	181.33	49,229			42,408		46,616			(6,061)		3,631		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/15/2021	06/15/2023		88,353	177.5	3,455			356		3,453			(426)		202		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/27/2021	09/27/2023		245,931	175.77	9,936			2,443		15,491			(1,225)		864		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/28/2025		296,244	181.87	25,536			25,501		26,446			(70)		2,092		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/01/2021	10/02/2023		244,585	175.51	9,832			2,489		15,895			(1,211)		871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	02/03/2023	01/31/2025		20,428,470	265.87	599,889			553,566		617,445			(47,403)		138,594		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	04/23/2021	04/21/2023		90,031	175.15	3,502			97		4,006			(433)		108		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	05/13/2021	05/12/2023		402,645	177.03	15,703			888		14,692			(1,939)		683		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135SO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/27/2021	08/28/2023		387,863	176.7	15,398			3,156		20,900			(1,896)		1,243		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/18/2022	11/20/2024		457,382	181.96	42,674			35,064		35,847			(5,240)		2,932		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/20/2022	12/20/2024		356,362	181.41	31,859			27,489		29,926			(3,922)		2,341		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/12/2023	01/10/2025		91,765	183.59	7,993			7,176		7,027			(855)		613		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/13/2023	01/16/2025		60,548	183.66	5,316			4,784		4,642			(558)		406		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/02/2021	08/02/2023		323,833	176.46	12,694			2,145		16,705			(1,565)		944		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/10/2023	01/10/2025		357,583	183.29	31,753			28,312		27,846			(3,475)		2,388		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	06/23/2021	06/23/2023		219,596	175.67	8,740			996		11,021			(1,078)		527		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/23/2021	07/21/2023		109,153	176.31	4,290			658		5,533			(530)		302		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134S1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/26/2021	07/26/2023		188,983	176.64	7,389			1,177		9,371			(911)		535		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2021	09/01/2023	.....	82,981	176.45	3,286	.....	.....	691	.....	4,629	.....	.....	(405)	.....	270	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213R$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2022	12/10/2024	.....	427,235	181.66	38,537	.....	.....	32,767	.....	34,895	.....	.....	(4,738)	.....	2,784	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2021	05/19/2023	.....	238,403	176.65	8,948	.....	.....	694	.....	9,455	.....	.....	(1,291)	.....	437	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/14/2021	05/15/2023	.....	330,514	177.68	12,890	.....	.....	780	.....	11,068	.....	.....	(1,587)	.....	580	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/25/2021	06/23/2023	.....	111,149	176.48	4,435	.....	.....	508	.....	5,089	.....	.....	(548)	.....	267	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	07/27/2023	.....	132,535	176.75	5,209	.....	.....	837	.....	6,519	.....	.....	(642)	.....	377	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/23/2025	.....	289,778	183.02	.....	25,443	.....	23,139	.....	23,175	.....	.....	(2,332)	.....	1,954	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/31/2023	01/31/2025	.....	311,488	183.23	.....	27,473	.....	25,287	.....	24,817	.....	.....	(2,217)	.....	2,113	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/27/2023	.....	16,656,488	261.44	403,495	.....	.....	202,651	.....	476,994	.....	.....	(101,189)	.....	58,485	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2022	08/31/2023	.....	13,754,374	267.66	284,776	.....	.....	121,324	.....	206,369	.....	.....	(71,338)	.....	44,526	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/20/2021	08/21/2023	.....	484,529	176.4	19,284	.....	.....	3,767	.....	26,400	.....	.....	(2,374)	.....	1,516	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Merrill Lynch RPM Index/MLR161MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/06/2025		6,062,987	223.97		204,161		197,500		242,586			(6,927)		42,161		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/30/2024		65,509	182.35	5,988			5,270		5,305			(737)		434		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2025		8,558,687	225.66		299,853		296,178		312,527			(4,075)		60,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/07/2025		19,782,580	265.1		580,435		541,393		627,185			(40,310)		134,909		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2025		137,808	179.75		12,995		12,674		13,571			(373)		962		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/20/2022	07/19/2024		2,822,334	244.29	102,428			66,913		11,485			(12,637)		16,115		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2022	04/05/2024		3,966,408	257.8	143,562			72,993		661			(17,702)		19,994		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/05/2024		369,147	244.41	13,461			9,149		1,590			(1,666)		2,145		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2022	08/13/2024		7,585,966	245.37	270,184			185,570		30,133			(33,221)		44,438		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/13/2021	08/09/2023		7,341,553	267.29	275,297			49,185					(33,957)		21,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023		15,784,831	267.25	348,105			218,600		279,453			(86,169)		62,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2022	08/25/2023		16,665,446	269.58	357,931			145,959		197,759			(89,052)		52,881		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/21/2022	07/12/2024		1,264,121	244.95	45,285			29,456		4,582			(5,637)		7,165		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/05/2025		161,617	182.86		14,400		13,353		13,200			(1,100)		1,101		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.02/15/2023	.02/14/2025	.....	 283,051	..... 183.16	.....	 26,946	.....	 25,355	.....	 22,948	.....	.....	..... (1,624)	.....	 1,940	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.03/06/2023	.03/06/2025	.....	 327,563	..... 182.31	.....	 32,494	.....	 31,425	.....	 28,261	.....	.....	..... (1,111)	.....	 2,278	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.02/24/2023	.02/26/2025	.....	 60,513	..... 181.32	.....	 5,960	.....	 5,699	.....	 5,457	.....	.....	..... (285)	.....	 418	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161F$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/10/2022	.06/12/2024	.....	 3,259,236	..... 248.68	 116,355	.....	.....	 69,909	.....	 5,932	.....	.....	..... (14,286)	.....	 17,872	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161F$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/23/2022	.06/21/2024	.....	 725,438	..... 246.66	 25,674	.....	.....	 15,986	.....	 1,874	.....	.....	..... (3,203)	.....	 4,018	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.01/17/2023	.01/17/2025	.....	 280,522	..... 183.39	.....	 24,574	.....	 22,147	.....	 21,873	.....	.....	..... (2,454)	.....	 1,883	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.09/07/2021	.09/07/2023	.....	 67,148	..... 176.14	 2,659	.....	.....	 581	.....	 3,907	.....	.....	..... (328)	.....	 222	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.03/17/2023	.03/19/2025	.....	 374,449	..... 179.38	.....	 30,741	.....	 30,331	.....	 37,737	.....	.....	..... (520)	.....	 2,628	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161G$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/15/2022	.07/16/2024	.....	 4,302,689	..... 244.98	 153,606	.....	.....	 99,591	.....	 15,773	.....	.....	..... (18,886)	.....	 24,490	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.10/15/2021	.10/13/2023	.....	 140,194	..... 176.52	 5,832	.....	.....	 1,571	.....	 11,039	.....	.....	..... (721)	.....	 514	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.10/22/2021	.10/20/2023	.....	 148,853	..... 177.17	 6,356	.....	.....	 1,773	.....	 8,750	.....	.....	..... (786)	.....	 555	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1617$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/02/2021	.08/16/2023	.....	 5,712,103	..... 268.43	 211,298	.....	.....	 39,815	.....	.....	.....	.....	..... (26,081)	.....	 17,561	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061H$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/30/2021	.04/28/2023	.....	 2,179,151	..... 257.37	 98,364	.....	.....	 3,674	.....	.....	.....	.....	..... (12,209)	.....	 3,018	.....	0001 .....

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2023	12/30/2024		10,344,076	259.95	127,568	190,993		280,670		426,388			(38,511)		68,487		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	05/27/2022	05/30/2023		329,699	247.04	11,935			1,940					(2,919)		668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$A	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/14/2023	02/14/2024		247,823	219.09		8,748		7,688		3,337			(1,079)		1,160		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/10/2023	01/09/2025		19,271,080	264.05		577,238		516,654		639,473			(61,476)		128,584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	01/30/2023	01/30/2024		320,727	215.44		11,322		9,481		5,434			(1,861)		1,466		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/05/2024		13,218,011	263.23		291,412		225,947		351,870			(67,004)		57,885		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/13/2022	06/13/2023		305,506	226.95	11,151			2,242					(2,750)		688		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2022	11/15/2024		16,467,224	267.18	478,045	3,663		395,971		422,312			(59,247)		105,124		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213I$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2022	09/06/2024		26,590,009	264.55	816,530			591,161		760,023			(101,188)		159,449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/10/2023	02/09/2024		862,386	218.66		30,442		26,552		11,950			(4,098)		4,006		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/17/2023		199,401	176.52	8,335			2,278		12,280			(1,025)		738		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/08/2023		82,221	175.36	3,264			721		5,146			(404)		273		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/21/2023	02/21/2025		698,899	181.68		67,024		63,623		61,557			(3,484)		4,815		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/16/2021	04/17/2023		7,091,504	265.26	268,059			5,900					(33,003)		7,652		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2021	04/21/2023		5,923,796	265.22	225,399			6,220					(27,835)		7,104		0001

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Purchased Call/Merrill Lynch RPM Index/MLR1615S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/02/2021	06/01/2023		2,892,170	268.18	111,051			9,339					(13,739)		5,960		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305RS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/16/2022	12/15/2023		1,062,968	206.79	37,416			26,815		25,033			(9,251)		4,477		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/10/2025		116,118	179.75		10,938		10,668		11,424			(314)		810		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/24/2024		2,505,485	246.04	89,700			59,068		8,346			(11,016)		14,381		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/16/2021	07/18/2023		5,487,355	266.69	207,422			30,771					(25,503)		14,993		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/03/2021	12/04/2023		162,357	175.81	7,160			2,433		11,590			(882)		669		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/04/2022	02/05/2024		288,542	181.39	14,831			6,324		14,967			(1,826)		1,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	06/21/2024		17,357,524	271.71	508,086			312,892		270,918			(62,809)		96,150		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ESR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2022	05/17/2024		4,300,631	249.83	154,640			87,534		5,423			(19,067)		22,873		0001
Purchased Call/Merrill Lynch RPM Index/MLR1614S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2021	04/21/2023		1,234,213	265.83	46,380			1,283					(5,754)		1,480		0001
Purchased Call/Merrill Lynch RPM Index/MLR161E$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024		889,922	250.32	33,808			19,255		1,032			(4,189)		4,733		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/02/2024		433,886	182.35	17,784	6,608		18,747		19,425			(5,787)		1,890		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	12/29/2023		115,924	179.12	5,112			1,921		6,686			(632)		501		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2021	08/15/2023		4,220,518	268.28	155,471			29,159					(19,196)		12,929		0001
Purchased Call/Nasdaq FC Index/NFC061HSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2021	05/04/2023		849,045	250.38	43,109			1,960		33			(5,324)		1,296		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/04/2022	.01/04/2024	.....	 135,330	..... 179.77	6,158	.....	.....	2,351	.....	7,224	.....	.....	..... (759)	.....	592	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161F$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/03/2022	.06/03/2024	.....	1,379,252	..... 251.75	49,510	.....	.....	29,225	.....	 1,424	.....	.....	.....(6,100)	.....	7,485	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/08/2021	.10/10/2023	.....	 152,840	..... 176.27	6,236	.....	.....	 1,647	.....	 9,474	.....	.....	..... (767)	.....	556	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1616$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/02/2021	.07/03/2023	.....	5,777,439	..... 266.17	218,387	.....	.....	27,975	.....	.....	.....	.....	..... (26,888)	.....	14,660	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/02/2021	.11/02/2023	.....	94,531	..... 178.11	4,036	.....	.....	 1,192	.....	5,197	.....	.....	..... (498)	.....	364	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.12/16/2022	.12/15/2023	.....	904,275	..... 181.38	48,766	.....	.....	35,018	.....	41,843	.....	.....	..... (12,086)	.....	 3,809	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/09/2021	.11/09/2023	.....	 155,923	..... 178.17	6,596	.....	.....	 2,014	.....	 8,666	.....	.....	..... (813)	.....	609	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.12/09/2022	.12/10/2024	.....	 11,264,605	..... 267.09	330,758	.....	.....	281,311	.....	300,152	.....	.....	.....(40,689)	.....	73,407	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.12/20/2022	.12/13/2024	.....	 13,401,777	..... 267.87	359,365	.....	.....	307,775	.....	342,356	.....	.....	.....(44,364)	.....	87,545	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/05/2021	.04/05/2023	.....	 63,655	..... 175.45	 2,489	.....	.....	 14	.....	 2,584	.....	.....	..... (307)	.....	 37	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/24/2021	.05/24/2023	.....	 224,933	..... 177.31	 8,750	.....	.....	637	.....	 8,275	.....	.....	.....(1,079)	.....	433	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/31/2023	.03/21/2025	.....	52,537	..... 179.81	.....	 5,204	.....	 5,204	.....	 5,163	.....	.....	.....	.....	369	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Merrill Lynch RPM Index/MLR161G$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2024		2,180,325	244.41	77,620			52,598		9,520			(9,530)		12,695		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/29/2021	10/27/2023		67,135	177.66	2,887			833		3,825			(357)		255		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2021	11/07/2023		104,145	178.05	4,385			1,325		5,726			(539)		405		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2021	06/23/2023		2,272,596	265.73	85,949			9,801					(10,597)		5,451		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2021	04/28/2023		171,958	175.13	6,706			249		7,823			(827)		238		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/29/2021	04/28/2023		196,834	175.64	7,657			285		8,364			(945)		273		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/11/2021	06/09/2023		393,702	177.57	15,315			1,460		14,915			(1,893)		862		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2021	06/14/2023		235,155	177.26	9,195			935		9,473			(1,134)		533		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/21/2021	06/21/2023		155,181	175.92	6,176			687		7,540			(761)		368		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/30/2021	06/30/2023		252,906	176.11	10,091			1,248		12,339			(1,244)		631		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2021	07/14/2023		204,264	176.53	8,089			1,156		9,904			(997)		548		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	08/05/2021	08/04/2023		151,286	176.4	5,976			1,030		7,895			(738)		444		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/30/2022	12/31/2024		504,339	182.35	46,147			40,625		40,889			(5,674)		3,342		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/20/2021	12/20/2023		53,947	177.79	2,401			867		3,403			(296)		229		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	01/28/2022	01/30/2024		83,114	180.49	4,147			1,732		4,586			(510)		380		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	02/07/2022	02/07/2024		98,397	181.62	5,048			2,163		5,025			(622)		456		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	03/07/2022	03/05/2024		328,656	182.29	17,132			7,980		16,883			(2,109)		1,586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305G$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/01/2022	07/03/2023		106,603	231	3,838			986		9			(941)		270		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	06/16/2021	06/16/2023		117,894	177	4,610			481		4,938			(568)		271		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	10/20/2021	10/20/2023		586,309	177.31	24,508			6,800		33,937			(3,021)		2,186		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	11/12/2021	11/13/2023		407,521	178.21	17,809			5,536		22,977			(2,193)		1,607		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	12/03/2021	12/05/2023		282,307	175.81	12,450			4,241		20,181			(1,531)		1,166		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/24/2023	02/26/2024		350,512	212.5		12,373		11,282		7,423			(1,180)		1,671		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/14/2025		10,570,443	265.64		311,710		280,428		321,383			(32,734)		70,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2022	10/02/2024		11,959,095	261.71	379,956			288,706		415,226			(47,026)		73,468		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2022	11/17/2023		16,070,203	267.18	354,065			226,201		287,719			(87,668)		63,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/10/2025		16,413,337	264.24		497,171		445,807		538,079			(52,650)		109,600		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/06/2023		10,726,734	265.94	215,724			113,859		204,475			(53,903)		38,594		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2022	07/03/2024		1,404,133	247.81	50,047			31,571		3,289			(6,149)		7,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/29/2022	08/23/2024		23,851,267	269.33	671,730			473,206		485,765			(83,234)		141,106		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2022	11/20/2024		16,149,947	267.36	473,998			391,067		410,945			(58,473)		103,531		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/24/2024		760,033	253.14	26,230			15,219		571			(3,252)		4,076		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2022	08/18/2023		74,976	270.58	1,502			583		770			(375)		232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/02/2022	08/30/2023		289,903	267.97	5,539			2,343		4,207			(1,377)		935		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/16/2024		11,730,755	265.64		253,569		203,652		264,916			(50,997)		52,372		0001
Purchased Call/Nasdaq FC Index/NFC0611SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2021	05/17/2023		3,794,903	247.55	183,617			11,620		5,594			(22,673)		6,809		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2023		247,006	176.68	10,794			3,459		16,076			(1,329)		989		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.11/26/2021	.11/28/2023	.....	 134,880	..... 176.41	 5,854	.....	.....	 1,938	.....	 9,102	.....	.....	..... (720)	.....	 549	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.01/14/2022	.01/16/2024	.....	 141,492	..... 180.97	 6,763	.....	.....	 2,698	.....	 7,269	.....	.....	..... (832)	.....	 632	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161EST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/24/2022	.05/22/2024	.....	 2,353,475	..... 250.6	 86,258	.....	.....	 49,365	.....	 2,696	.....	.....	..... (10,601)	.....	 12,593	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.09/09/2022	.09/10/2024	.....	 8,526,985	..... 267.59	 253,477	.....	.....	 183,845	.....	 199,920	.....	.....	..... (31,167)	.....	 51,327	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.03/07/2023	.02/14/2025	.....	 18,354,308	..... 265.1	.....	 538,350	.....	 508,935	.....	 581,903	.....	.....	..... (31,096)	.....	 125,812	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213CS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.01/26/2022	.01/26/2024	.....	 397,328	..... 179.17	 19,111	.....	.....	 7,876	.....	 24,189	.....	.....	..... (2,356)	.....	 1,804	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.01/14/2022	.01/12/2024	.....	 284,083	..... 180.97	 13,522	.....	.....	 5,349	.....	 14,452	.....	.....	..... (1,672)	.....	 1,260	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.02/11/2022	.02/13/2024	.....	 192,560	..... 180.73	 10,379	.....	.....	 4,534	.....	 10,740	.....	.....	..... (1,276)	.....	 900	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161HSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/12/2022	.08/22/2024	.....	 2,681,274	..... 244.28	 91,978	.....	.....	 64,478	.....	 12,649	.....	.....	..... (11,365)	.....	 15,847	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161F$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/05/2022	.06/28/2024	.....	 1,144,009	..... 247.18	 40,299	.....	.....	 25,373	.....	 2,843	.....	.....	..... (5,000)	.....	 6,386	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1616S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/02/2021	.07/05/2023	.....	 6,620,589	..... 266.17	 250,258	.....	.....	 32,657	.....	.....	.....	.....	..... (30,727)	.....	 16,977	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061K$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/01/2021	.06/30/2023	.....	 1,776,343	..... 264.37	 88,722	.....	.....	 11,035	.....	 160	.....	.....	..... (10,972)	.....	 4,435	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1617$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/24/2021	.08/23/2023	.....	 2,994,727	..... 267.47	 112,842	.....	.....	 22,346	.....	.....	.....	.....	..... (13,926)	.....	 9,438	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPRO8K5P83	.12/01/2022	.11/29/2024	.....	 15,428,522	..... 268.2	 431,834	.....	.....	 362,956	.....	 375,616	.....	.....	..... (53,508)	.....	 99,645	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2022	11/16/2023		97,305	178.27	4,689			1,581		5,404			(620)		386		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2024		150,051	182.12	7,413			3,126		7,258			(914)		689		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024		205,692	183.16	11,724			10,336		9,579			(1,413)		964		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024		846,948	181.32	49,546			45,179		47,068			(4,725)		4,039		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024		444,883	181.19	23,801			23,670		26,548			(195)		2,218		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2021	08/25/2023		1,846,048	266.5	69,968			14,092					(8,639)		5,858		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2022	06/21/2024		2,960,869	246.44	105,397			64,741		7,892			(12,999)		16,401		0001
Purchased Call/Merrill Lynch RPM Index/MLR161FSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2022	07/02/2024		5,951,306	247.81	213,057			134,223		13,813			(26,196)		33,369		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2024		2,648,958	245.61	94,261			60,540		8,807			(11,610)		15,014		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2021	06/30/2023		889,246	266.17	33,473			4,168					(4,145)		2,220		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2021	07/14/2023		3,460,225	267.05	129,812			18,632					(16,035)		9,279		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2021	12/27/2023		770,442	179.01	34,208			12,687		44,669			(4,217)		3,319		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/23/2024		245,489	179.14	11,833			4,827		14,896			(1,455)		1,109		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	01/26/2024		67,084	180.49	3,334			1,382		3,668			(412)		305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024		13,109,023	265.37		283,454		247,389		309,151			(37,567)		60,890		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/30/2021	06/28/2023		6,296,359	266.17	236,409			28,593					(29,163)		15,546		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/23/2021	07/25/2023		4,196,811	267.32	158,639			25,060					(19,505)		11,830		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/03/2021	08/02/2023		4,521,296	268.25	172,052			29,084					(21,222)		13,176		0001
Purchased Call/Nasdaq FC Index/NFC061K$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/25/2021	06/23/2023		968,912	260.14	49,330			5,654		194			(6,103)		2,324		0001
Purchased Call/Nasdaq FC Index/NFC061L$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/20/2021	07/19/2023		1,259,596	263.32	66,778			10,012		439			(8,244)		3,457		0001
Purchased Call/Nasdaq FC Index/NFC061M$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/06/2021	08/04/2023		1,162,841	267.27	60,436			10,431		286			(7,472)		3,416		0001
Purchased Call/Nasdaq FC Index/NFC061K$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/06/2021	06/30/2023		650,873	266.45	31,833			3,971		25			(3,959)		1,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213R$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/16/2023		31,244,098	272.12	680,684			144,460		198,394			(168,828)		71,752		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2023	02/28/2025		55,772	181.36		5,751		5,560		5,026			(198)		386		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2021	05/17/2023		255,056	177.83	9,947			629		8,413			(1,226)		458		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/13/2021	08/11/2023		143,979	177.15	5,702			1,040		7,082			(705)		435		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	10/27/2023		126,950	177.51	5,446			1,570		7,323			(672)		481		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/31/2024		1,536,468	246.52	55,159			36,848		4,967			(6,773)		8,883		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/22/2022	08/15/2024		2,273,640	245.93	79,216			54,646		8,541			(9,768)		13,345		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2023	02/14/2025		18,268,164	265.39		529,705		499,002		570,038			(31,880)		125,222		0001
Purchased Call/Nasdaq FC Index/NFC061N$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/18/2023		2,137,319	265.64	116,007			22,310		1,146			(14,405)		6,618		0001
Purchased Call/Nasdaq FC Index/NFC061N$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/26/2021	08/25/2023		2,398,342	269.26	119,127			24,018		755			(14,733)		7,610		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2022	11/21/2023		18,788,515	267.31	419,716			272,573		332,630			(103,937)		75,379		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305E$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/01/2022	06/01/2023		92,180	244.4	3,383			568					(834)		190		0001
Purchased Call/Nasdaq FC Index/NFC061M$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2021	08/08/2023		1,294,931	268.06	61,834			10,999		292			(7,650)		3,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/15/2023	02/12/2024		10,007,191	264.86		222,941		195,529		245,799			(28,290)		46,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2022	06/21/2024		11,851,700	270.57	343,197			212,909		202,513			(42,674)		65,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2022	07/31/2024		9,163,386	269.66	271,729			182,513		177,426			(33,581)		52,977		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213X$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	09/28/2023		12,367,458	261.73	297,250			149,625		345,769			(74,352)		43,545		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/30/2023	01/30/2025		192,717	182.61		17,094		15,711		15,856			(1,403)		1,306		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/19/2023		174,006	174.99	6,943			1,631		11,500			(854)		597		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2023	03/05/2025		100,808	182.14		10,030		9,686		8,768			(383)		701		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2021	06/30/2023		6,567,641	265.73	248,622			30,914					(30,702)		16,397		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213II$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.03/17/2023	.03/18/2025	.....	450,785	..... 179.38	.....	36,288	.....	35,740	.....	45,430	.....	.....	.....(694)	.....	3,161	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.10/15/2021	.10/16/2023	.....	 294,699	..... 176.52	12,289	.....	.....	 3,347	.....	18,090	.....	.....	.....(1,513)	.....	1,088	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.12/23/2022	.12/22/2023	.....	311,775	..... 182.26	16,961	.....	.....	12,520	.....	13,584	.....	.....	.....(4,194)	.....	1,331	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213II$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.09/27/2022	.09/13/2024	.....	 18,907,215	..... 269.39	525,430	.....	.....	383,745	.....	392,635	.....	.....	.....(64,845)	.....	114,132	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1616$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/30/2021	.07/31/2023	.....	6,921,236	..... 267.72	261,623	.....	.....	 43,544	.....	.....	.....	.....	.....(32,211)	.....	20,007	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.02/28/2023	.02/21/2025	.....	9,021,978	..... 263.82	.....	261,970	.....	250,655	.....	308,399	.....	.....	.....(12,138)	.....	62,157	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.01/31/2023	.01/26/2024	.....	 87,470	266	.....	 1,888	.....	 1,582	.....	 1,934	.....	.....	..... (309)	.....	397	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161F$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/01/2022	.05/30/2024	.....	1,839,815	..... 253.14	66,102	.....	.....	 38,552	.....	 1,457	.....	.....	.....(8,110)	.....	 9,938	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1615$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/03/2022	.06/27/2023	.....	9,470,198	..... 266.46	356,762	.....	.....	 42,704	.....	.....	.....	.....	.....(43,934)	.....	23,250	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1617$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/12/2021	.08/10/2023	.....	3,175,629	..... 266.79	120,065	.....	.....	 21,638	.....	.....	.....	.....	.....(14,820)	.....	 9,549	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061NSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/07/2021	.09/01/2023	.....	 3,191,081	..... 274.85	153,975	.....	.....	 32,613	.....	397	.....	.....	.....(19,075)	.....	10,364	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.04/06/2022	.04/06/2023	.....	 242,257	..... 183.94	 8,552	.....	.....	118	.....	102	.....	.....	..... (2,109)	.....	155	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.02/10/2023	.02/11/2025	.....	 10,414,557	..... 264.86	.....	304,734	.....	285,569	.....	334,348	.....	.....	.....(20,250)	.....	71,232	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPRO8K5P83	.10/12/2021	.10/12/2023	.....	 65,964	..... 175.3	 2,711	.....	.....	722	.....	 4,445	.....	.....	.....(334)	.....	241	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/01/2021	. 11/01/2023	.....	 151,401	..... 177.66	 6,541	.....	.....	 1,923	.....	 8,506	.....	.....	..... (806)	.....	 581	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/12/2021	. 11/14/2023	.....	 132,742	..... 178.21	 5,814	.....	.....	 1,813	.....	 7,511	.....	.....	..... (715)	.....	 525	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/23/2022	. 12/20/2024	.....	 10,835,365	..... 260.86	 306,419	 7,358	.....	 272,977	.....	 420,634	.....	.....	..... (38,737)	.....	 71,177	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061P$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/06/2021	. 10/04/2023	.....	 3,082,687	..... 257.58	 167,342	.....	.....	 42,884	.....	 12,175	.....	.....	..... (20,677)	.....	 11,032	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061P$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/12/2021	. 10/09/2023	.....	 430,766	..... 260.83	 20,351	.....	.....	 5,360	.....	 1,212	.....	.....	..... (2,516)	.....	 1,562	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/22/2023	. 02/22/2024	.....	 15,111,657	..... 263.85	 327,817	.....	.....	 297,846	.....	 404,106	.....	.....	..... (31,289)	.....	 71,626	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 01/20/2023	. 01/19/2024	.....	 217,943	..... 182.85	 11,834	.....	.....	 9,632	.....	 9,757	.....	.....	..... (2,276)	.....	 978	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/08/2023	. 02/08/2024	.....	 369,267	..... 182.64	 20,753	.....	.....	 17,894	.....	 17,713	.....	.....	..... (2,900)	.....	 1,712	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/01/2022	. 04/03/2023	.....	 401,870	..... 183.66	 14,106	.....	.....	 78	.....	 89	.....	.....	..... (3,459)	.....	 182	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/30/2022	. 12/27/2023	.....	 21,557,528	..... 260.82	 437,708	 25,960	.....	 347,934	.....	 686,779	.....	.....	..... (113,906)	.....	 92,877	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/01/2022	. 11/22/2024	.....	 20,059,589	..... 267.8	 585,322	.....	.....	 485,992	.....	 496,386	.....	.....	..... (72,353)	.....	 128,808	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 09/13/2022	. 09/09/2024	.....	 7,895,766	..... 267.59	 219,541	.....	.....	 159,959	.....	 185,121	.....	.....	..... (27,188)	.....	 47,483	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/15/2023	. 02/15/2024	.....	 12,552,162	..... 265.1	 275,401	.....	.....	 244,092	.....	 304,465	.....	.....	..... (32,641)	.....	 58,857	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/28/2023	. 02/25/2025	.....	 13,330,271	..... 263.05	.....	 391,940	.....	 375,010	.....	 475,387	.....	.....	..... (18,248)	.....	 92,104	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1617ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/03/2021	09/06/2023		3,157,584	270.15	119,672			25,973					(14,694)		10,420		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/09/2021	07/11/2023		5,407,067	267.21	204,387			28,356					(25,130)		14,292		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/06/2021	08/07/2023		5,685,395	267.67	214,908			37,838					(26,459)		16,900		0001
Purchased Call/Nasdaq FC Index/NFC061MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/06/2021	08/04/2023		1,340,857	269.92	63,776			11,021		168			(7,905)		3,939		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/09/2021	09/08/2023		3,476,314	268.99	130,543			28,815					(16,121)		11,544		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/10/2021	09/12/2023		3,683,755	268	139,246			31,369					(17,120)		12,384		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2021	09/15/2023		2,253,356	268.66	79,845			18,375					(9,868)		7,644		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024		395,549	183.09	21,557			16,806		16,877			(4,784)		1,745		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024		410,436	183.14	23,067			19,826		18,785			(3,286)		1,900		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/16/2021	07/14/2023		1,634,895	266.69	61,636			8,854					(7,620)		4,384		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/05/2024		12,419,415	261.89	295,651			229,491		367,352			(67,370)		54,388		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2021	09/13/2023		4,597,458	268.64	172,476			39,152					(21,286)		15,502		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2021	09/15/2023		2,474,557	267.99	92,366			21,281					(11,407)		8,394		0001
Purchased Call/Nasdaq FC Index/NFC061LSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/20/2021	07/18/2023		595,722	265.23	30,732			4,579		116			(3,803)		1,628		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/02/2024		14,159,246	266.3	291,980			249,640		307,311			(43,725)		65,034		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/30/2021	08/01/2023		5,645,700	267.72	213,407			35,763					(26,239)		16,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2022	12/04/2023		79,524	267.41	1,680			1,150		1,424			(417)		328		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2023	02/20/2024		15,473,702	265.09		321,985		289,694		375,426			(33,870)		73,118		0001
Purchased Call/Nasdaq FC Index/NFC061NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/31/2021	08/25/2023		2,986,298	267.6	171,636			34,652		1,325			(21,276)		9,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2023	02/05/2024		10,973,684	265.33		238,075		204,556		261,609			(34,599)		50,647		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/28/2021	07/26/2023		5,166,670	267.24	195,418			31,153					(24,104)		14,626		0001
Purchased Call/Merrill Lynch RPM Index/MLR161G$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2022	07/19/2024		2,202,918	244.46	78,925			51,471		8,774			(9,726)		12,578		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2021	09/22/2023		3,585,488	266.38	132,599			31,835					(16,377)		12,413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/29/2022	12/18/2024		16,081,253	264.17	446,419			384,524		515,935			(54,961)		105,469		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/17/2022	08/16/2024		7,233,970	245.52	253,941			175,558		28,749			(31,325)		42,503		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2021	09/05/2023		6,493,851	270.15	245,223			52,960					(30,155)		21,363		0001
Purchased Call/Nasdaq FC Index/NFC061P$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/13/2023		2,374,887	266.34	130,631			35,309		3,559			(16,250)		8,702		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	12/11/2023		13,931,125	267.09	310,073			217,771		257,780			(76,583)		58,221		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/28/2022	04/28/2023		154,908	183.09	5,794			433		1,030			(1,429)		215		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213E$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2022	03/08/2024		254,712	181.42	13,967			6,592		14,104			(1,730)		1,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2023	02/26/2024		12,964,334	263.05		298,986		273,894		369,749			(26,364)		61,822		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2022	12/13/2023		18,276,474	267.5	377,620	997		268,162		327,601			(93,597)		76,680		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/18/2023		15,186,008	264.17	295,068	1,731		214,509		369,648			(73,363)		64,331		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/05/2024		149,056	183.2	9,704			4,925		7,597			(1,195)		751		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2022	08/30/2024		3,592,897	240.87	125,211			89,050		25,853			(15,457)		21,401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2022	08/22/2023		88,367	269.93	1,876			749		996			(466)		278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2022	09/08/2023		16,657,365	267.59	356,815	1,265		160,068		256,588			(88,853)		55,315		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024		16,876,760	264.94	375,608			330,908		412,843			(45,956)		78,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/09/2023	01/06/2025		5,993,726	263.23	179,026			159,198		207,756			(20,283)		39,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/09/2024		15,475,719	264.05	341,686			267,783		389,080			(74,627)		68,255		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/01/2022	07/25/2024		1,690,176	245.78	60,876			40,231		5,856			(7,505)		9,711		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/06/2023		958,421	184.97	33,928			473		103			(8,412)		614		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2022	03/22/2024		96,194	182.58	5,839			2,851		4,999			(719)		476		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/28/2022	03/28/2024		87,963	183.23	5,559			2,761		4,395			(684)		439		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/07/2022	08/23/2024		2,476,045	244.12	84,046			59,032		11,973			(10,388)		14,648		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/27/2021	08/29/2023		2,363,897	267.82	89,355			18,411		(10,986)			(10,986)		7,602		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1618$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/01/2021	09/29/2023		3,754,402	262.42	142,290			35,538					(17,578)		13,256		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/27/2024		202,327	181	11,007			5,019		11,365			(1,353)		966		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/02/2024		264,432	183.66	16,950			8,545		12,896			(2,084)		1,328		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2023		322,877	182.29	12,269			1,251		3,602			(3,009)		521		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2022	03/15/2024		293,298	181.23	16,601			7,947		16,740			(2,044)		1,436		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/09/2024		412,047	184.97	26,989			13,865		18,321			(3,318)		2,088		0001
Purchased Call/Nasdaq FC Index/NFCO61Q$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/26/2021	10/25/2023		3,253,582	271.68	163,845			46,767		2,853			(20,265)		12,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	11/24/2023		4,597,976	267.8	99,325			65,430		76,440			(24,534)		18,564		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/24/2023		10,187,615	268.11	219,829			144,940		168,348			(54,485)		41,132		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/17/2021	08/17/2023		3,167,945	267.69	118,415			22,471					(14,608)		9,775		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/04/2022	07/26/2024		703,558	246.68	24,110			16,112		2,182			(2,993)		4,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/30/2022	09/29/2023		14,475,974	261.71	327,881			165,362		406,166			(81,374)		51,110		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2021	08/25/2023		4,721,376	266.9	186,421			37,613					(23,119)		14,981		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2022	12/27/2023	.....	479,275	182.54	26,360	.....	.....	19,607	.....	20,689	.....	.....	(6,500)	.....	2,065	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/24/2022	02/23/2024	.....	124,596	178.56	6,579	.....	.....	2,976	.....	8,358	.....	.....	(812)	.....	591	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1617S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/13/2021	08/11/2023	.....	5,064,267	267.17	193,258	.....	.....	35,199	.....	.....	.....	.....	(23,870)	.....	15,285	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/03/2023	01/03/2024	.....	263,618	182.15	.....	14,473	.....	11,044	.....	12,066	.....	.....	(3,450)	.....	1,150	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2023	03/05/2024	.....	587,014	182.14	.....	34,634	.....	32,255	.....	31,095	.....	.....	(2,635)	.....	2,833	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1617$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2021	08/04/2023	.....	4,228,198	268.45	158,143	.....	.....	27,274	.....	.....	.....	.....	(19,531)	.....	12,421	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/05/2022	04/05/2023	.....	409,132	183.2	13,133	.....	.....	152	.....	341	.....	.....	(3,392)	.....	239	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2022	10/15/2024	.....	11,089,802	264.21	324,351	.....	.....	251,207	.....	333,615	.....	.....	(39,944)	.....	68,927	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2022	09/12/2023	.....	15,070,126	269.37	249,958	.....	.....	114,791	.....	190,885	.....	.....	(62,616)	.....	50,662	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/21/2023	02/21/2025	.....	20,289,295	264.52	.....	579,680	.....	551,528	.....	667,597	.....	.....	(29,250)	.....	139,784	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024	.....	169,255	183.94	10,968	.....	.....	5,574	.....	8,119	.....	.....	(1,352)	.....	853	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2022	12/11/2024	.....	13,503,266	267.09	398,292	.....	.....	339,514	.....	359,802	.....	.....	(49,102)	.....	88,066	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1617$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2021	08/18/2023	.....	2,045,645	267.04	76,991	.....	.....	14,709	.....	.....	.....	.....	(9,494)	.....	6,335	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161HSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2024		1,836,662	244.55	65,369			44,480		7,973			(8,049)		10,716		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/06/2024		5,128,384	244.41	182,570			123,636		22,239			(22,447)		29,831		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/31/2021	08/31/2023		2,679,387	268.66	102,133			21,329					(12,594)		8,674		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2021	09/14/2023		2,782,829	268.71	104,109			23,762					(12,845)		9,412		0001
Purchased Call/Nasdaq FC Index/NFCQ61GSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/06/2021	04/04/2023		380,173	253.68	19,609			81					(2,420)		199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/30/2022	12/27/2024		15,885,846	260.63	362,150	98,840		405,514		629,405			(56,593)		104,931		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/27/2022	09/19/2024		2,873,900	237.85	97,387			71,894		30,106			(12,015)		17,446		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/03/2025		13,633,853	261.89		426,934		379,625		507,743			(48,474)		90,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024		7,826,067	237.27	272,919			201,495		87,222			(33,614)		47,551		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024		2,955,414	246.13	105,993			70,233		9,846			(13,072)		16,999		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2022	08/16/2024		3,812,869	245.85	130,366			90,191		14,546			(16,093)		22,402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/28/2022	11/27/2024		21,155,151	267.54	609,320	1,542		510,103		536,190			(75,521)		136,406		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2023	02/28/2025		14,515,339	264.03		434,601		418,474		491,824			(17,006)		100,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024		27,853,844	265.09		595,172		533,101		674,636			(66,211)		130,809		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	04/24/2023		720,587	183.21	26,840			1,701		3,996			(6,587)		924		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2022	08/26/2024		774,777	242.6	27,134			19,200		4,511			(3,351)		4,597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/14/2025		11,307,386	265.09		322,407		305,797		359,619			(17,622)		77,508		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061PSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/03/2021	. 10/17/2023	.....	 1,720,663	..... 266.34	95,647	.....	.....	26,322	.....	2,711	.....	.....	..... (11,870)	.....	6,368	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/10/2023	. 02/12/2025	.....	 11,304,414	..... 264.86	.....	333,810	.....	313,465	.....	364,046	.....	.....	.....(21,136)	.....	77,375	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1618SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/01/2021	. 10/03/2023	.....	2,345,673	..... 263.53	88,461	.....	.....	 22,484	.....	.....	.....	.....	..... (10,880)	.....	 8,372	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/24/2023	. 02/26/2025	.....	 10,842,990	..... 263.05	.....	327,053	.....	313,412	.....	386,685	.....	.....	.....(14,387)	.....	74,972	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 03/30/2023	. 02/28/2025	.....	 14,016,674	..... 264.32	.....	430,333	.....	416,649	.....	456,111	.....	.....	.....(14,959)	.....	97,055	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/13/2022	. 12/09/2024	.....	7,931,945	..... 267.09	230,339	.....	.....	195,985	.....	212,014	.....	.....	.....(28,426)	.....	51,647	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135SR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 03/09/2023	. 02/21/2024	.....	 14,480,139	..... 264.52	.....	305,599	.....	275,889	.....	367,248	.....	.....	.....(30,858)	.....	68,528	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061GSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/13/2021	. 04/13/2023	.....	 1,723,877	..... 259.88	83,351	.....	.....	 1,379	.....	.....	.....	.....	.....(10,302)	.....	 1,627	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061GST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/13/2021	. 04/11/2023	.....	1,034,500	..... 259.02	52,205	.....	.....	720	.....	.....	.....	.....	..... (6,462)	.....	898	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061HSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/28/2021	. 04/28/2023	.....	1,305,218	..... 258.39	64,325	.....	.....	 2,402	.....	.....	.....	.....	..... (7,965)	.....	 1,808	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061ISG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/26/2021	. 05/18/2023	.....	1,597,724	..... 246.51	84,170	.....	.....	 5,453	.....	 3,531	.....	.....	.....(10,402)	.....	 2,897	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/12/2022	. 10/11/2023	.....	 15,501,231	..... 264.24	328,752	.....	.....	 176,772	.....	357,853	.....	.....	..... (81,820)	.....	56,505	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/04/2022	. 05/04/2023	.....	381,810	..... 182.9	14,700	.....	.....	 1,336	.....	 3,226	.....	.....	.....(3,625)	.....	583	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/29/2022	. 06/16/2023	.....	1,384,959	..... 256.28	67,548	.....	.....	 7,192	.....	687	.....	.....	..... (8,490)	.....	 3,181	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 03/03/2023	. 03/04/2025	.....	9,064,915	..... 266.13	.....	262,853	.....	253,838	.....	273,985	.....	.....	.....(10,035)	.....	62,947	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/08/2021	. 11/08/2023	.....	2,471,095	..... 277.51	115,153	.....	.....	35,091	.....	 1,265	.....	.....	.....(14,223)	.....	 9,636	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061QSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/15/2021	. 11/03/2023	.....	1,584,673	..... 277.62	75,855	.....	.....	 22,730	.....	744	.....	.....	..... (9,432)	.....	 6,109	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/15/2021	. 11/10/2023	.....	1,574,690	..... 274.88	81,321	.....	.....	 25,076	.....	 1,214	.....	.....	..... (10,072)	.....	 6,168	.....	0001 .....

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/06/2023	02/03/2025		10,171,207	265.33		296,472		275,196		317,381			(22,071)		69,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024		11,638,019	265.78		243,428		217,528		266,313			(27,679)		54,655		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/28/2022	12/24/2024		1,783,198	260.4	51,542			44,998		71,186			(6,373)		11,751		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2022	04/18/2023		537,074	184.04	19,174			898		1,252			(4,728)		596		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2023		556,164	185.31	20,244			1,060		511			(4,992)		651		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2024		2,601,788	245.52	85,793	1,047		60,756		10,507			(10,624)		15,362		0001
Purchased Call/Nasdaq FC Index/NFC061L$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/26/2021	07/21/2023		1,323,089	270.2	63,360			9,733		57			(7,866)		3,665		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2022	08/14/2024		2,714,497	245.37	96,832			66,553		10,857			(11,893)		15,917		0001
Purchased Call/Nasdaq FC Index/NFC061I$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/25/2021	05/23/2023		982,158	248.63	53,526			3,834		1,415			(6,617)		1,871		0001
Purchased Call/Nasdaq FC Index/NFC061K$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2021	06/23/2023		1,501,982	261.61	75,045			8,614		180			(9,299)		3,603		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2024		11,171,606	270.6	302,660			189,283		192,010			(37,535)		62,228		0001
Purchased Call/Nasdaq FC Index/NFC061R$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/17/2021	11/14/2023		1,337,094	276.72	67,912			21,254		837			(8,401)		5,284		0001
Purchased Call/Nasdaq FC Index/NFC061R$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/30/2021	11/28/2023		1,649,478	276.95	82,997			27,553		1,283			(10,260)		6,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	06/30/2023		15,382,940	268.74	335,301			84,299		174,529			(83,227)		38,405		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/19/2022	09/06/2024		3,379,442	241.77	116,835			84,192		22,544			(14,419)		20,265		0001
Purchased Call/Nasdaq FC Index/NFC061K$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2021	07/07/2023		1,942,918	266.24	96,719			12,967		142			(11,976)		5,034		0001
Purchased Call/Nasdaq FC Index/NFC061K$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/14/2021	07/07/2023		775,431	266.78	38,221			5,131		47			(4,748)		2,009		0001
Purchased Call/Nasdaq FC Index/NFC061L$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/29/2021	07/25/2023		686,746	270.2	29,604			4,693		35			(3,662)		1,936		0001

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Purchased Call/Merrill Lynch RPM Index/MLR1618SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/24/2021	09/26/2023		2,608,633	265.03	98,606			24,110					(12,124)		9,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	10/17/2023		17,642,342	263.7	389,525			216,470		422,771			(97,325)		65,297		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2024		153,323	181.36	7,975			3,431		8,030			(984)		711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2022	07/30/2024		9,746,060	269.66	292,734			195,688		188,347			(36,043)		56,288		0001
Purchased Call/Nasdaq FC Index/NFC061LS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/16/2021	07/14/2023		1,646,222	267.22	77,886			11,180		140			(9,623)		4,415		0001
Purchased Call/Nasdaq FC Index/NFC061LS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2021	07/14/2023		1,535,836	266.36	73,685			10,603		174			(9,133)		4,119		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/13/2024		17,027,131	263.53		351,950		336,913		472,356			(16,034)		83,129		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2024		1,312,054	232.57	45,397			35,558		24,105			(5,574)		8,212		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2022	10/25/2024		9,672,172	232.79	334,855			263,244		175,313			(41,232)		60,646		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2023	02/23/2024		11,318,968	263.82		246,432		224,468		306,992			(23,470)		53,731		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/22/2022	09/20/2024		1,935,335	235.76	67,116			49,851		24,971			(8,295)		11,759		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2024		9,070,601	232.91	313,595			243,542		160,507			(38,620)		56,526		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/08/2023	02/27/2024		14,580,118	264.09		318,702		292,825		384,060			(26,849)		69,632		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/18/2022	02/16/2024		1,007,060	180.3	53,072			23,563		58,385			(6,561)		4,729		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ES0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/25/2022	02/26/2024		447,477	181	24,343			11,083		25,092			(2,997)		2,134		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161GSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/10/2022	08/02/2024		1,506,884	245.73	52,130			35,395		5,451			(6,482)		8,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/03/2023	02/27/2025		16,458,529	264.09	477,943			458,610		557,005			(20,038)		113,881		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/01/2022	04/03/2024		244,215	183.66	15,654			7,902		11,934			(1,922)		1,228		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/03/2021	09/01/2023		1,131,363	270.14	41,661			8,821					(5,162)		3,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	12/13/2024		11,706,949	265.54	322,019			276,616		348,435			(39,824)		76,474		0001
Purchased Call/Merrill Lynch RPM Index/MLR161IS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/21/2022	09/20/2024		3,776,815	236.72	130,339			96,419		44,415			(16,082)		22,948		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/02/2022	09/03/2024		368,048	241.03	13,029			9,337		2,624			(1,602)		2,201		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/19/2022	04/19/2023		647,371	184.63	23,305			1,156		852			(5,747)		738		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2022	09/25/2024		1,923,431	235.05	66,688			49,678		26,802			(8,191)		11,741		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/24/2022	10/24/2024		4,335,587	232.54	150,151			117,922		80,116			(18,502)		27,161		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2022	11/01/2024		6,807,347	232.07	235,025			187,017		132,645			(28,938)		42,943		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ISQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2022	10/10/2024		4,170,579	233.56	145,069			111,065		68,767			(17,865)		25,806		0001
Purchased Call/Nasdaq FC Index/NFC061GSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/14/2021	04/06/2023		2,159,711	259.02	102,766			712					(12,776)		1,384		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2022	08/31/2023		182,125	267.66	3,096			1,322		2,740			(778)		590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/17/2022	08/30/2024		8,712,430	266.14	257,915			185,575		223,072			(32,125)		51,895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/26/2022	10/25/2023		17,735,089	263.72	397,922			228,865		426,006			(98,881)		66,940		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061NSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/02/2021	.09/01/2023	.....	1,383,489	..... 274.74	69,022	.....	.....	14,618	.....	176	.....	.....	.....(8,561)	.....	4,493	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/06/2023	.12/22/2023	.....	8,797,093	..... 260.4	 170,717	29,451	.....	149,133	.....	287,991	.....	.....	.....(49,015)	.....	37,549	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/20/2022	.10/20/2023	.....	 14,227,055	..... 263.04	320,228	.....	.....	180,852	.....	361,362	.....	.....	..... (79,776)	.....	53,050	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/02/2023	.02/28/2025	.....	 17,604,938	.....264.3	.....	511,140	.....	490,874	.....	586,313	.....	.....	.....(21,131)	.....	121,901	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/30/2023	.03/03/2025	.....	 12,532,468	..... 266.13	.....	355,805	.....	345,123	.....	367,893	.....	.....	.....(11,499)	.....	86,964	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161J$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/16/2022	.11/15/2024	.....	4,471,829	..... 233.08	153,857	.....	.....	125,635	.....	81,979	.....	.....	.....(18,975)	.....	28,547	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061MSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/30/2021	.07/31/2023	.....	910,228	..... 264.74	45,804	.....	.....	 7,633	.....	329	.....	.....	.....(5,660)	.....	 2,631	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/16/2021	.08/11/2023	.....	 1,172,360	..... 268.4	53,718	.....	.....	 9,816	.....	281	.....	.....	.....(6,675)	.....	 3,538	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061MSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/24/2021	.08/18/2023	.....	709,870	..... 262.59	37,414	.....	.....	 7,178	.....	692	.....	.....	.....(4,624)	.....	 2,198	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061MSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/18/2021	.08/16/2023	.....	3,316,504	..... 267.32	149,348	.....	.....	28,174	.....	 1,185	.....	.....	.....(18,453)	.....	10,196	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161I$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/11/2022	.09/30/2024	.....	 2,071,917	.....234.4	72,198	.....	.....	 54,438	.....	30,950	.....	.....	.....(8,892)	.....	12,705	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/01/2022	.08/01/2023	.....	 12,011,599	..... 269.63	259,992	.....	.....	88,670	.....	132,926	.....	.....	.....(65,021)	.....	34,864	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/24/2021	.11/17/2023	.....	 1,061,861	..... 281.29	49,326	.....	.....	 15,723	.....	382	.....	.....	.....(6,129)	.....	 4,224	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/02/2021	.11/30/2023	.....	2,577,839	..... 277.73	120,792	.....	.....	40,460	.....	 1,880	.....	.....	.....(14,932)	.....	10,538	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/29/2021	.12/22/2023	.....	3,009,720	..... 279.58	158,958	.....	.....	 58,221	.....	 2,495	.....	.....	.....(19,695)	.....	12,847	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.12/16/2022	.12/15/2023	.....	 17,143,092	..... 264.17	362,887	2,120	.....	262,144	.....	413,857	.....	.....	.....(90,262)	.....	72,204	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213G$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/27/2022	.04/27/2023	.....	 191,200	..... 182.05	 7,055	.....	.....	505	.....	 1,885	.....	.....	.....(1,740)	.....	260	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061I$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/12/2021	.05/11/2023	.....	2,749,845	..... 247.97	124,941	.....	.....	 6,888	.....	 2,311	.....	.....	.....(15,436)	.....	 4,608	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161H$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/13/2022	.08/29/2024	.....	2,270,533	..... 242.25	77,643	.....	.....	 55,145	.....	13,935	.....	.....	..... (9,590)	.....	13,511	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061IS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/11/2021	05/09/2023		587,149	252.29	25,530			1,336		10			(3,156)		960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/01/2023	02/28/2024		3,660,362	264.3		78,511		72,268		94,955			(6,479)		17,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2022	10/04/2023		15,578,257	265.17	336,337			174,022		319,998			(83,591)		55,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/10/2022	08/02/2023		13,408,847	268.76	307,143			105,395		166,881			(76,613)		39,077		0001
Purchased Call/Nasdaq FC Index/NFC061SSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2021	12/20/2023		2,257,578	274.56	124,550			45,164		3,207			(15,409)		9,600		0001
Purchased Call/Nasdaq FC Index/NFC061T$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2022	01/03/2024		3,245,662	282.91	130,269	16		49,665		2,149			(16,090)		14,163		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/15/2024		17,584,332	261.66		405,580		391,004		559,176			(16,429)		86,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/04/2023	12/22/2023		12,227,531	260.86	246,976	20,006		197,575		387,099			(65,681)		52,192		0001
Purchased Call/Nasdaq FC Index/NFC061T$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/19/2023		2,434,116	276	126,459			45,699		2,860			(15,655)		10,331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2022	12/06/2023		16,135,547	267	347,050			239,210		300,184			(85,815)		66,769		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024		15,328,615	265.74		334,497		314,363		358,430			(21,251)		74,189		0001
Purchased Call/Nasdaq FC Index/NFC061VS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	02/02/2024		2,355,651	258.39	118,960			50,522		20,293			(14,765)		10,820		0001
Purchased Call/Nasdaq FC Index/NFC061VSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/07/2024		4,495,777	258.88	232,648			100,043		38,344			(28,762)		20,816		0001
Purchased Call/Nasdaq FC Index/NFC061T$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2021	12/27/2023		4,111,821	284.26	189,620			70,586		2,109			(23,447)		17,715		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/12/2023		1,074,844	182.27	40,783			4,646		12,852			(10,094)		1,823		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/08/2021	10/09/2023		4,952,087	262.64	186,694			49,116		5			(22,986)		17,958		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2022	10/30/2023		6,119,080	265.4	217,050			63,304		6			(26,727)		23,372		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB136$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/07/2025		18,834,083	265.74		547,482		531,030		582,439			(17,428)		131,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2022	06/23/2023		11,947,982	270.57	250,993			58,171		101,655			(62,413)		28,659		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/12/2022	05/12/2023		298,165	181.45	11,211			1,273		4,163			(2,764)		506		0001
Purchased Call/Nasdaq FC Index/NFC061T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2021	12/28/2023		2,624,591	282.82	122,524			45,808		1,628			(15,146)		11,328		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2021	11/17/2023		2,187,320	266.04	80,270			25,483		2			(9,922)		8,700		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB136$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024		13,927,529	263.4	291,403			279,978		387,616			(12,693)		68,094		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/12/2021	11/13/2023		6,278,276	265.94	235,435			73,189		6			(28,987)		24,756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213U$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2022	08/09/2024		15,435,028	269.38	472,587			324,393		308,182			(58,645)		90,055		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/13/2023		15,082,659	269.39	274,544			127,113		191,044			(68,863)		50,858		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/22/2021	09/22/2023		2,821,499	266.8	106,254			25,412					(13,103)		9,768		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/13/2021	10/06/2023		2,242,442	262.64	84,543			21,996		2			(10,474)		8,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024		9,487,389	264.3	207,907			191,547		246,116			(17,192)		45,446		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/26/2021	10/24/2023		2,643,008	265.54	99,669			28,217					(12,266)		9,952		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB136$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/08/2024		8,667,743	265.16	180,389			171,538		225,473			(9,937)		42,012		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB137$3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	03/14/2024		99,967	263.4		2,000		1,933		2,800			(82)		489		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/23/2021	08/23/2023		168,157	176.77	6,676			1,321		8,893			(823)		530		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	09/15/2023		87,831	176.17	3,487			800		5,198			(430)		298		0001
Purchased Call/Nasdaq FC Index/NFC061K$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/23/2021	06/21/2023		3,133,047	257.72	163,577			18,232		1,145			(20,202)		7,425		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/20/2021	10/20/2023		2,452,777	265.59	91,966			25,557					(11,346)		9,146		0001
Purchased Call/Nasdaq FC Index/NFC061S$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/08/2021	12/06/2023		4,641,086	275.53	255,699			87,737		4,864			(31,618)		19,205		0001
Purchased Call/Nasdaq FC Index/NFC061K$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2021	06/30/2023		2,216,745	264.54	115,357			14,367		188			(14,290)		5,534		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2021	11/21/2023		2,894,198	265.58	108,532			34,885		3			(13,344)		11,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/20/2024		16,775,249	263.73	372,326			363,430		460,335			(10,028)		82,719		0001
Purchased Call/Nasdaq FC Index/NFC061N$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/09/2021	09/06/2023		989,129	275.72	46,455			10,117		115			(5,746)		3,264		0001
Purchased Call/Nasdaq FC Index/NFC061O$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2021	09/13/2023		3,245,162	270.54	160,106			36,390		1,329			(19,785)		10,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/11/2025		10,774,780	265.16	314,284			306,519		344,835			(9,000)		75,191		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2024		516,818	197.22	18,089			17,192		24,685			(1,035)		2,516		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/05/2021	11/03/2023		245,188	178.05	10,298			3,072		13,358			(1,273)		945		0001
Purchased Call/AI Powered US Equity Index/AIP000N$K ...	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2021	07/06/2023		2,994,553	2562.67	102,479			13,549		103			(12,657)		7,719		0001
Purchased Call/Nasdaq FC Index/NFC061M$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2021	08/03/2023		2,155,166	266.74	111,651			19,084		569			(13,802)		6,306		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/17/2022	10/07/2024		3,438,241	233.68	119,455			91,337		55,614			(14,713)		21,218		0001
Purchased Call/Nasdaq FC Index/NFC0610$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/17/2021	09/14/2023		1,548,286	269.68	81,374			18,643		746			(10,059)		5,236		0001
Purchased Call/AI Powered US Equity Index/AIP0000$Q ...	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2021	07/28/2023		806,813	2551.67	29,667			4,831		109			(3,665)		2,303		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP000P$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2021	08/08/2023		1,225,674	2556.95	43,261			7,687		197			(5,348)		3,657		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213S$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2022	07/05/2024		21,833,001	266.42	651,274			413,801		519,710			(80,533)		122,817		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024		126,785	208.55	4,412			4,145		3,362			(277)		615		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024		232,040	201.76	8,121			8,099		9,143			(45)		1,157		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2023		347,415	176.24	13,758			3,024		20,110			(1,696)		1,154		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/11/2023		407,754	175.36	16,229			3,639		25,683			(1,998)		1,367		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2021	09/20/2023		365,987	173.8	14,566			3,441		26,714			(1,796)		1,260		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/29/2021	11/29/2023		63,923	176.64	2,787			926		4,244			(344)		261		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213J$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	08/10/2023		9,654,457	269.38	219,790			80,651		112,633			(55,035)		29,029		0001
Purchased Call/Merrill Lynch RPM Index/MLR161J$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2024		6,620,014	231.4	229,958			186,203		137,669			(28,353)		42,012		0001
Purchased Call/Merrill Lynch RPM Index/MLR161J$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2022	11/18/2024		5,481,173	232.14	189,201			155,427		108,951			(23,310)		35,079		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2022	11/27/2024		1,346,087	232.13	46,600			38,753		27,191			(5,726)		8,679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/28/2023	02/29/2024		231,322	209.8	8,189			7,514		5,734			(694)		1,108		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/13/2022	12/12/2024		4,579,482	232.82	160,506			136,762		89,791			(19,766)		29,891		0001
Purchased Call/Nasdaq FC Index/NFC061N$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/10/2021	09/08/2023		1,548,786	273.09	71,422			15,797		350			(8,847)		5,143		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	03/06/2025		22,086,663	266.88		609,609		590,807		641,520			(19,740)		153,588		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2021	09/08/2023		188,568	175.65	7,467			1,648		11,500			(922)		626		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2021	10/20/2023		81,072	177.01	3,429			955		4,814			(423)		302		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	11/03/2023		92,785	178.05	3,925			1,169		5,135			(485)		358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/21/2022	10/11/2024		16,883,405	264.25	475,818			369,515		506,216			(59,215)		104,563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2022	10/13/2023		15,293,816	264.25	320,872			175,382		345,954			(80,200)		56,036		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/25/2024		1,017,214	232.13	35,297			29,325		20,478			(4,346)		6,548		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/07/2022	12/06/2024		5,877,476	233.27	194,342			164,275		109,908			(23,969)		38,177		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2024		979,893	232.58	34,100			29,685		19,920			(4,198)		6,452		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2021	10/13/2023		163,981	175.49	6,756			1,810		10,903			(833)		601		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/24/2023		274,018	177.17	11,728			3,319		16,272			(1,442)		1,032		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2021	12/06/2023		90,808	176.65	4,041			1,382		6,101			(498)		376		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/17/2021	12/19/2023		112,233	177.88	5,006			1,801		7,024			(615)		476		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/17/2021	12/15/2023		207,616	177.88	9,218			3,285		12,889			(1,140)		874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/23/2023	03/22/2024		18,447,744	265.84		378,929		374,516		429,240			(6,966)		91,222		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024		2,547,064	232.72	93,218			79,986		50,395			(11,510)		16,638		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/07/2022	11/01/2023		18,701,773	264.5	416,978			247,627		421,563			(103,317)		71,767		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2023	01/23/2025		5,316,932	232.09		186,259		169,432		117,304			(17,035)		35,857		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2023	01/16/2025		1,500,149	233.36		51,447		46,322		29,713			(5,332)		10,063		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2025		11,244,192	231.83		392,642		361,406		255,935			(31,687)		76,285		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025		3,469,453	231.9		119,630		110,728		78,564			(9,346)		23,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/21/2022	09/13/2024		15,722,500	268.31	401,505			295,718		351,329			(49,951)		94,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/20/2022	09/07/2023		14,619,884	264.55	337,146			150,742		308,779			(84,652)		48,398		0001
Purchased Call/Merrill Lynch RPM Index/MLR161J$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2024		4,869,043	230.7	168,518			135,486		107,031			(20,751)		30,874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/19/2023	01/10/2025		10,592,641	265		316,302		284,613		333,709			(32,782)		70,732		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/09/2023	03/05/2024		10,369,584	266.13		222,151		207,766		234,393			(15,357)		50,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	03/13/2023	03/08/2024		16,804,986	266.06		358,584		338,331		384,590			(21,745)		81,453		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061V$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/15/2024		1,983,694	257.72	83,656			37,061		19,169			(10,362)		9,301		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/22/2022	12/20/2024		3,594,937	232.32	125,246			108,851		74,120			(15,469)		23,615		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2023	01/08/2025		1,703,548	233.27	59,454			52,848		33,543			(6,813)		11,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	10/31/2023		17,723,557	264.37	396,372			233,917		404,460			(98,172)		67,855		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2021	09/25/2023		5,745,482	265.03	215,325			52,431					(26,517)		20,061		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2023	02/07/2025		5,322,685	227.44	184,446			172,635		166,204			(12,398)		36,299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/16/2025		9,348,496	265.64	272,161			245,791		284,231			(26,995)		62,712		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/04/2021	09/29/2023		1,336,150	263.53	49,213			12,318					(6,100)		4,718		0001
Purchased Call/Nasdaq FC Index/NFC1612$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2022	07/05/2024		5,078,360	233.62	219,540			140,948		238,156			(27,391)		28,567		0001
Purchased Call/Nasdaq FC Index/NFC061P$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2021	10/13/2023		2,054,009	260.24	124,483			33,622		6,615			(15,437)		7,526		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2023	02/28/2025		12,927,066	222.77	445,527			427,285		554,043			(18,830)		89,510		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2021	09/29/2023		3,404,101	262.9	128,145			31,867					(15,800)		12,019		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2022	05/17/2023		1,080,294	183.2	41,267			5,229		10,641			(10,175)		1,938		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2022	08/30/2024		3,455,575	241.24	121,370			86,126		23,875			(14,952)		20,583		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2025		10,247,136	225.05	352,135			334,425		378,875			(18,158)		70,598		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2023	01/22/2025		6,488,162	232.15	227,086			206,215		142,077			(21,686)		43,722		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2023	02/07/2025		4,303,619	228.02	148,848			138,716		129,219			(10,324)		29,349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/14/2023	03/08/2024		15,497,425	266.61	304,861			289,455		337,904			(17,300)		75,116		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161A$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/03/2021	12/04/2023		6,332,078	263.06	237,453			80,675		9			(29,235)		26,097		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/03/2021	12/05/2023		2,308,920	263.06	87,245			29,729		3			(10,733)		9,535		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/01/2021	10/02/2023		6,438,847	263.53	243,388			61,600					(29,966)		22,920		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/08/2021	10/10/2023		6,191,032	262.64	233,468			61,662		6			(28,711)		22,509		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2023	01/19/2024		10,809,112	265.1	241,727			196,897		252,525			(46,000)		48,505		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/13/2021	10/11/2023		2,504,472	262.27	96,007			25,561		3			(11,885)		9,129		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/14/2025		4,090,086	226.51	139,742			132,413		136,998			(7,996)		28,036		0001
Purchased Call/Nasdaq FC Index/NFC061Q$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023		2,435,103	271.81	117,338			32,831		1,891			(14,575)		9,080		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025		6,752,432	223.06	231,750			222,528		284,375			(9,519)		46,756		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2021	11/22/2023		2,354,144	264.61	87,340			28,263		1			(10,787)		9,465		0001
Purchased Call/Merrill Lynch RPM Index/MLR161J$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/17/2022	11/15/2024		9,521,068	233.06	330,029			268,972		174,833			(40,638)		60,781		0001
Purchased Call/Nasdaq FC Index/NFC061O$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/21/2021	09/18/2023		806,087	269	34,028			7,987		466			(4,216)		2,759		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2021	10/27/2023		964,695	265.4	36,326			10,492					(4,497)		3,659		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2025		6,475,637	223.22	222,762			213,289		269,452			(9,752)		44,807		0001
Purchased Call/Nasdaq FC Index/NFC061Q$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2021	10/27/2023		1,516,980	274.52	74,733			21,629		935			(9,288)		5,753		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213H$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/09/2022	05/09/2024		422,565	181.49	28,587			15,901		26,146			(3,533)		2,226		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/22/2022	09/06/2024		1,584,886	241.55	44,507			32,483		10,829			(5,548)		9,504		0001
Purchased Call/Nasdaq FC Index/NFC1614$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2022	08/04/2023		7,908,192	241.94	294,465			103,333		115,281			(73,765)		23,232		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/13/2021	10/12/2023		3,012,430	262.85	116,290			31,060		3			(14,370)		11,009		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161I$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/19/2022	10/17/2024		5,047,193	232.85	174,347			135,234		89,583			(21,483)		31,425		0001
Purchased Call/Merrill Lynch RPM Index/MLR161J$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2022	11/08/2024		3,256,350	233.3	112,834			91,483		57,884			(13,932)		20,665		0001
Purchased Call/Nasdaq FC Index/NFC1613$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/29/2022	07/14/2023		8,363,066	230.29	366,599			106,792		327,147			(91,517)		22,428		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/27/2021	08/29/2023		202,470	176.7	8,058			1,660		10,950			(991)		651		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/31/2021	01/02/2024		272,494	179.12	12,044			4,566		15,853			(1,481)		1,187		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Y$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/04/2022	10/02/2023		59,427	261.71	1,680			856		1,668			(417)		212		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2022	11/30/2023		16,303,466	267.42	356,794			240,546		292,484			(88,361)		66,650		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2021	10/16/2023		4,802,408	264.56	180,571			49,179					(22,232)		17,730		0001
Purchased Call/Nasdaq FC Index/NFC1613$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2024		4,154,227	230.2	219,094			142,266		225,250			(27,267)		23,545		0001
Purchased Call/Nasdaq FC Index/NFC0610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/09/2021	11/01/2023		4,148,039	274.94	208,328			61,440		2,666			(25,753)		15,918		0001
Purchased Call/Nasdaq FC Index/NFC1613$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/26/2022	07/14/2023		8,206,662	232.15	313,620			91,213		277,026			(78,108)		22,008		0001
Purchased Call/Nasdaq FC Index/NFC0610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2021	10/27/2023		1,965,872	272.61	100,175			28,912		1,601			(12,388)		7,456		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/09/2022	06/09/2023		144,506	182.09	5,737			1,097		2,509			(1,415)		316		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/24/2024		360,417	183.53	23,715			13,744		19,704			(2,932)		1,933		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2022	07/05/2024		996,931	179.27	69,323			43,851		77,740			(8,536)		5,608		0001
Purchased Call/Nasdaq FC Index/NFC1614$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/05/2022	08/06/2024		1,381,422	241.28	64,283			43,645		46,820			(7,928)		8,036		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023		1,492,564	268.24	55,885			20,921		1			(6,897)		6,454		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1614$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/01/2022	.08/01/2023	.....	7,046,546	..... 239.83	269,985	.....	.....	92,171	.....	124,697	.....	.....	.....(67,564)	.....	20,453	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161L$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/17/2023	.01/17/2025	.....	5,565,158	..... 233.15	.....	193,917	.....	174,769	.....	112,173	.....	.....	.....(19,360)	.....	37,361	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/18/2023	.01/13/2025	.....	 8,316,100	..... 265.64	.....	243,228	.....	219,217	.....	254,590	.....	.....	.....(24,717)	.....	55,659	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161M$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/09/2023	.03/07/2025	.....	3,551,894	.....222.1	.....	122,444	.....	119,246	.....	159,280	.....	.....	.....(3,684)	.....	24,717	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305X$G ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.03/10/2023	.03/08/2024	.....	 128,429	..... 197.22	.....	 4,482	.....	 4,258	.....	 6,154	.....	.....	.....(259)	.....	622	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$D ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.03/21/2023	.03/21/2024	.....	 106,860	..... 198.32	.....	 3,761	.....	 3,668	.....	 4,823	.....	.....	..... (103)	.....	528	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1619$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/08/2021	.11/03/2023	.....	2,149,795	..... 266.46	80,888	.....	.....	24,114	.....	.....	.....	.....	..... (9,993)	.....	 8,288	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161A$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/21/2021	.12/21/2023	.....	3,194,129	..... 265.77	121,520	.....	.....	44,096	.....	 4	.....	.....	.....(14,991)	.....	13,608	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061V$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/17/2022	.02/16/2024	.....	3,840,966	..... 254.06	176,855	.....	.....	78,589	.....	48,222	.....	.....	.....(21,948)	.....	18,038	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/03/2022	.06/05/2023	.....	 573,324	..... 182.98	22,417	.....	.....	 4,014	.....	 7,828	.....	.....	.....(5,497)	.....	 1,219	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161H$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/16/2022	.08/30/2024	.....	812,885	..... 241.03	26,987	.....	.....	19,397	.....	 5,747	.....	.....	..... (3,355)	.....	 4,842	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/03/2022	.06/02/2023	.....	1,342,827	..... 182.98	52,102	.....	.....	 8,973	.....	17,664	.....	.....	.....(12,882)	.....	 2,789	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061P$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/21/2021	.10/19/2023	.....	1,427,843	..... 270.73	69,845	.....	.....	 19,392	.....	 1,275	.....	.....	.....(8,643)	.....	 5,311	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/06/2023	.03/05/2025	.....	 12,530,405	..... 266.13	358,621	.....	.....	346,983	.....	378,728	.....	.....	.....(12,497)	.....	87,073	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1619$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/10/2021	.11/10/2023	.....	 2,760,916	..... 265.62	103,353	.....	.....	31,797	.....	 3	.....	.....	.....(12,756)	.....	10,814	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061P$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/05/2021	.09/29/2023	.....	1,944,786	..... 259.73	95,244	.....	.....	23,838	.....	 5,570	.....	.....	..... (11,808)	.....	 6,866	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161I$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/30/2022	.10/02/2024	.....	3,634,655	.....234.4	126,849	.....	.....	95,703	.....	54,610	.....	.....	.....(15,575)	.....	22,329	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/26/2022	.04/13/2023	.....	4,964,704	..... 252.54	180,439	.....	.....	 6,003	.....	.....	.....	.....	.....(44,688)	.....	 4,685	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Merrill Lynch RPM Index/MLR161JSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2024		10,865,242	231.13	376,556			303,328		230,944			(46,367)		68,953		0001
Purchased Call/Merrill Lynch RPM Index/MLR161954	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/26/2021	10/20/2023		2,925,517	265.17	110,237			30,730					(13,622)		10,909		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/22/2021	12/22/2023		3,161,017	266.53	118,224			43,055		4			(14,578)		13,492		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/11/2022	01/10/2024		3,651,326	265.06	136,235			53,190		6			(16,806)		16,132		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/23/2022	06/23/2023		122,198	179.1	5,193			1,194		3,944			(1,281)		293		0001
Purchased Call/Nasdaq FC Index/NFC061YSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2022	04/18/2024		5,877,327	249.99	291,642			153,623		113,767			(35,996)		30,142		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/26/2024		5,320,567	232.13	184,624			153,430		107,038			(22,700)		34,278		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2022	12/05/2024		6,991,270	232.46	243,626			205,249		139,366			(30,003)		45,375		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	06/13/2023		646,739	179.67	27,292			5,489		18,157			(6,730)		1,456		0001
Purchased Call/Nasdaq FC Index/NFC061Z$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/03/2022	04/26/2024		3,061,967	242.1	153,328			82,708		92,035			(18,947)		15,866		0001
Purchased Call/Merrill Lynch RPM Index/MLR161AS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/30/2021	11/30/2023		2,089,010	262.23	77,272			25,803		3			(9,530)		8,540		0001
Purchased Call/Nasdaq FC Index/NFC1614$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/08/2022	07/30/2024		193,317	239.94	9,209			6,216		6,911			(1,148)		1,116		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2022	01/19/2024		2,037,400	263.12	74,318			29,969		9			(9,173)		9,143		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2022	11/22/2024		5,767,978	232.1	199,572			165,445		116,120			(24,607)		37,038		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2021	11/10/2023		4,268,943	265.5	159,906			49,190		4			(19,745)		16,721		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/13/2022	01/12/2024		3,934,293	265.65	144,949			57,000		6			(17,879)		17,443		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2024		1,739,680	238.11	61,063			44,897		17,714			(7,497)		10,551		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2022	09/16/2024		1,202,011	238.11	40,899			30,078		12,128			(5,043)		7,276		0001
Purchased Call/Nasdaq FC Index/NFC1613$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2022	07/22/2024		2,486,673	235.28	122,691			81,109		108,658			(15,196)		14,243		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Merrill Lynch RPM Index/MLR1619SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2022	11/20/2023		4,078,752	265.58	140,604			45,576		4			(17,507)		16,329		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/24/2023		2,402,531	264.85	85,904			28,106		1			(10,609)		9,700		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213F$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/08/2024		55,822	184.97	3,651			1,873		2,476			(449)		283		0001
Purchased Call/Merrill Lynch RPM Index/MLR1611$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2022	09/24/2024		5,219,168	235.05	181,690			135,300		72,483			(22,345)		31,829		0001
Purchased Call/Nasdaq FC Index/NFC1611$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/13/2022	06/13/2023		6,243,768	228.72	244,636			49,865		264,325			(60,947)		14,057		0001
Purchased Call/Nasdaq FC Index/NFC061RS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2021	11/15/2023		5,839,444	276.6	293,206			92,422		3,809			(36,375)		23,127		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023		1,503,247	179.62	65,091			17,538		48,821			(16,094)		3,895		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$X	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/16/2023	03/15/2024		124,145	197.98		4,357		4,213		5,675			(179)		608		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024		387,997	195.86		13,696		13,281		19,195			(522)		1,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213W$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/12/2022	09/08/2023		487,526	266.34	13,417			5,980		8,580			(3,345)		1,619		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2022	08/25/2023		1,093,137	180.76	50,284			20,393		37,135			(12,433)		3,469		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213N$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2022	09/07/2023		276,123	179.81	12,978			5,684		11,038			(3,200)		914		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2022	01/19/2024		2,052,039	262.2	76,081			30,797		13			(9,411)		9,208		0001
Purchased Call/Merrill Lynch RPM Index/MLR161M$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/16/2023	03/14/2025		3,302,851	225.66	116,022			113,679		119,795			(2,515)		23,097		0001
Purchased Call/Merrill Lynch RPM Index/MLR161N$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/17/2023	03/17/2025		3,825,647	226.79	134,183			132,173		129,392			(2,524)		26,809		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	03/15/2024		15,597,873	262.27		358,301		347,302		472,090			(13,217)		76,370		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/24/2024		248,876	183.21	17,148			9,150		13,183			(2,105)		1,286		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2024		227,573	179.85	16,704			10,357		16,904			(2,051)		1,268		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024		3,900,504	239.17	134,715			98,237		35,109			(16,601)		23,545		0001
Purchased Call/Nasdaq FC Index/NFC1614$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/25/2022	08/08/2023		7,959,479	241.02	305,325			110,667		129,252			(76,656)		23,751		0001
Purchased Call/Merrill Lynch RPM Index/MLR1613SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2021	04/06/2023		3,973,367	263.59	150,301			1,034					(18,558)		2,547		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	02/01/2024		995,125	261.2	36,856			15,515		16			(4,547)		4,563		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2022	02/02/2024		949,697	260.12	34,768			14,757		21			(4,304)		4,362		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/17/2022	06/14/2024		3,949,245	245.4	140,113			84,734		11,777			(17,282)		21,705		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/21/2023	03/20/2025		3,865,647	226.72		134,416		132,724		131,878			(1,918)		27,146		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2025		5,715,905	226.35		200,562		199,758		199,719			(1,076)		40,334		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/09/2024		261,927	180.46	12,232			4,755		13,253			(1,504)		1,155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/27/2023	03/22/2024		9,884,004	264.47		215,373		213,215		259,538			(3,447)		48,875		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/25/2021	08/25/2023		87,414	176.64	3,488			699		4,702			(430)		277		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/27/2021	. 10/27/2023	.....	 152,324	..... 176.73	6,519	.....	.....	1,872	.....	9,396	.....	.....	.....(804)	.....	578	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 12/23/2021	. 12/26/2023	.....	 179,406	..... 178.46	8,127	.....	.....	2,999	.....	10,868	.....	.....	.....(998)	.....	772	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161A$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/07/2021	. 11/29/2023	.....	2,425,328	..... 264.16	81,960	.....	.....	27,348	.....	 2	.....	.....	.....(10,142)	.....	 9,895	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161A$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/20/2022	. 12/01/2023	.....	2,004,375	..... 261.41	65,247	.....	.....	22,452	.....	 4	.....	.....	.....(8,254)	.....	 8,211	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 01/04/2022	. 11/17/2023	.....	 124,234	..... 177.53	6,312	.....	.....	2,135	.....	7,401	.....	.....	.....(833)	.....	494	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 01/24/2022	. 01/24/2024	.....	116,012	..... 178.9	5,511	.....	.....	2,256	.....	7,179	.....	.....	.....(679)	.....	525	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305GSU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	. 07/12/2022	. 07/12/2023	.....	 298,322	..... 228.71	10,740	.....	.....	3,018	.....	104	.....	.....	.....(2,648)	.....	792	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Q$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/05/2021	. 11/03/2023	.....	 1,871,308	..... 277.57	89,204	.....	.....	26,673	.....	885	.....	.....	..... (11,061)	.....	 7,214	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161F$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/17/2022	. 06/20/2024	.....	 1,718,451	..... 245.38	61,276	.....	.....	37,501	.....	5,277	.....	.....	.....(7,517)	.....	 9,509	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1614$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/22/2021	. 04/14/2023	.....	2,558,287	..... 265.26	96,359	.....	.....	 1,733	.....	.....	.....	.....	.....(11,948)	.....	 2,505	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/03/2022	. 05/03/2023	.....	 557,265	..... 181.55	21,111	.....	.....	 1,864	.....	7,225	.....	.....	.....(5,215)	.....	838	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/16/2022	. 05/16/2023	.....	740,535	..... 182.67	27,992	.....	.....	3,470	.....	8,408	.....	.....	.....(6,902)	.....	 1,314	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/12/2021	. 11/10/2023	.....	1,914,146	..... 274.38	96,254	.....	.....	29,648	.....	1,581	.....	.....	.....(11,902)	.....	 7,498	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 05/13/2022	. 05/15/2023	.....	724,382	..... 182.27	27,527	.....	.....	 3,337	.....	9,096	.....	.....	.....(6,750)	.....	 1,272	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/14/2022	.04/16/2024	.....	 209,055	..... 184.18	13,568	.....	.....	 7,091	.....	 10,069	.....	.....	..... (1,666)	.....	 1,069	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061S$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/15/2021	.12/14/2023	.....	2,991,434	..... 275.45	159,403	.....	.....	56,503	.....	 3,506	.....	.....	..... (19,703)	.....	 12,575	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/24/2023	.03/21/2024	.....	 15,714,119	..... 263.48	.....	370,309	.....	363,060	.....	435,345	.....	.....	..... (8,973)	.....	77,596	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/11/2022	.04/11/2024	.....	 187,389	..... 184.03	 12,255	.....	.....	 6,321	.....	 9,045	.....	.....	..... (1,509)	.....	952	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/29/2022	.05/01/2024	.....	 431,605	..... 181.01	30,697	.....	.....	 16,785	.....	 27,267	.....	.....	..... (3,799)	.....	 2,251	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/06/2022	.05/05/2023	.....	1,438,138	..... 182.29	54,218	.....	.....	 5,121	.....	 15,183	.....	.....	..... (13,406)	.....	 2,227	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/17/2022	.05/17/2024	.....	576,306	..... 183.2	39,189	.....	.....	22,148	.....	31,910	.....	.....	..... (4,825)	.....	 3,065	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061RSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/23/2021	.11/16/2023	.....	2,704,382	..... 277.9	135,840	.....	.....	42,889	.....	 1,513	.....	.....	..... (16,789)	.....	10,734	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/26/2022	.05/26/2023	.....	 105,563	..... 183.1	 4,001	.....	.....	611	.....	 1,230	.....	.....	..... (987)	.....	207	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/03/2022	.05/31/2023	.....	 1,218,777	..... 183.15	46,671	.....	.....	 7,719	.....	 14,933	.....	.....	..... (11,513)	.....	 2,491	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/02/2022	.08/30/2024	.....	5,337,266	..... 230.42	228,259	.....	.....	164,271	.....	289,960	.....	.....	..... (28,465)	.....	31,791	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.05/06/2022	.05/07/2024	.....	 459,439	..... 182.29	31,518	.....	.....	 17,404	.....	 26,727	.....	.....	..... (3,875)	.....	 2,414	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/12/2022	.05/11/2023	.....	5,722,325	..... 237.39	231,232	.....	.....	 25,637	.....	 78,971	.....	.....	..... (57,251)	.....	 9,589	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/07/2022	.01/05/2024	.....	1,697,059	..... 268.69	84,013	.....	.....	 32,426	.....	 5,223	.....	.....	..... (10,428)	.....	 7,432	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2022	05/26/2023		2,718,614	183.53	102,764			15,744		28,133			(25,409)		5,324		0001
Purchased Call/Nasdaq FC Index/NFC061RSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/01/2021	11/29/2023		5,165,847	280.04	232,939			77,577		2,717			(28,772)		21,075		0001
Purchased Call/Nasdaq FC Index/NFC061ZSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/22/2022	05/03/2024		4,913,083	242.9	240,767			131,732		142,927			(29,696)		25,684		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213IS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	05/25/2023		263,370	182.85	9,982			1,485		3,227			(2,461)		511		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213GSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2022	04/15/2024		52,897	184.18	3,398			1,793		2,545			(422)		270		0001
Purchased Call/Nasdaq FC Index/NFC061ZSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/11/2022	05/09/2023		6,236,383	238.49	243,460			25,680		67,922			(60,458)		10,193		0001
Purchased Call/Merrill Lynch RPM Index/MLR161JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/26/2022	10/25/2024		6,244,690	233.13	216,134			170,166		109,963			(26,654)		39,155		0001
Purchased Call/Merrill Lynch RPM Index/MLR16199E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2021	10/31/2023		3,430,399	265.4	128,983			37,738		3			(15,859)		13,133		0001
Purchased Call/Merrill Lynch RPM Index/MLR16195 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2021	10/20/2023		770,870	265.54	28,969			8,085					(3,585)		2,874		0001
Purchased Call/Nasdaq FC Index/NFC061QSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2021	10/31/2023		1,885,079	274.52	93,108			27,425		1,240			(11,555)		7,217		0001
Purchased Call/Nasdaq FC Index/NFC061QSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/10/2021	11/09/2023		2,763,061	276.76	128,024			39,232		1,607			(15,811)		10,799		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213BSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/18/2022	01/18/2024		67,457	180.47	3,278			1,315		3,634			(404)		302		0001
Purchased Call/Merrill Lynch RPM Index/MLR161GS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/19/2022	07/12/2024		4,985,278	245.26	175,971			113,322		17,354			(21,733)		28,255		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025		7,578,629	222.21	259,796			251,639		337,645			(8,501)		52,738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XS8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/09/2023	03/08/2024		285,482	202.82		9,878		9,358		10,304			(595)		1,384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSF ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/10/2023	03/12/2024		267,612	197.22		9,366		8,903		12,782			(534)		1,305		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPR08K5P83	.08/03/2022	.08/02/2024	.....	551,064	..... 180.09	40,283	.....	.....	27,058	.....	41,041	.....	.....	.....(4,966)	.....	3,192	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPR08K5P83	.08/05/2022	.08/07/2023	.....	730,513	..... 180.18	32,800	.....	.....	11,566	.....	24,818	.....	.....	.....(8,044)	.....	2,171	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPR08K5P83	.09/01/2022	.08/30/2024	.....	272,896	..... 179.83	21,777	.....	.....	15,551	.....	22,017	.....	.....	.....(2,689)	.....	1,625	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPR08K5P83	.09/02/2022	.09/03/2024	.....	71,488	..... 179.49	5,633	.....	.....	4,037	.....	5,918	.....	.....	.....(693)	.....	427	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPR08K5P83	.11/09/2022	.09/13/2024	.....	2,572,439	..... 179.3	219,458	.....	.....	161,949	.....	217,319	.....	.....	.....(27,352)	.....	15,528	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ISS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPR08K5P83	.06/06/2022	.06/06/2023	.....	730,939	..... 182.92	28,580	.....	.....	5,196	.....	10,200	.....	.....	.....(7,047)	.....	1,566	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213HSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPR08K5P83	.05/18/2022	.05/17/2024	.....	271,996	..... 182.04	18,387	.....	.....	10,406	.....	16,394	.....	.....	.....(2,267)	.....	1,447	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	.03/31/2023	.04/02/2024	.....	141,320	..... 205.41	.....	4,960	.....	4,960	.....	5,039	.....	.....	.....	.....	709	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313#$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPR08K5P83	.01/20/2023	.01/22/2024	.....	13,299,719	..... 265.37	.....	297,065	.....	243,195	.....	308,051	.....	.....	.....(55,116)	.....	59,985	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/ISFPU8MPR08K5P83	.08/19/2022	.08/19/2024	.....	396,564	..... 181.99	30,298	.....	.....	21,087	.....	27,670	.....	.....	.....(3,730)	.....	2,337	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161B$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/07/2022	.01/05/2024	.....	417,538	..... 265.72	15,351	.....	.....	5,918	.....	 1	.....	.....	.....(1,900)	.....	1,829	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1619$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/08/2021	.11/03/2023	.....	1,762,849	..... 266.84	65,385	.....	.....	 19,524	.....	.....	.....	.....	.....(8,100)	.....	6,796	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D\$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/04/2022	.02/02/2024	.....	92,845	..... 181.39	4,754	.....	.....	2,016	.....	4,782	.....	.....	.....(588)	.....	426	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305H\$E ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.07/21/2022	.07/21/2023	.....	 65,231	..... 233.92	2,348	.....	.....	722	.....	 17	.....	.....	.....(579)	.....	181	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213ES7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/02/2022	.03/01/2024	.....	350,588	..... 181.45	18,301	.....	.....	8,421	.....	19,098	.....	.....	.....(2,256)	.....	1,682	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/14/2022	.06/13/2024	.....	597,335	..... 179.67	45,114	.....	.....	27,270	.....	44,070	.....	.....	.....(5,575)	.....	3,279	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/22/2022	.02/22/2024	.....	261,513	..... 179.79	13,991	.....	.....	6,284	.....	15,972	.....	.....	.....(1,725)	.....	1,240	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305HS6 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.07/18/2022	.07/18/2023	.....	 165,951	..... 227.91	5,974	.....	.....	1,777	.....	 153	.....	.....	.....(1,473)	.....	453	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305IS5 ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.08/02/2022	.08/02/2023	.....	 207,105	..... 233.92	7,435	.....	.....	2,519	.....	 89	.....	.....	.....(1,833)	.....	604	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305JSU ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.08/30/2022	.08/30/2023	.....	 233,694	..... 215.6	8,366	.....	.....	3,480	.....	2,439	.....	.....	.....(2,063)	.....	754	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/30/2022	.09/29/2023	.....	687,947	..... 175.53	34,741	.....	.....	17,467	.....	44,364	.....	.....	.....(8,590)	.....	2,429	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/30/2022	.10/02/2023	.....	771,367	..... 175.53	39,263	.....	.....	19,902	.....	50,052	.....	.....	.....(9,628)	.....	2,746	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/01/2022	.11/01/2023	.....	565,305	..... 180.63	30,866	.....	.....	18,196	.....	24,632	.....	.....	.....(7,611)	.....	2,169	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/25/2022	.03/27/2024	.....	270,536	..... 183.4	16,990	.....	.....	8,413	.....	13,302	.....	.....	.....(2,086)	.....	1,347	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.05/25/2022	.05/24/2024	.....	 480,121	..... 182.85	31,544	.....	.....	18,155	.....	27,641	.....	.....	.....(3,889)	.....	2,575	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.03/21/2022	.03/21/2024	.....	95,246	..... 182.38	5,705	.....	.....	2,778	.....	5,026	.....	.....	..... (702)	.....	470	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1611$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/14/2022	.06/09/2023	.....	5,915,690	..... 233.35	222,708	.....	.....	42,755	.....	164,253	.....	.....	.....(55,190)	.....	 12,953	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161I$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/30/2022	.10/01/2024	.....	4,191,422	.....234.4	146,932	.....	.....	 110,827	.....	62,726	.....	.....	..... (18,073)	.....	25,726	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.10/31/2022	.10/18/2024	.....	 17,188,856	..... 263.29	509,812	.....	.....	398,778	.....	549,265	.....	.....	..... (63,171)	.....	 107,118	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161BSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/27/2022	.01/26/2024	.....	1,584,303	..... 258.89	59,794	.....	.....	24,752	.....	 43	.....	.....	.....(7,387)	.....	7,194	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161C$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/15/2022	.02/13/2024	.....	2,585,204	..... 258.69	94,678	.....	.....	41,373	.....	117	.....	.....	..... (11,650)	.....	12,084	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1614$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/27/2021	.05/19/2023	.....	3,951,154	..... 266.3	153,494	.....	.....	10,203	.....	.....	.....	.....	.....(19,057)	.....	7,238	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161N$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/28/2023	.03/28/2025	.....	 11,964,802	..... 226.34	.....	418,345	.....	417,253	.....	421,735	.....	.....	.....(1,662)	.....	84,488	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1615$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/26/2021	.05/26/2023	.....	 4,879,086	..... 267.2	184,517	.....	.....	13,962	.....	.....	.....	.....	.....(22,759)	.....	9,556	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.10/26/2022	.10/26/2023	.....	387,251	..... 181.53	20,757	.....	.....	11,894	.....	17,765	.....	.....	.....(5,118)	.....	 1,465	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/07/2022	.09/06/2024	.....	1,490,125	..... 179.81	118,465	.....	.....	85,269	.....	121,413	.....	.....	.....(14,605)	.....	8,936	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/08/2022	.09/06/2024	.....	 189,396	..... 180.09	 15,095	.....	.....	10,910	.....	 15,185	.....	.....	.....(1,864)	.....	 1,136	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	.09/28/2022	.09/28/2023	.....	380,860	..... 176.93	 19,272	.....	.....	 9,556	.....	21,665	.....	.....	.....(4,752)	.....	 1,341	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061W$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/02/2022	.03/01/2024	.....	4,147,182	..... 252.17	207,293	.....	.....	 95,473	.....	62,078	.....	.....	.....(25,559)	.....	19,895	.....	0001 .....

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2022	12/05/2024		18,937,171	267.19	548,325			462,550		495,124			(67,609)		122,907		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2022	09/18/2024		9,293,492	266.06	247,937			184,513		243,526			(30,858)		56,362		0001
Purchased Call/Nasdaq FC Index/NFC1611$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/16/2022	06/15/2023		6,878,554	230.85	259,428			54,251		244,919			(64,673)		15,694		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	11/01/2023		1,501,838	265.72	56,826			16,714		2			(7,010)		5,763		0001
Purchased Call/Nasdaq FC Index/NFC061P$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/03/2021	10/13/2023		3,574,090	264.81	195,585			52,851		6,534			(24,296)		13,095		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/31/2023	12/03/2024		4,453,569	233.55	153,219	1,492		130,168		80,832			(18,969)		28,858		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024		401,529	177.92	30,516			18,621		33,240			(3,757)		2,214		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025		3,551,230	231.26		123,991		109,387		81,023			(14,734)		23,586		0001
Purchased Call/Merrill Lynch RPM Index/MLR1615$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/09/2021	06/02/2023		2,965,874	268.65	113,345			9,719					(14,053)		6,161		0001
Purchased Call/Merrill Lynch RPM Index/MLR161HS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2022	08/09/2024		891,585	245.12	31,449			21,540		3,608			(3,888)		5,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	10/24/2024		18,308,342	263.04	561,553			443,368		596,160			(69,541)		114,696		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/08/2022	08/08/2024		587,937	180.28	43,743			29,702		44,964			(5,386)		3,427		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2022	08/09/2024		486,746	181.19	36,360			24,875		35,228			(4,489)		2,840		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/14/2022	07/14/2023		90,986	178.75	4,003			1,153		3,383			(987)		244		0001
Purchased Call/Nasdaq FC Index/NFC0610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/04/2021	11/02/2023		1,907,116	275.46	97,531			28,933		1,176			(12,053)		7,335		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/15/2021	12/13/2023		4,716,226	265.76	177,300			62,514		5			(21,912)		19,787		0001

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Purchased Call/Merrill Lynch RPM Index/MLR161A$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2021	12/15/2023		2,335,966	266.81	86,680			30,854		1			(10,705)		9,839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2022	12/06/2024		17,219,724	266.69	498,728	6,437		428,215		467,081			(62,126)		111,851		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2022	09/13/2024		3,748,180	239.01	130,484			95,211		34,304			(16,092)		22,626		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2022	08/15/2023		571,076	181.74	25,624			9,603		16,314			(6,320)		1,749		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/06/2023		215,970	179.3	9,111			4,110		9,111			(2,321)		713		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/19/2023	01/17/2025		18,074,875	265.47		529,485		479,149		554,969			(51,505)		121,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	11/28/2023		99,967	267.54	2,163			1,444		1,752			(536)		407		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	02/09/2024		143,435	181.61	7,387			3,186		7,369			(911)		666		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2022	03/28/2024		140,553	183.93	8,799			4,381		6,629			(1,086)		701		0001
Purchased Call/Merrill Lynch RPM Index/MLR161F$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/29/2022	06/27/2024		2,845,743	246.68	101,035			62,935		7,540			(12,469)		15,869		0001
Purchased Call/Nasdaq FC Index/NFC061W$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/16/2022	03/06/2024		1,665,092	250.58	70,905			33,231		27,993			(8,771)		8,047		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/22/2022	08/22/2023		306,852	181.33	14,054			5,536		9,564			(3,465)		964		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	10/13/2023		938,779	177.54	50,903			27,622		52,368			(12,608)		3,440		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023		629,656	268.61	23,486			8,824					(2,904)		2,723		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161C$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/11/2022	02/12/2024		3,445,574	258.69	126,797			55,288		155			(15,611)		16,080		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2022	02/23/2024		1,496,691	257.49	55,039			24,807		130			(6,787)		7,105		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213N$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023		211,628	179.36	10,645			4,924		9,137			(2,625)		718		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/26/2022	09/26/2023		435,596	175.99	22,564			11,064		26,827			(5,564)		1,525		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213P$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023		272,813	178.21	14,868			8,320		14,563			(3,666)		1,017		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	03/14/2025		16,070,260	263.4	461,130			451,835		565,401			(10,132)		112,382		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/07/2024		192,719	177.44	17,460			13,348		17,658			(2,150)		1,189		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/27/2022	01/26/2024		3,563,806	260.09	132,062			54,492		67			(16,292)		16,182		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/17/2025		7,551,113	265.37	224,987			204,389		233,359			(21,109)		50,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/18/2025		9,000,431	263.07	266,654			262,647		322,963			(5,049)		63,117		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/04/2024		66,018	177.99	5,823			4,446		5,838			(720)		406		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/12/2021	11/14/2023		1,515,215	265.94	56,821			17,717		2			(6,986)		5,988		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/20/2022	01/18/2024		2,151,165	263.16	76,605			30,954		9			(9,513)		9,637		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2022	01/04/2024		2,321,062	267.9	83,546			31,921		1			(10,306)		10,146		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/12/2022	10/11/2024	.....	514,231	177.11	46,486	.....	.....	35,695	.....	50,387	.....	.....	(5,731)	.....	3,185	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/06/2024	.....	585,670	180.35	56,341	.....	.....	45,212	.....	49,476	.....	.....	(6,918)	.....	3,710	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	.....	953,742	181.01	91,559	.....	.....	73,725	.....	77,803	.....	.....	(11,273)	.....	6,053	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161C$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2022	02/15/2024	.....	2,123,620	258.16	78,203	.....	.....	34,402	.....	126	.....	.....	(9,645)	.....	9,958	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161C$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/24/2022	02/14/2024	.....	2,631,088	258.05	97,019	.....	.....	42,575	.....	157	.....	.....	(11,971)	.....	12,318	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/31/2023	03/21/2025	.....	25,136,843	263.48	762,139	.....	.....	753,883	.....	879,364	.....	.....	(9,675)	.....	176,645	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1614$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/23/2021	04/20/2023	.....	3,268,946	264.91	124,101	.....	.....	3,275	.....	.....	.....	.....	(15,471)	.....	3,826	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/18/2022	07/18/2023	.....	362,315	178.96	15,869	.....	.....	4,721	.....	13,325	.....	.....	(3,913)	.....	990	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2023	.....	850,522	179.18	36,317	.....	.....	11,198	.....	30,684	.....	.....	(8,980)	.....	2,356	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/07/2022	07/12/2023	.....	584,976	179.17	25,225	.....	.....	7,300	.....	20,403	.....	.....	(6,405)	.....	1,554	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213J$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/14/2022	06/14/2023	.....	305,339	179.2	13,374	.....	.....	2,726	.....	9,306	.....	.....	(3,298)	.....	692	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/15/2022	07/14/2023	.....	1,452,835	179.32	63,344	.....	.....	18,299	.....	50,089	.....	.....	(15,662)	.....	3,896	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1615$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/14/2022	08/30/2023	.....	12,556,212	230.42	456,101	.....	.....	191,989	.....	516,762	.....	.....	(113,451)	.....	40,514	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/16/2022	. 06/14/2024	.....	5,639,304	..... 227.45	285,303	.....	.....	174,538	.....	340,969	.....	.....	.....(35,558)	.....	30,993	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 09/27/2022	. 09/25/2023	.....	 132,719	..... 176.73	 6,286	.....	.....	 3,082	.....	 7,634	.....	.....	.....(1,558)	.....	 463	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 10/04/2022	. 10/04/2023	.....	 439,151	..... 178.17	 22,353	.....	.....	 11,454	.....	 22,608	.....	.....	.....(5,512)	.....	 1,572	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 10/12/2022	. 10/12/2023	.....	 461,581	..... 177.11	 24,048	.....	.....	 12,852	.....	 26,671	.....	.....	.....(5,930)	.....	 1,687	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 08/26/2022	. 08/26/2024	.....	 417,596	..... 180.76	 32,698	.....	.....	 23,073	.....	 31,728	.....	.....	.....(4,026)	.....	 2,478	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 08/29/2022	. 08/29/2024	.....	719,866	..... 180.63	 56,653	.....	.....	 40,100	.....	 55,341	.....	.....	.....(6,975)	.....	 4,284	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 10/19/2022	. 10/18/2024	.....	 404,743	..... 178.4	 38,248	.....	.....	 29,737	.....	 37,310	.....	.....	.....(4,716)	.....	 2,522	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 08/03/2022	. 08/03/2023	.....	 395,158	..... 180.09	 17,347	.....	.....	 5,926	.....	 12,475	.....	.....	.....(4,277)	.....	 1,156	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 08/05/2022	. 08/04/2023	.....	1,051,328	..... 180.18	46,889	.....	.....	 16,281	.....	 35,297	.....	.....	.....(11,593)	.....	 3,088	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 08/08/2022	. 08/08/2023	.....	 393,228	..... 180.28	 17,577	.....	.....	 6,246	.....	 13,241	.....	.....	.....(4,334)	.....	 1,173	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061U$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/24/2022	. 01/19/2024	.....	 3,813,768	..... 263.59	 161,614	.....	.....	65,545	.....	20,035	.....	.....	.....(20,048)	.....	17,114	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1614$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/27/2021	. 04/27/2023	.....	 2,876,180	..... 265.68	 108,790	.....	.....	 3,887	.....	.....	.....	.....	.....(13,417)	.....	 3,911	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161GSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/08/2022	. 08/08/2024	.....	2,611,230	..... 244.69	93,532	.....	.....	63,652	.....	11,073	.....	.....	.....(11,540)	.....	 15,220	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/13/2023	03/13/2025		18,627,161	263.53		521,444		510,548		649,772			(11,664)		130,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	01/23/2023	01/19/2024		9,551,943	265.37		210,305		171,274		219,334			(40,185)		42,864		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213P$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/21/2022	10/23/2024		370,217	178.89	34,874			27,316		33,387			(4,282)		2,317		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/06/2024		1,834,270	260.12	67,883			29,005		44			(8,349)		8,479		0001
Purchased Call/Merrill Lynch RPM Index/MLR161H$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/30/2022	08/23/2024		1,383,226	244.36	47,827			33,658		6,500			(5,909)		8,183		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/19/2022	08/21/2023		695,782	181.99	31,519			12,330		19,805			(7,729)		2,178		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	08/26/2022	08/28/2023		550,990	180.76	25,511			10,471		18,993			(6,256)		1,766		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	07/29/2022	07/30/2024		692,918	181	48,494			32,417		50,151			(5,970)		4,002		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/28/2023	03/25/2025		14,176,007	264.47		422,180		420,235		465,049			(3,305)		99,896		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/11/2022	09/27/2024		6,416,168	234.01	221,856			166,207		98,797			(27,369)		39,237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	10/28/2022	10/23/2023		14,670,927	262.77	343,679			196,490		376,732			(85,543)		55,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$I	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/29/2023	03/26/2025		18,176,720	264.47		541,818		539,831		594,216			(3,233)		128,176		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2022	03/08/2024		1,252,428	259.85	44,799			21,150		75			(5,535)		6,070		0001
Purchased Call/Nasdaq FC Index/NFC061Y$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2022	04/12/2024		3,066,157	252.54	135,322			70,378		50,588			(16,727)		15,601		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB213Z\$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	11/09/2022	10/20/2023		14,727,278	262.77	325,716			183,225		382,597			(80,752)		54,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB2132\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/12/2022	12/08/2023		17,353,491	267.09	374,479			261,369		322,422			(92,789)		72,096		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	03/10/2023	03/11/2024		323,209	179.75	18,617			17,694		20,808			(1,065)		1,573		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C\$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/20/2024		2,259,660	258.74	83,381			37,275		123			(10,252)		10,678		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C\$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2022	02/22/2024		2,052,264	258.19	74,969			33,701		144			(9,247)		9,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132\$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	12/20/2022	12/20/2023		14,075,616	262.26	292,631			213,203		400,855			(72,354)		59,854		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C\$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/04/2022	03/01/2024		3,494,234	260.11	124,411			57,342		166			(15,355)		16,763		0001
Purchased Call/Nasdaq FC Index/NFC061Y\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2022	04/18/2023		6,290,196	249.99	255,613			12,021					(63,273)		6,984		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C\$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024		1,019,218	260.68	37,507			17,331		40			(4,631)		4,889		0001
Purchased Call/Merrill Lynch RPM Index/MLR161C\$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/09/2022	03/08/2024		5,845,373	260.07	214,103			100,597		327			(26,399)		28,332		0001
Purchased Call/Nasdaq FC Index/NFC061R\$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2021	11/22/2023		3,179,637	279.31	151,931			49,444		1,654			(18,822)		12,784		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2022	10/14/2024		2,789,689	232.49	96,587			74,821		50,652			(11,920)		17,323		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A\$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/17/2021	12/19/2023		3,724,879	265.89	139,683			50,271		4			(17,174)		15,809		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A\$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2021	12/20/2023		3,278,205	265.57	123,353			44,598		5			(15,218)		13,940		0001
Purchased Call/Nasdaq FC Index/NFC061W\$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2024		2,271,617	251.98	116,081			52,628		33,496			(14,375)		10,783		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	09/27/2022	09/27/2023		212,737	175.89	10,871			5,361		13,250			(2,680)		747		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213K$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/13/2022	07/12/2024		656,411	178.96	47,787			30,720		52,631			(5,892)		3,720		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/12/2022	08/12/2024		317,013	181.66	23,903			16,406		22,373			(2,943)		1,855		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/17/2022	08/16/2024		370,369	181.69	28,333			19,576		26,250			(3,493)		2,176		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/28/2022	09/27/2024		540,609	176.93	47,465			35,534		52,809			(5,852)		3,306		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/08/2022	11/08/2023		287,474	181.01	15,897			9,679		12,325			(3,920)		1,121		0001
Purchased Call/Nasdaq FC Index/NFC061S$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/16/2021	12/12/2023		1,169,288	279.75	56,368			19,854		791			(6,985)		4,896		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213N$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	09/22/2022	09/20/2024		135,975	178.05	12,102			8,980		12,426			(1,494)		826		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213O$M	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/07/2022	10/09/2024		340,305	177.44	30,900			23,642		31,225			(3,794)		2,104		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2024		3,689,765	233.68	128,404			98,243		59,918			(15,766)		22,811		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/11/2022	11/13/2023		1,071,570	181.8	58,186			36,226		42,937			(14,269)		4,225		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2024		3,470,973	234.25	120,104			89,772		52,123			(14,806)		21,207		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2022	09/27/2024		4,192,205	235.4	146,308			109,530		56,819			(18,038)		25,637		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2024		4,582,765	232.13	159,324			123,969		86,644			(19,656)		28,559		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	08/05/2022	08/07/2024		578,812	180.18	43,237			29,299		44,498			(5,309)		3,370		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2021	07/07/2023		2,414,913	266.03	93,071			12,468					(11,507)		6,257		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	07/27/2022	07/26/2024		415,066	180.06	29,553			19,566		31,661			(3,643)		2,387		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	10/21/2022	10/20/2023		939,272	178.89	50,439			28,302		47,037			(12,471)		3,502		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	12/05/2022	12/05/2023		384,824	182.3	21,127			14,434		15,727			(5,209)		1,589		0001
Purchased Call/Merrill Lynch RPM Index/MLR161J5D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/02/2022	11/01/2024		5,489,978	231.85	185,925	2,792		150,637		108,940			(23,268)		34,632		0001
Purchased Call/Nasdaq FC Index/NFC1614$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/17/2022	08/09/2024		4,437,668	240	211,591			145,677		159,867			(26,319)		25,891		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	11/25/2022	11/27/2023		505,053	182.72	27,929			18,466		19,225			(6,849)		2,052		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I5V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2022	10/16/2024		2,701,108	232.49	93,458			72,305		49,289			(11,475)		16,803		0001
Purchased Call/Merrill Lynch RPM Index/MLR161CSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024		2,813,263	258.13	102,867			49,260		303			(12,667)		13,774		0001
Purchased Call/Merrill Lynch RPM Index/MLR161D$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/22/2022	03/20/2024		2,629,965	258.16	95,531			46,405		303			(11,737)		12,968		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI/SFPU8MPR08K5P83	01/06/2023	01/05/2024		498,685	183.57	27,228			21,102		20,129			(6,283)		2,184		0001
Purchased Call/Nasdaq FC Index/NFC1616$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2022	09/15/2023		8,171,825	225.74	266,820			125,096		454,809			(66,710)		27,720		0001
Purchased Call/Nasdaq FC Index/NFC061RSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/30/2021	11/27/2023		76,258	276.95	3,885			1,286		58			(481)		310		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/28/2022	. 10/29/2024	.....	 723,723	..... 180.63	66,800	.....	.....	 52,944	.....	 59,690	.....	.....	..... (8,213)	.....	 4,554	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 02/07/2023	. 02/07/2025	.....	 731,722	..... 183.14	.....	66,440	.....	61,792	.....	 58,958	.....	.....	..... (4,726)	.....	 4,990	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161I$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/14/2022	. 10/15/2024	.....	 4,718,668	..... 232.49	163,266	.....	.....	126,262	.....	 86,019	.....	.....	.....(20,074)	.....	29,328	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161JSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/31/2022	. 10/31/2024	.....	5,159,903	.....232.4	177,352	.....	.....	140,926	.....	 97,644	.....	.....	.....(21,844)	.....	32,522	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/09/2022	. 11/09/2023	.....	 302,941	..... 180.09	16,722	.....	.....	 10,312	.....	 14,231	.....	.....	..... (4,123)	.....	 1,184	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161D$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/22/2022	. 03/22/2024	.....	2,110,343	.....257.2	77,586	.....	.....	37,913	.....	318	.....	.....	..... (9,559)	.....	 10,435	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/14/2022	. 11/14/2024	.....	 314,440	..... 181.71	28,834	.....	.....	23,455	.....	24,141	.....	.....	..... (3,550)	.....	 2,006	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130SL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 11/16/2022	. 11/15/2024	.....	 220,580	..... 181.58	 19,985	.....	.....	 16,306	.....	 17,575	.....	.....	..... (2,464)	.....	 1,408	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113YSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 04/12/2021	. 04/12/2023	.....	 210,813	..... 175.12	 8,222	.....	.....	124	.....	 9,169	.....	.....	..... (1,014)	.....	191	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/26/2021	. 05/23/2023	.....	 563,246	..... 177.02	21,788	.....	.....	 1,656	.....	21,565	.....	.....	..... (2,852)	.....	 1,073	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 10/25/2022	. 10/25/2024	.....	 774,899	..... 179.61	72,376	.....	.....	 56,888	.....	 67,323	.....	.....	..... (8,911)	.....	 4,859	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	. 01/05/2023	. 01/03/2025	.....	 69,637	..... 182.53	 6,393	.....	.....	 5,670	.....	 5,611	.....	.....	..... (745)	.....	462	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161K$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/30/2022	11/27/2024		3,833,408	231.97	133,107			110,932		78,436			(16,428)		24,717		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213O$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/27/2024		96,297	182.72	8,946			7,437		7,287			(1,098)		621		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213R$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2024		223,569	182.3	20,278			17,079		17,500			(2,497)		1,451		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213R$D	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/06/2022	12/06/2024		494,042	181.79	44,810			37,802		39,857			(5,517)		3,209		0001
Purchased Call/Nasdaq FC Index/NFC061Y$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2024		4,593,431	252.74	196,216			103,754		75,847			(24,217)		23,588		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024		7,663,145	231.91	265,911			221,775		160,593			(32,739)		49,492		0001
Purchased Call/Nasdaq FC Index/NFC1611$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/17/2022	06/17/2024		2,964,031	228.36	151,449			93,340		172,649			(18,864)		16,345		0001
Purchased Call/Nasdaq FC Index/NFC161E$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024		7,090,768	232.16		246,811		220,802		315,474			(27,849)		33,300		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/07/2022	12/06/2024		11,878,031	232.61	390,504			329,607		234,204			(48,092)		77,154		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213L$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/25/2022	07/25/2023		620,159	179.64	26,791			8,487		21,442			(6,606)		1,748		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/01/2022	09/01/2023		101,420	179.83	4,767			2,026		3,963			(1,175)		329		0001
Purchased Call/Merrill Lynch RPM Index/MLR161B$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/07/2022	01/09/2024		3,246,602	265.72	121,098			47,075		5			(14,889)		14,319		0001
Purchased Call/Nasdaq FC Index/NFC061Y$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/07/2022	04/03/2023		2,608,866	257.84	97,625			542					(24,230)		1,183		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213O$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/27/2024		352,131	176.27	31,093			23,373		35,595			(3,839)		2,153		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2022	10/08/2024		7,244,471	233.68	252,108			192,809		117,304			(30,997)		44,746		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213P$S	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	10/31/2024		457,353	180.55	42,717			33,927		37,950			(5,259)		2,883		0001

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Purchased Call/Nasdaq FC Index/NFC061SSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2021	12/08/2023	.....	2,377,626	280.1	112,611	.....	.....	39,034	.....	1,473	.....	.....	(13,922)	.....	9,878	.....	0001 .....
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2022	12/27/2024	.....	25,400,167	260.82	703,814	32,109	.....	644,561	.....	998,110	.....	.....	(90,427)	.....	167,776	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2022	11/30/2023	.....	778,004	183.06	43,101	.....	.....	28,853	.....	28,837	.....	.....	(10,628)	.....	3,181	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024	.....	1,911,534	250.99	98,721	.....	.....	47,562	.....	32,334	.....	.....	(12,204)	.....	9,359	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/14/2022	11/14/2023	.....	233,902	181.71	12,677	.....	.....	7,928	.....	9,489	.....	.....	(3,126)	.....	924	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024	.....	220,304	183.39	12,007	.....	.....	9,625	.....	9,333	.....	.....	(2,401)	.....	985	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024	.....	226,007	183.12	12,250	.....	.....	10,417	.....	10,231	.....	.....	(1,913)	.....	1,038	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	.....	466,573	180.02	24,542	.....	.....	23,726	.....	29,663	.....	.....	(1,009)	.....	2,284	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD113Z$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	04/24/2023	.....	48,514	175.15	1,887	.....	.....	60	.....	2,178	.....	.....	(232)	.....	62	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2021	12/26/2023	.....	914,098	280.79	47,302	.....	.....	17,551	.....	680	.....	.....	(5,856)	.....	3,931	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Q$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/16/2022	11/16/2023	.....	367,018	181.58	19,892	.....	.....	12,549	.....	15,184	.....	.....	(4,905)	.....	1,457	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213M$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2023	.....	424,681	181.85	19,111	.....	.....	7,213	.....	12,004	.....	.....	(4,712)	.....	1,306	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061X$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/29/2022	03/26/2024	.....	912,532	257.34	42,958	.....	.....	21,249	.....	10,709	.....	.....	(5,285)	.....	4,538	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161D$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2024	.....	2,117,381	257.68	76,788	.....	.....	38,187	.....	315	.....	.....	(9,468)	.....	10,558	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/16/2022	12/16/2024	.....	175,994	181.38	15,470	.....	.....	13,299	.....	14,727	.....	.....	(1,905)	.....	1,152	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/03/2023	02/04/2025	.....	244,927	182.86	.....	22,277	.....	20,720	.....	19,980	.....	.....	(1,626)	.....	1,667	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161A$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2021	12/01/2023	.....	3,465,452	262.67	130,421	.....	.....	43,909	.....	5	.....	.....	(16,109)	.....	14,196	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/25/2022	11/26/2024	.....	1,114,016	182.72	103,381	.....	.....	85,914	.....	84,190	.....	.....	(12,711)	.....	7,177	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/27/2021	05/26/2023	.....	104,105	176.71	4,039	.....	.....	307	.....	4,205	.....	.....	(499)	.....	204	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/07/2025	.....	328,744	183.57	.....	29,423	.....	26,149	.....	25,107	.....	.....	(3,376)	.....	2,190	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2022	04/22/2024	.....	3,874,616	245.12	170,005	.....	.....	91,126	.....	98,801	.....	.....	(21,121)	.....	19,974	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	07/29/2024	.....	478,989	181	33,386	.....	.....	22,272	.....	34,620	.....	.....	(4,110)	.....	2,764	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/21/2022	01/18/2024	.....	2,482,975	264.86	111,530	.....	.....	44,923	.....	11,612	.....	.....	(13,795)	.....	11,123	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025	.....	2,984,707	232.91	132,119	.....	.....	122,618	.....	154,084	.....	.....	(9,795)	.....	20,294	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2022	04/23/2024	.....	635,160	245.12	30,234	.....	.....	16,114	.....	16,226	.....	.....	(3,717)	.....	3,279	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	.....	140,185	183.59	.....	7,612	.....	6,047	.....	5,757	.....	.....	(1,627)	.....	622	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	.....	383,344	181.36	.....	22,502	.....	20,882	.....	21,419	.....	.....	(1,788)	.....	1,839	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.01/26/2023	.01/24/2025	.....	 160,475	..... 183.37	.....	 14,026	.....	 12,845	.....	 12,609	.....	.....	..... (1,231)	.....	 1,083	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.01/27/2023	.01/28/2025	.....	 429,846	..... 183.05	.....	 37,955	.....	 34,827	.....	 34,505	.....	.....	..... (3,267)	.....	 2,910	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.01/26/2023	.01/26/2024	.....	 132,244	..... 183.37	.....	 7,194	.....	 5,978	.....	 5,748	.....	.....	..... (1,261)	.....	 600	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.01/30/2023	.01/30/2024	.....	 359,325	..... 182.61	.....	 19,655	.....	 16,460	.....	 16,913	.....	.....	..... (3,231)	.....	 1,642	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213US2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.02/02/2023	.01/31/2025	.....	 230,766	..... 183.12	.....	 19,994	.....	 18,512	.....	 18,501	.....	.....	..... (1,556)	.....	 1,566	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/19/2022	.05/18/2023	.....	 4,570,766	..... 236.99	 177,003	.....	.....	 23,045	.....	 72,395	.....	.....	..... (43,811)	.....	 8,288	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.09/21/2022	.09/21/2023	.....	 376,228	..... 178.14	 19,112	.....	.....	 9,109	.....	 18,767	.....	.....	..... (4,713)	.....	 1,299	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213PSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.10/14/2022	.10/16/2023	.....	 461,996	..... 177.54	 25,040	.....	.....	 13,658	.....	 25,956	.....	.....	..... (6,141)	.....	 1,706	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.06/24/2021	.06/23/2023	.....	 207,783	..... 176.07	 8,291	.....	.....	 949	.....	 9,971	.....	.....	..... (1,024)	.....	 498	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213TSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.01/20/2023	.01/17/2025	.....	 172,903	..... 182.85	.....	 15,043	.....	 13,650	.....	 13,880	.....	.....	..... (1,446)	.....	 1,161	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUUISFPU8MPR08K5P83	.01/04/2023	.01/04/2024	.....	 166,322	..... 182.52	.....	 9,131	.....	 6,993	.....	 7,379	.....	.....	..... (2,151)	.....	 727	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/13/2023	.01/12/2024	.....	 1,261,158	..... 183.66	.....	68,607	.....	54,656	.....	51,411	.....	.....	.....(14,513)	.....	 5,592	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/01/2023	.03/01/2024	.....	382,588	..... 180.92	.....	22,458	.....	20,669	.....	22,142	.....	.....	.....(1,841)	.....	 1,835	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/20/2023	.03/20/2025	.....	217,475	..... 180.35	.....	17,833	.....	17,588	.....	20,938	.....	.....	.....(268)	.....	 1,527	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/12/2022	.09/08/2023	.....	 8,383,668	..... 232.76	304,339	.....	.....	135,570	.....	296,357	.....	.....	.....(75,476)	.....	27,840	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/12/2022	.04/09/2024	.....	 1,668,131	..... 253.29	76,837	.....	.....	39,546	.....	26,099	.....	.....	.....(9,470)	.....	 8,454	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161B$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/28/2022	.01/29/2024	.....	3,296,997	..... 260.37	122,319	.....	.....	50,980	.....	 60	.....	.....	..... (15,060)	.....	 15,045	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161B$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/03/2022	.02/02/2024	.....	1,895,614	..... 261.32	69,581	.....	.....	29,476	.....	 30	.....	.....	.....(8,597)	.....	 8,707	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/19/2022	.07/19/2024	.....	795,602	..... 179.52	58,795	.....	.....	38,310	.....	62,200	.....	.....	.....(7,239)	.....	 4,543	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213P$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/24/2022	.10/24/2024	.....	1,094,531	..... 179.35	 102,010	.....	.....	80,041	.....	96,406	.....	.....	.....(12,559)	.....	 6,857	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/22/2023	.03/22/2024	.....	 103,925	..... 179.9	5,612	.....	.....	 5,489	.....	 1,130	.....	.....	.....(138)	.....	514	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/29/2023	.03/28/2024	.....	513,838	..... 181.87	27,490	.....	.....	27,415	.....	29,212	.....	.....	.....(151)	.....	 2,562	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1616$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/29/2021	.06/29/2023	.....	2,739,908	..... 265.93	 103,186	.....	.....	12,617	.....	.....	.....	.....	.....(12,724)	.....	 6,803	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213J$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/27/2022	.06/27/2023	.....	1,506,285	..... 180.04	64,921	.....	.....	15,560	.....	43,040	.....	.....	..... (16,008)	.....	 3,698	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/17/2022	.06/18/2024	.....	 752,798	..... 177.92	57,288	.....	.....	34,987	.....	62,394	.....	.....	.....(7,044)	.....	4,156	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/04/2022	.04/04/2024	.....	 428,999	..... 183.62	27,512	.....	.....	14,020	.....	21,093	.....	.....	.....(3,408)	.....	2,160	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/08/2023	.02/28/2025	.....	168,410	..... 180.92	.....	16,919	.....	16,304	.....	15,507	.....	.....	..... (637)	.....	1,166	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161JSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/03/2022	.11/01/2024	.....	3,244,256	..... 230.94	111,692	.....	.....	89,377	.....	69,342	.....	.....	.....(13,795)	.....	20,466	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/08/2022	.07/10/2024	.....	 259,278	..... 179.62	19,057	.....	.....	12,182	.....	20,037	.....	.....	.....(2,340)	.....	1,466	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/30/2022	.08/22/2024	.....	1,596,393	..... 181.33	123,593	.....	.....	86,330	.....	 116,657	.....	.....	.....(15,223)	.....	9,435	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFCO61USC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.01/19/2022	.01/17/2024	.....	3,913,252	..... 267.97	164,022	.....	.....	65,891	.....	13,851	.....	.....	.....(20,320)	.....	17,501	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161JSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/20/2022	.10/18/2024	.....	1,663,843	..... 231.68	58,628	.....	.....	45,831	.....	32,667	.....	.....	.....(7,249)	.....	10,369	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213NSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/12/2022	.09/12/2024	.....	 454,850	..... 181.32	36,570	.....	.....	26,587	.....	34,148	.....	.....	.....(4,502)	.....	2,743	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFCO610SG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/21/2021	.09/15/2023	.....	1,235,937	 269	52,884	.....	.....	12,290	.....	696	.....	.....	.....(6,605)	.....	4,193	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1616SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/22/2021	.07/20/2023	.....	1,790,125	..... 266.44	70,352	.....	.....	10,701	.....	.....	.....	.....	.....(8,707)	.....	4,936	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1616SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.07/28/2021	.07/27/2023	.....	 2,686,601	..... 267.28	 101,869	.....	.....	16,382	.....	.....	.....	.....	.....(12,567)	.....	7,638	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/21/2022	.07/21/2023	.....	 78,850	..... 179.3	3,454	.....	.....	1,062	.....	2,805	.....	.....	..... (852)	.....	218	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213KSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/18/2022	.07/18/2024	.....	 669,594	..... 178.96	 49,215	.....	.....	 32,000	.....	 54,090	.....	.....	..... (6,059)	.....	 3,819	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/20/2023	.03/20/2024	.....	 329,674	..... 180.35	.....	 16,879	.....	 16,416	.....	 20,630	.....	.....	..... (507)	.....	 1,626	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/17/2023	.02/18/2025	.....	 266,720	..... 182.49	.....	 25,392	.....	 24,065	.....	 22,478	.....	.....	..... (1,457)	.....	 1,834	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/29/2021	.06/29/2023	.....	 80,704	..... 175.68	 3,220	.....	.....	 394	.....	 4,115	.....	.....	..... (397)	.....	 200	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.04/07/2022	.04/05/2024	.....	 71,302	..... 184.43	 4,592	.....	.....	 2,343	.....	 3,285	.....	.....	..... (567)	.....	 359	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1617S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/12/2021	.08/11/2023	.....	 3,409,516	..... 267.38	 129,070	.....	.....	 23,422	.....	.....	.....	.....	..... (15,921)	.....	 10,291	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1617SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/19/2021	.08/18/2023	.....	 4,603,020	..... 266.82	 173,570	.....	.....	 33,281	.....	.....	.....	.....	..... (21,430)	.....	 14,254	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161KSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/23/2022	.12/20/2024	.....	 4,441,595	..... 232.95	 153,970	.....	.....	 133,100	.....	 87,147	.....	.....	..... (18,988)	.....	 29,176	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC0610SO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/24/2021	.09/22/2023	.....	 2,946,661	..... 266.49	 130,073	.....	.....	 31,712	.....	 2,933	.....	.....	..... (16,341)	.....	 10,202	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161JSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/14/2022	.11/14/2024	.....	 2,386,417	..... 232.81	 82,954	.....	.....	 67,490	.....	 44,662	.....	.....	..... (10,215)	.....	 15,222	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161JSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/18/2022	.11/19/2024	.....	 4,101,566	..... 232.14	 142,324	.....	.....	 116,909	.....	 81,662	.....	.....	..... (17,499)	.....	 26,272	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1617S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/13/2021	.08/11/2023	.....	 1,408,179	..... 268.28	 53,184	.....	.....	 9,702	.....	.....	.....	.....	..... (6,586)	.....	 4,250	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.03/09/2023	.03/07/2025	.....	 112,992	..... 180.28	.....	 11,322	.....	 11,025	.....	 10,800	.....	.....	..... (342)	.....	 786	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1616SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.08/03/2021	.08/03/2023	.....	 3,413,227	..... 268.7	 128,298	.....	.....	 21,860	.....	.....	.....	.....	..... (15,823)	.....	 9,987	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161KSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.12/09/2022	.12/10/2024	.....	 4,660,625	..... 232.62	 157,529	.....	.....	 133,943	.....	 92,438	.....	.....	..... (19,368)	.....	 30,371	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061XST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/29/2022	.03/28/2024	.....	 4,430,876	..... 259.01	 212,728	.....	.....	 105,863	.....	 47,013	.....	.....	..... (26,243)	.....	 22,094	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161ESA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 02/28/2023	. 02/20/2025	.....	5,933,049	..... 231.07	.....	245,204	.....	233,254	.....	328,779	.....	.....	.....(12,281)	.....	40,846	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213JSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 06/27/2022	. 06/27/2024	.....	 449,716	..... 180.04	33,414	.....	.....	20,763	.....	33,044	.....	.....	.....(4,114)	.....	 2,508	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 07/22/2022	. 07/24/2023	.....	1,092,946	..... 179.18	46,887	.....	.....	14,725	.....	39,976	.....	.....	.....(11,498)	.....	 3,067	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/22/2022	. 07/23/2024	.....	1,429,407	..... 235.28	72,779	.....	.....	48,307	.....	62,528	.....	.....	.....(9,028)	.....	 8,196	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 02/22/2023	. 02/22/2024	.....	 258,068	..... 181.46	.....	14,839	.....	13,367	.....	14,083	.....	.....	.....(1,504)	.....	 1,223	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161LS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/26/2023	. 01/10/2025	.....	4,714,630	..... 233.53	163,936	.....	.....	147,272	.....	91,253	.....	.....	.....(17,438)	.....	31,482	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1615$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/08/2021	. 06/07/2023	.....	5,022,767	..... 269.11	190,037	.....	.....	17,526	.....	.....	.....	.....	.....(23,476)	.....	10,840	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213FSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 04/08/2022	. 04/10/2024	.....	 156,448	..... 184.97	10,174	.....	.....	 5,258	.....	 6,972	.....	.....	.....(1,256)	.....	794	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 12/27/2022	. 12/27/2024	.....	 533,480	..... 182.54	48,653	.....	.....	42,447	.....	42,558	.....	.....	.....(5,990)	.....	 3,524	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 02/15/2023	. 02/13/2025	.....	 507,184	..... 183.81	47,263	.....	.....	44,366	.....	39,648	.....	.....	..... (2,954)	.....	 3,474	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/01/2022	. 05/23/2023	.....	6,552,791	..... 237.77	261,190	.....	.....	37,839	.....	96,313	.....	.....	.....(64,929)	.....	12,485	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 12/01/2022	. 11/29/2024	.....	 66,497	..... 183.04	 5,938	.....	.....	 4,980	.....	 4,946	.....	.....	..... (733)	.....	429	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161JSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/17/2022	. 11/15/2024	.....	3,298,931	..... 232.52	114,143	.....	.....	93,519	.....	63,335	.....	.....	.....(14,092)	.....	21,060	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213QSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 11/11/2022	. 11/10/2023	.....	 1,026,750	..... 181.8	55,342	.....	.....	34,281	.....	40,833	.....	.....	.....(13,683)	.....	 4,022	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161FSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/14/2023	. 03/14/2024	.....	9,825,395	.....228.5	.....	383,109	.....	367,471	.....	535,271	.....	.....	..... (17,002)	.....	48,038	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 03/28/2023	. 03/25/2025	.....	 253,994	..... 180.55	.....	21,206	.....	21,104	.....	24,302	.....	.....	..... (174)	.....	 1,790	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/26/2022	. 04/24/2023	.....	2,824,768	..... 245.12	96,355	.....	.....	 6,159	.....	392	.....	.....	.....(23,955)	.....	 3,622	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2130S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 11/09/2022	. 11/08/2024	.....	 227,458	..... 180.09	21,631	.....	.....	 17,514	.....	19,534	.....	.....	.....(2,667)	.....	 1,443	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 12/02/2022	. 12/02/2024	.....	 113,637	..... 183.02	10,193	.....	.....	 8,567	.....	 8,497	.....	.....	.....(1,255)	.....	736	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 12/09/2022	. 12/11/2024	.....	 253,007	..... 181.66	22,847	.....	.....	 19,431	.....	20,690	.....	.....	.....(2,805)	.....	 1,650	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/04/2022	. 04/26/2024	.....	2,368,397	..... 245.21	104,157	.....	.....	 56,310	.....	60,514	.....	.....	.....(12,908)	.....	 12,272	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 12/09/2022	. 12/11/2023	.....	 578,792	..... 181.66	31,834	.....	.....	 22,275	.....	25,681	.....	.....	.....(7,807)	.....	 2,419	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 12/14/2022	. 12/13/2024	.....	 247,020	..... 182.48	21,713	.....	.....	 18,552	.....	19,385	.....	.....	.....(2,677)	.....	 1,614	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	. 02/08/2023	. 02/07/2025	.....	 262,618	..... 182.64	.....	24,108	.....	 22,453	.....	21,738	.....	.....	.....(1,684)	.....	 1,791	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/25/2022	. 12/29/2023	.....	2,927,024	..... 283.11	124,812	.....	.....	 46,933	.....	 1,844	.....	.....	.....(15,448)	.....	12,657	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/17/2022	. 05/03/2024	.....	3,195,665	..... 246.32	131,339	.....	.....	 72,172	.....	77,724	.....	.....	.....(16,247)	.....	16,706	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061USD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/19/2022	. 01/16/2024	.....	 1,167,358	..... 267.97	50,465	.....	.....	 20,191	.....	 4,102	.....	.....	.....(6,248)	.....	 5,212	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S/ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/06/2022	. 05/24/2024	.....	3,282,135	..... 241.8	151,472	.....	.....	 87,989	.....	103,052	.....	.....	..... (18,817)	.....	17,604	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 03/17/2023	. 03/03/2025	.....	4,085,653	..... 231.22	.....	 177,651	.....	172,484	.....	225,502	.....	.....	.....(5,520)	.....	28,351	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/07/2022	. 01/04/2024	.....	1,596,309	..... 277.42	64,383	.....	.....	 24,669	.....	 2,011	.....	.....	.....(7,954)	.....	 6,978	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/10/2021	06/09/2023		475,982	177.72	18,516			1,762		17,651			(2,286)		1,042		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213RST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2022	12/13/2024		108,335	181.85	9,598			8,235		8,805			(1,185)		708		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2024		2,185,192	233.55	76,045			63,944		39,747			(9,337)		14,171		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/10/2023	02/07/2025		63,276	182.22		6,157		5,766		5,356			(414)		432		0001
Purchased Call/Nasdaq FC Index/NFC1612S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/07/2022	06/26/2024		2,949,541	234.01	126,345			79,410		135,418			(15,757)		16,430		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305KSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/12/2022	09/12/2023		453,354	225.04	16,185			7,312		1,491			(3,991)		1,524		0001
Purchased Call/Nasdaq FC Index/NFC161ESZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2023	03/01/2024		8,180,518	227.99		329,719		307,250		446,972			(24,366)		39,244		0001
Purchased Call/Nasdaq FC Index/NFC061USK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/25/2022	01/24/2024		3,246,548	259.81	149,652			61,456		23,753			(18,502)		14,692		0001
Purchased Call/Nasdaq FC Index/NFC061USQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2024		2,642,868	257.87	134,519			55,742		22,805			(16,641)		12,000		0001
Purchased Call/Nasdaq FC Index/NFC1616S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2022	09/06/2024		5,902,443	229.49	240,047			174,587		333,308			(29,867)		35,394		0001
Purchased Call/Nasdaq FC Index/NFC1616S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/23/2022	09/09/2024		3,921,609	232.76	132,774			97,258		194,172			(16,528)		23,583		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/23/2022	12/26/2023		826,522	182.26	45,376			33,626		36,424			(11,097)		3,554		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/17/2023	03/19/2024		502,620	179.38		25,382		24,615		33,665			(966)		2,475		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USX	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2025		124,512	182.49		11,878		11,259		10,518			(680)		857		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025		278,414	181.46		26,672		25,353		24,800			(1,352)		1,918		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213LSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/28/2022	.07/26/2024	.....	 212,587	..... 180.44	 14,817	.....	.....	 9,851	.....	 15,833	.....	.....	..... (1,829)	.....	 1,223	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/02/2021	.06/30/2023	.....	 127,090	..... 176.86	 5,033	.....	.....	 626	.....	 5,679	.....	.....	..... (622)	.....	 317	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/06/2021	.08/08/2023	.....	 106,381	..... 176.44	 4,223	.....	.....	 748	.....	 5,583	.....	.....	..... (519)	.....	 317	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213MSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/12/2022	.08/13/2024	.....	 568,426	..... 181.66	 42,916	.....	.....	 29,475	.....	 40,174	.....	.....	..... (5,277)	.....	 3,330	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/25/2022	.05/23/2024	.....	 4,969,520	..... 237.77	 236,439	.....	.....	 136,214	.....	 189,140	.....	.....	..... (29,216)	.....	 26,622	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/21/2022	.10/18/2023	.....	 10,753,655	..... 218.35	 417,723	.....	.....	 232,188	.....	 884,791	.....	.....	..... (103,825)	.....	 39,900	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.06/06/2022	.05/30/2023	.....	 4,208,990	..... 241.8	 155,880	.....	.....	 25,715	.....	 34,624	.....	.....	..... (38,814)	.....	 8,533	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2132SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.06/28/2021	.06/28/2023	.....	 271,515	..... 176.02	 10,833	.....	.....	 1,310	.....	 13,301	.....	.....	..... (1,336)	.....	 670	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/05/2022	.05/04/2023	.....	 3,365,873	..... 246.32	 113,812	.....	.....	 10,399	.....	 2,681	.....	.....	..... (28,148)	.....	 5,136	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG305LSH ...	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	.09/23/2022	.09/25/2023	.....	 403,392	..... 208.67	 14,320	.....	.....	 6,983	.....	 6,901	.....	.....	..... (3,512)	.....	 1,409	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.07/13/2021	.07/13/2023	.....	 228,792	..... 176.45	 9,106	.....	.....	 1,288	.....	 11,162	.....	.....	..... (1,123)	.....	 611	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/14/2023	.03/12/2024	.....	 4,444,527	..... 224.79	 193,858	.....	.....	 185,353	.....	 286,111	.....	.....	..... (9,309)	.....	 21,668	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616SX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/23/2022	.09/24/2024	.....	 1,932,482	..... 220.05	 89,517	.....	.....	 66,817	.....	 156,086	.....	.....	..... (11,032)	.....	 11,785	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1616S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/26/2022	.09/11/2023	.....	 5,786,209	..... 232.76	 134,632	.....	.....	 62,001	.....	 204,882	.....	.....	..... (33,960)	.....	 19,393	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/20/2023	.03/07/2025	.....	 8,768,823	..... 229.77	.....	 385,194	.....	 375,558	.....	 510,458	.....	.....	..... (10,423)	.....	 61,020	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1618SL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/03/2022	.10/26/2023	.....	 10,868,051	..... 220.61	 385,659	 9,798	.....	 230,151	.....	 803,519	.....	.....	..... (98,206)	.....	 41,120	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/29/2023	.03/26/2025	.....	 5,000,701	..... 234.08	.....	 222,329	.....	 221,514	.....	 250,876	.....	.....	..... (1,322)	.....	 35,263	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.10/12/2022	.09/27/2024	.....	 4,810,830	..... 219.71	 214,559	.....	.....	 162,103	.....	 393,283	.....	.....	..... (26,679)	.....	 29,420	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/15/2022	.11/13/2023	.....	 5,045,907	..... 220.44	 189,612	.....	.....	 118,621	.....	 378,188	.....	.....	..... (46,942)	.....	 19,896	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161K$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/14/2022	12/13/2024		11,430,703	233.9	403,186			344,022		205,738			(49,642)		74,669		0001
Purchased Call/Nasdaq FC Index/NFC1612$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/21/2022	06/28/2024		4,651,404	228.67	251,073			159,339		268,115			(31,432)		25,966		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/02/2022	08/21/2023		6,027,540	266.89	224,836			44,135					(27,821)		18,864		0001
Purchased Call/Nasdaq FC Index/NFC061Y$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2022	04/03/2024		1,553,241	257.84	71,298			36,136		18,039			(8,808)		7,809		0001
Purchased Call/Nasdaq FC Index/NFC1619$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/17/2022	11/06/2024		3,062,129	214.8	144,945			116,841		295,886			(17,897)		19,400		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/20/2022	12/16/2024		4,733,079	232.41	165,456			142,269		96,295			(20,379)		30,992		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$O	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/03/2021	09/05/2023		408,488	177.07	16,176			3,493		21,684			(1,989)		1,344		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/13/2021	09/13/2023		157,533	175.87	6,254			1,417		9,529			(771)		531		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/25/2023		365,108	175.42	14,750			3,591		23,581			(1,816)		1,275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024		221,788	211.98	7,829			6,372		3,923			(1,506)		995		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305F$T	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2023		600,886	218.91	21,872			5,182		1,180			(5,364)		1,467		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/17/2021	09/18/2023		8,534,179	266.55	322,592			75,434					(39,717)		29,207		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/24/2021	09/22/2023		1,547,396	265.03	56,267			13,535					(6,973)		5,357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024		527,373	214.44	18,669			16,303		8,362			(2,493)		2,461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$W	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024		616,199	208.71	21,444			19,967		14,083			(1,636)		2,969		0001
Purchased Call/Nasdaq FC Index/NFC061Y$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2022	04/17/2023		3,288,750	249.8	134,857			5,991					(33,494)		3,549		0001
Purchased Call/Nasdaq FC Index/NFC061Q$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/04/2021	10/26/2023		1,826,098	272.41	91,929			26,395		1,568			(11,366)		6,909		0001
Purchased Call/Nasdaq FC Index/NFC1619$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/09/2022	11/03/2023		9,163,508	214.8	352,239			211,685		883,215			(87,309)		35,328		0001
Purchased Call/Nasdaq FC Index/NFC061Q$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/03/2021	10/27/2023		5,087,334	273.95	252,634			73,034		3,405			(31,351)		19,294		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1618SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/27/2021	09/27/2023		2,586,141	264.3	94,787			23,316					(11,691)		9,081		0001
Purchased Call/Nasdaq FC Index/NFC1612S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/24/2022	06/18/2024		3,151,943	228.36	160,893			98,716		183,734			(19,895)		17,401		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2131I$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	03/15/2023	03/14/2025		109,922	179.68	8,915			8,731		10,880			(195)		769		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	10/01/2021	10/03/2023		98,038	175.51	3,941			1,002		6,391			(485)		350		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	10/08/2021	10/09/2023		279,206	176.27	11,364			2,990		17,279			(1,399)		1,013		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/04/2023		3,123,254	262.78	117,876			30,149					(14,547)		11,178		0001
Purchased Call/Merrill Lynch RPM Index/MLR1616$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/09/2021	08/04/2023		2,382,673	268.29	89,738			15,428					(11,072)		7,000		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2024		2,498,432	232.62	84,447			71,821		49,671			(10,369)		16,294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024		614,290	197.44		21,500		21,441		25,792			(118)		3,063		0001
Purchased Call/Nasdaq FC Index/NFC061P$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/07/2021	10/06/2023		1,751,454	261.65	83,136			21,637		4,360			(10,316)		6,302		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2023	01/09/2025		4,649,469	233.02	161,734			144,294		93,513			(17,702)		31,023		0001
Purchased Call/Nasdaq FC Index/NFC061U$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/01/2022	01/26/2024		1,994,391	257.13	109,822			45,567		18,213			(13,622)		9,056		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/10/2021	09/08/2023		1,272,104	268	48,141			10,641					(5,955)		4,224		0001
Purchased Call/Merrill Lynch RPM Index/MLR1618SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2021	09/21/2023		3,214,445	266.47	121,995			29,001					(15,046)		11,097		0001
Purchased Call/Nasdaq FC Index/NFC161E$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2023	02/21/2025		6,132,677	228.11		284,628		271,284		377,537			(14,009)		42,251		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	08/10/2021	08/10/2023		159,193	176.56	6,336			1,140		8,308			(781)		479		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUI1SFPU8MPRO8K5P83	08/17/2021	08/17/2023		82,666	177.24	3,282			622		4,099			(405)		255		0001

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Purchased Call/Nasdaq FC Index/NFC1616$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2022	09/12/2023		5,974,391	234.28	149,255			68,608		190,000			(37,427)		20,084		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2023	12/20/2024		9,164,606	231.69	316,100	3,835		276,222		198,443			(39,304)		60,202		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2023	01/07/2025		4,395,569	233.27	152,966			135,946		86,337			(17,553)		29,284		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2021	10/18/2023		3,896,148	264.29	151,202			41,596					(18,667)		14,456		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2023	01/06/2025		4,553,678	233.27	158,436			140,786		89,193			(18,199)		30,314		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/13/2023	01/14/2025		2,863,336	233.36	99,930			89,896		56,544			(10,512)		19,179		0001
Purchased Call/Nasdaq FC Index/NFC1611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/21/2022	05/31/2023		8,095,579	241.51	305,797			50,875		71,615			(75,746)		16,548		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/24/2021	08/24/2023		174,440	176.61	6,943			1,383		9,382			(856)		552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305K$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2022	09/14/2023		613,830	216.32	21,852			9,993		5,250			(5,388)		2,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305LS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/21/2022	09/21/2023		213,698	210.88	7,586			3,616		3,040			(1,871)		738		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/23/2021	07/25/2023		127,169	176.31	5,010			791		6,522			(616)		358		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/17/2021	09/18/2023		227,385	174.99	9,073			2,122		15,005			(1,117)		778		0001
Purchased Call/Nasdaq FC Index/NFC1610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/10/2024		3,260,472	237.39	158,819			88,735		125,162			(19,639)		17,194		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/10/2021	09/12/2023		145,136	175.36	5,776			1,301		9,171			(710)		488		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/24/2021	09/26/2023		94,362	175.42	3,812			932		6,104			(469)		330		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/28/2021	09/28/2023		89,593	175.16	3,620			895		5,948			(446)		315		0001

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Purchased Call/Nasdaq FC Index/NFC1613$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/19/2022	07/13/2023		7,735,075	230.02	332,597			95,955		308,527			(83,235)		20,644		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2025		9,452,005	232.88		329,880		294,169		194,717			(36,065)		63,116		0001
Purchased Call/Nasdaq FC Index/NFC061R$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/23/2021	11/22/2023		5,281,153	279.91	251,700			81,764		2,536			(31,127)		21,233		0001
Purchased Call/Nasdaq FC Index/NFC061R$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/26/2021	11/17/2023		1,820,870	280.18	88,526			28,178		765			(10,976)		7,243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305W$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/24/2023	02/26/2024		834,508	208.26		29,458		26,861		19,274			(2,809)		3,979		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2022	12/31/2024		7,621,224	231.3	264,456			232,809		172,441			(32,515)		50,498		0001
Purchased Call/Nasdaq FC Index/NFC061R$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2022	11/17/2023		2,941,097	277.93	150,801			47,940		1,691			(18,663)		11,699		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/19/2021	10/19/2023		2,013,666	264.81	76,236			21,070					(9,404)		7,490		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025		3,802,072	232.15		132,299		120,075		82,716			(12,702)		25,524		0001
Purchased Call/Nasdaq FC Index/NFC061Y$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/21/2022	04/17/2024		2,066,381	249.8	102,377			53,896		40,358			(12,653)		10,584		0001
Purchased Call/Nasdaq FC Index/NFC061Y$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/11/2024		3,073,955	250.53	150,581			77,900		57,059			(18,591)		15,620		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/26/2021	08/25/2023		222,105	176.19	8,840			1,780		12,479			(1,091)		705		0001
Purchased Call/Nasdaq FC Index/NFC061Z$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	05/03/2024		3,754,758	241.68	170,329			93,672		116,210			(21,088)		19,629		0001
Purchased Call/Nasdaq FC Index/NFC061R$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2021	11/10/2023		1,600,424	276.72	78,537			24,231		958			(9,752)		6,269		0001
Purchased Call/Nasdaq FC Index/NFC061Y$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2022	04/12/2024		5,412,991	250.36	264,748			137,375		101,661			(32,688)		27,543		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024		3,810,284	233.55	131,846			110,829		68,998			(16,239)		24,669		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$M	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/06/2023	02/06/2024		306,081	214.07		10,835		9,283		4,890			(1,573)		1,415		0001
Purchased Call/Nasdaq FC Index/NFC1610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/01/2022	05/24/2024		5,203,353	235.83	280,312			162,198		217,008			(34,649)		27,908		0001
Purchased Call/Nasdaq FC Index/NFC1616$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2022	09/15/2023		7,908,738	225.34	300,492			139,607		450,469			(74,411)		26,828		0001
Purchased Call/Nasdaq FC Index/NFC1618$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2022	11/01/2023		11,326,950	219.48	377,825			224,147		885,026			(93,557)		43,467		0001
Purchased Call/Merrill Lynch RPM Index/MLR1619$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/22/2021	10/23/2023		5,099,895	265.54	191,756			54,072					(23,609)		19,157		0001
Purchased Call/Merrill Lynch RPM Index/MLR161L$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2025		8,442,692	232.53		294,895		268,635		180,140			(26,601)		56,979		0001
Purchased Call/Nasdaq FC Index/NFC1617$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/03/2022	09/27/2024		6,649,882	221.35	271,546			205,763		512,488			(33,860)		40,666		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161ES8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2023	02/14/2025		5,610,927	232.16		241,477		228,845		298,827			(13,659)		38,461		0001
Purchased Call/Nasdaq FC Index/NFC1613S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2022	07/11/2023		6,494,917	231.22	262,824			74,234		234,665			(65,732)		17,167		0001
Purchased Call/Nasdaq FC Index/NFC161ES7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2023	02/15/2024		9,357,239	234.25		322,846		286,092		372,767			(38,302)		43,876		0001
Purchased Call/Merrill Lynch RPM Index/MLR16198Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/24/2021	11/17/2023		1,120,694	265.58	40,982			13,045		1			(5,078)		4,458		0001
Purchased Call/Nasdaq FC Index/NFC1610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/19/2022	05/16/2024		5,382,555	238.85	257,520			145,592		193,482			(31,778)		28,593		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/19/2023		129,988	176.69	5,447			1,504		7,914			(671)		484		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2021	10/05/2023		50,910	176.06	2,322			612		3,176			(293)		183		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/19/2021	11/17/2023		58,619	176.68	2,550			810		3,792			(315)		233		0001
Purchased Call/Nasdaq FC Index/NFC161GSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	04/02/2025		1,048,845	238.04		46,883		46,883		47,331					7,432		0001
Purchased Call/Nasdaq FC Index/NFC1616SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/16/2022	09/13/2024		6,159,661	225.74	253,329			186,963		402,747			(31,536)		37,182		0001
Purchased Call/Nasdaq FC Index/NFC061VSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/08/2024		2,442,786	260.22	114,265			49,371		18,919			(14,135)		11,329		0001
Purchased Call/Nasdaq FC Index/NFC061USZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/03/2022	01/30/2024		1,401,215	259.26	72,829			30,531		11,060			(9,009)		6,404		0001
Purchased Call/Nasdaq FC Index/NFC1611S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024		4,008,380	240.86	187,013			109,890		132,547			(23,133)		21,677		0001
Purchased Call/Nasdaq FC Index/NFC1616SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2023		6,480,819	226.03	198,408			95,421		355,231			(49,895)		22,244		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024		248,185	179.81		13,005		12,825		16,201			(285)		1,227		0001
Purchased Call/Nasdaq FC Index/NFC061YSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2022	04/06/2023		3,194,831	254.91	107,640			1,523					(27,181)		2,048		0001
Purchased Call/Nasdaq FC Index/NFC1612ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/06/2022	07/06/2023		6,739,370	231.42	258,865			68,977		237,729			(64,228)		17,371		0001
Purchased Call/Nasdaq FC Index/NFC161ES1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2025		8,490,287	233.02		386,952		363,965		437,673			(23,464)		58,156		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/07/2023		435,916	176.44	17,306			3,047		22,836			(2,131)		1,296		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2134SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/13/2021	.08/15/2023	.....	334,051	..... 177.15	13,262	.....	.....	2,477	.....	16,630	.....	.....	.....(1,631)	.....	1,023	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2135S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.08/17/2021	.05/19/2023	.....	308,766	177	11,601	.....	.....	873	.....	11,645	.....	.....	.....(1,631)	.....	566	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2136ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.09/23/2021	.09/22/2023	.....	 115,312	..... 175.33	4,651	.....	.....	1,117	.....	7,459	.....	.....	..... (575)	.....	399	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/26/2021	.11/27/2023	.....	 199,708	..... 176.41	8,667	.....	.....	2,861	.....	13,457	.....	.....	.....(1,067)	.....	811	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161AS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/24/2021	.11/22/2023	.....	1,042,048	.....264.9	38,125	.....	.....	12,396	.....	.....	.....	.....	.....(4,716)	.....	4,190	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2137SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/08/2021	.10/06/2023	.....	 55,671	..... 176.27	2,260	.....	.....	588	.....	3,417	.....	.....	..... (279)	.....	200	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610SC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.05/17/2022	.05/15/2024	.....	 1,707,410	..... 239.58	82,191	.....	.....	46,361	.....	59,190	.....	.....	.....(10,149)	.....	9,059	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2138SA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.10/22/2021	.10/23/2023	.....	 426,566	..... 177.17	18,257	.....	.....	 5,148	.....	25,245	.....	.....	.....(2,248)	.....	1,602	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139SL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.11/24/2021	.11/24/2023	.....	312,691	..... 177.92	14,009	.....	.....	 4,579	.....	18,537	.....	.....	.....(1,727)	.....	1,262	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/11/2022	.04/08/2024	.....	2,524,254	..... 253.29	115,847	.....	.....	59,498	.....	39,392	.....	.....	.....(14,295)	.....	12,776	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/09/2023	.03/05/2025	.....	5,740,614	..... 231.22	.....	241,908	.....	234,282	.....	317,200	.....	.....	.....(8,130)	.....	39,891	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.09/29/2022	.09/29/2023	.....	6,859,461	..... 218.93	252,112	.....	.....	127,814	.....	548,862	.....	.....	.....(62,953)	.....	24,219	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1619SK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.11/15/2022	.11/14/2023	.....	 7,430,686	..... 219.88	278,830	.....	.....	 175,001	.....	572,039	.....	.....	..... (68,970)	.....	29,364	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061YSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.04/11/2022	.04/11/2023	.....	3,322,374	..... 250.53	131,902	.....	.....	 3,663	.....	.....	.....	.....	.....(32,774)	.....	2,884	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/10/2023	.03/11/2024	.....	2,547,617	..... 224.79	.....	96,045	.....	91,283	.....	163,890	.....	.....	.....(5,496)	.....	12,402	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/08/2023	.02/28/2025	.....	 5,701,468	..... 227.99	.....	282,235	.....	273,749	.....	363,355	.....	.....	..... (9,255)	.....	39,478	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.03/07/2023	.02/26/2024	.....	 4,806,821	..... 227.15	.....	184,674	.....	169,248	.....	275,138	.....	.....	..... (16,158)	.....	22,922	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	.02/24/2023	.02/26/2025	.....	 3,769,080	..... 227.15	.....	173,782	.....	 166,706	.....	239,457	.....	.....	.....(7,416)	.....	26,061	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC061Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2022	04/25/2024		5,242,010	246.8	212,083			113,854		122,753			(26,201)		27,127		0001
Purchased Call/Nasdaq FC Index/NFC061V$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2022	02/06/2024		1,401,213	259.8	70,414			30,190		11,050			(8,712)		6,477		0001
Purchased Call/Nasdaq FC Index/NFC061V$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2024		3,047,769	252.72	144,295			64,158		41,880			(17,931)		14,313		0001
Purchased Call/Nasdaq FC Index/NFC1613$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/13/2022	07/12/2024		5,728,313	230.02	308,385			200,528		312,929			(38,411)		32,467		0001
Purchased Call/Nasdaq FC Index/NFC061Y$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2022	04/10/2023		1,649,389	253.29	56,510			1,413					(14,047)		1,365		0001
Purchased Call/Nasdaq FC Index/NFC1619$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2023		10,859,131	220.65	395,981			249,570		805,777			(97,853)		43,007		0001
Purchased Call/Nasdaq FC Index/NFC1619$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/22/2022	11/20/2023		5,980,547	219.74	232,008			150,473		463,732			(57,587)		23,943		0001
Purchased Call/Nasdaq FC Index/NFC161D$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/08/2023	02/06/2024		7,734,903	232.59		280,118		241,623		333,258			(39,462)		35,757		0001
Purchased Call/Nasdaq FC Index/NFC061Y$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2022	04/14/2023		7,920,013	249.8	310,935			11,239					(77,099)		7,756		0001
Purchased Call/Nasdaq FC Index/NFC161D$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/10/2023	02/06/2025		8,446,925	232.59		375,349		350,501		442,090			(25,900)		57,562		0001
Purchased Call/AI Powered US Equity Index/AIP000J$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2021	04/19/2023		1,128,666	2536.37	39,906			989					(4,928)		1,288		0001
Purchased Call/Nasdaq FC Index/NFC1618$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/29/2022	10/30/2024		3,937,263	221.68	150,804			120,039		300,923			(18,628)		24,795		0001
Purchased Call/AI Powered US Equity Index/AIP000K$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/04/2021	05/02/2023		470,629	2539.96	16,150			690					(1,997)		697		0001
Purchased Call/AI Powered US Equity Index/AIP000S$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2021	10/13/2023		1,086,371	2541.16	43,270			11,651		955			(5,349)		3,980		0001
Purchased Call/Nasdaq FC Index/NFC061V$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/23/2022	02/21/2024		1,995,628	252.72	88,132			39,586		27,789			(10,892)		9,444		0001
Purchased Call/Nasdaq FC Index/NFC061Z$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2022	04/21/2023		7,847,804	245.12	298,891			16,662		550			(74,222)		9,412		0001
Purchased Call/Nasdaq FC Index/NFC161A$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/13/2022	11/24/2023		2,487,076	220.8	86,196			57,007		183,823			(21,466)		10,042		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/07/2021	07/07/2023		167,194	176.22	6,604			880		8,224			(814)		433		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/16/2021	07/18/2023		330,662	176.06	13,127			1,947		17,058			(1,614)		903		0001
Purchased Call/Nasdaq FC Index/NFC1612$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2022	07/03/2024		4,874,306	229.41	242,632			154,546		272,843			(30,200)		27,360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$K	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024		1,172,324	191.11		41,149		40,579		67,110			(902)		5,797		0001
Purchased Call/Nasdaq FC Index/NFC061X$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2022	03/22/2024		4,019,588	254.89	201,101			98,747		54,467			(24,849)		19,876		0001
Purchased Call/Nasdaq FC Index/NFC061Y$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2022	04/02/2024		1,435,019	257.84	67,339			33,950		16,616			(8,281)		7,205		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161A$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/26/2021	11/27/2023		6,064,224	263.42	227,408			75,073		6			(27,998)		24,638		0001
Purchased Call/Nasdaq FC Index/NFC061S$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/31/2021	12/15/2023		2,432,173	276	125,106			44,744		2,719			(15,563)		10,244		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2023	02/14/2025		3,206,233	226.41		110,615		104,657		108,099			(6,525)		21,978		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2023	02/21/2025		5,682,657	224.49		195,781		186,186		217,670			(9,874)		39,151		0001
Purchased Call/Nasdaq FC Index/NFC061Q$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/26/2021	10/24/2023		2,195,012	269.21	116,677			33,107		2,718			(14,424)		8,265		0001
Purchased Call/Merrill Lynch RPM Index/MLR1617$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/20/2021	08/22/2023		2,015,611	266.89	76,190			14,966					(9,368)		6,330		0001
Purchased Call/Merrill Lynch RPM Index/MLR161K$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2022	12/27/2024		3,371,880	232.1	113,400	2,369		101,729		71,446			(14,288)		22,272		0001
Purchased Call/Nasdaq FC Index/NFC061Q$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2021	11/07/2023		1,098,215	277.62	51,607			15,663		543			(6,381)		4,273		0001
Purchased Call/Nasdaq FC Index/NFC061Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/11/2022	05/08/2024		2,333,355	240.9	101,000			56,035		75,416			(12,480)		12,274		0001
Purchased Call/Nasdaq FC Index/NFC1616$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2022	09/06/2024		4,018,018	230.1	165,340			120,431		221,453			(20,590)		24,094		0001
Purchased Call/Nasdaq FC Index/NFC1610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/27/2022	05/28/2024		832,980	241.8	38,983			22,682		26,193			(4,793)		4,489		0001
Purchased Call/Nasdaq FC Index/NFC1610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2022	05/19/2023		6,002,965	236.65	233,698			31,181		101,075			(57,889)		10,997		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/08/2021	12/08/2023		131,567	177.04	5,894			2,032		8,498			(727)		547		0001
Purchased Call/Nasdaq FC Index/NFC061H$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2021	04/20/2023		2,037,780	258.29	101,030			2,646					(12,490)		2,385		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/19/2024		94,062	179.14	4,515			1,827		5,660			(558)		422		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD2139$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	11/24/2023		108,588	176.41	4,691			1,536		7,274			(580)		438		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$E	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/07/2022	01/08/2024		115,602	180.46	5,399			2,094		5,836			(665)		509		0001
Purchased Call/Nasdaq FC Index/NFC061G$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2021	04/06/2023		765,885	256.75	39,343			272					(4,879)		491		0001
Purchased Call/Merrill Lynch RPM Index/MLR161A$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/10/2021	12/11/2023		8,907,866	265.08	333,154			116,398		9			(41,018)		37,228		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC1611$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/01/2022	.05/29/2024	.....	1,179,936	..... 241.8	53,880	.....	.....	31,546	.....	37,173	.....	.....	.....(6,673)	.....	6,366	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213C$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/25/2022	.01/25/2024	.....	361,357	..... 179.46	17,273	.....	.....	 7,094	.....	21,457	.....	.....	.....(2,130)	.....	1,638	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1613$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/27/2022	.07/19/2024	.....	4,388,848	..... 234.23	212,088	.....	.....	139,668	.....	 200,671	.....	.....	.....(26,366)	.....	25,060	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213D$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.02/11/2022	.02/12/2024	.....	111,685	..... 180.73	6,020	.....	.....	 2,625	.....	6,207	.....	.....	.....(741)	.....	521	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213B$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	.01/11/2022	.01/11/2024	.....	 98,880	..... 181.03	 4,657	.....	.....	 1,823	.....	 4,991	.....	.....	.....(574)	.....	438	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/08/2022	.04/06/2023	.....	5,381,498	..... 253.29	204,743	.....	.....	 2,855	.....	.....	.....	.....	.....(50,887)	.....	 3,450	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161A$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.11/29/2022	.11/27/2024	.....	9,084,911	..... 218.35	477,542	.....	.....	399,142	.....	779,112	.....	.....	.....(59,099)	.....	58,579	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Z$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/27/2022	.04/27/2023	.....	4,792,113	.....242.1	191,485	.....	.....	 13,812	.....	 12,623	.....	.....	.....(47,441)	.....	 6,517	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1617$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/30/2022	.10/01/2024	.....	680,386	..... 217.34	31,502	.....	.....	 23,756	.....	 60,453	.....	.....	.....(3,873)	.....	 4,176	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161E$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/23/2023	.02/22/2024	.....	8,620,558	..... 228.15	.....	326,352	.....	295,148	.....	469,732	.....	.....	.....(32,468)	.....	40,860	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.06/08/2021	.06/08/2028	.....	 71,510	.....239.8	 5,192	.....	.....	 3,851	.....	 2,687	.....	.....	..... (183)	.....	815	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR1619$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.11/15/2021	.11/10/2023	.....	2,015,950	..... 265.94	75,504	.....	.....	23,266	.....	 2	.....	.....	.....(9,345)	.....	 7,896	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161LSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/27/2023	.01/28/2025	.....	3,289,975	..... 232.17	.....	114,820	.....	105,357	.....	72,457	.....	.....	.....(9,882)	.....	22,270	.....	0001 .....
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	.06/28/2021	.06/23/2023	.....	466,055	..... 239.37	17,854	.....	.....	 2,050	.....	 1,246	.....	.....	.....(2,216)	.....	 1,118	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161B$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/05/2022	.01/05/2024	.....	827,623	..... 266.33	29,807	.....	.....	 11,454	.....	 1	.....	.....	.....(3,682)	.....	 3,624	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061Y$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/06/2022	.04/04/2024	.....	4,163,229	..... 260.02	 177,006	.....	.....	 89,771	.....	 42,167	.....	.....	.....(21,835)	.....	 20,958	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161M$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/03/2023	.02/28/2025	.....	2,507,152	..... 223.42	.....	86,221	.....	 83,134	.....	103,301	.....	.....	..... (3,425)	.....	17,360	.....	0001 .....
Purchased Call/Merrill Lynch RPM Index/MLR161B$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/28/2022	.01/30/2024	.....	3,057,748	..... 260.37	113,442	.....	.....	 47,372	.....	 58	.....	.....	.....(13,948)	.....	13,976	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC061T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.12/21/2021	.12/18/2023	.....	 353,250	276	18,430	.....	.....	 6,635	.....	406	.....	.....	.....(2,282)	.....	 1,496	.....	0001 .....

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Purchased Call/Merrill Lynch RPM Index/MLR161CS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/15/2022	02/09/2024		3,136,451	261.24	110,113			47,581		57			(13,592)		14,569		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2022	01/19/2024		214,249	262.28	7,761			3,146		1			(962)		961		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2024		2,944,785	262.18	106,343			44,925		36			(13,119)		13,525		0001
Purchased Call/Nasdaq FC Index/NFC061T$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/04/2022	12/22/2023		3,308,897	280.79	172,316			63,253		2,368			(21,423)		14,124		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	03/14/2025		160,572	180.02		13,793		13,565		15,637			(284)		1,123		0001
Purchased Call/Merrill Lynch RPM Index/MLR161BSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2024		2,928,933	262.2	108,956			44,451		22			(13,396)		13,232		0001
Purchased Call/Nasdaq FC Index/NFC061T$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/31/2021	12/29/2023		399,452	281.36	18,181			6,836		299			(2,251)		1,727		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2025		2,477,495	224.35		85,226		82,299		96,674			(3,260)		17,204		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2025		1,938,861	223.29		67,085		65,428		81,285			(1,922)		13,540		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213W$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	03/21/2025		271,302	180.99		23,630		23,339		25,333			(323)		1,907		0001
Purchased Call/Merrill Lynch RPM Index/MLR161DS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2022	03/25/2024		1,076,747	257.61	38,111			18,835		153			(4,704)		5,347		0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,845,567,012	377,509,152		1,408,281,369	XXX	1,830,522,427	36,981,698		(261,704,746)		232,860,681	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,845,567,012	377,509,152		1,408,281,369	XXX	1,830,522,427	36,981,698		(261,704,746)		232,860,681	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,845,567,012	377,509,152		1,408,281,369	XXX	1,830,522,427	36,981,698		(261,704,746)		232,860,681	XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										1,845,567,012	377,509,152		1,408,281,369	XXX	1,830,522,427	36,981,698		(261,704,746)		232,860,681	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Written Call/Nasdaq-100 Index/NDX0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		1,666,000	11245.8		(163,768)		(157,826)		(157,826)	5,942		(20,175)				0001
Written Call/Nasdaq-100 Index/NDX0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029		1,481,000	11310.4		(151,358)		(141,585)		(141,585)	9,773		(18,109)				0001
Written Call/Nasdaq-100 Index/NDX0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2022	04/06/2023		1,301,000	12894.5	80,402			(3,045)		(3,045)	167,929		(834)				0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0500SK	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	05/20/2022	05/22/2028		2,198,000	90	205,953			(139,597)		(139,597)	27,978				(24,935)		0001
Written Call/S&P 500 INDEX/SRM0500SA	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	08/20/2021	08/20/2027		2,591,000	90	281,124			(201,181)		(201,181)	44,703				(27,149)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0170SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028		272,726	1089.39	28,473			(30,845)		(30,845)	5,828				(3,043)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM01715H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2023		10,767	956.78	584			(27)		(27)	278				(20)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0175S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2029		163,057	987.18	(13,986)			(17,076)		(17,076)	(3,090)				(1,967)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0170S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2028		768,759	1065.77	90,483			(73,979)		(73,979)	19,970				(8,510)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0175S9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025		81,164	1043.71	(3,872)			(5,198)		(5,198)	(1,326)				(554)		0001
Written Call/S&P 500 INDEX/SPX150KS2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/22/2022	04/21/2028		4,738,000	3844.6	518,811			(472,241)		(472,241)	90,006				(53,305)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM01764	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024		56,759	967.9	(1,896)			(1,886)		(1,886)	10				(281)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/286SBM01705K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028		19,912	1098.03	1,955			(2,541)		(2,541)	470				(223)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0170SC	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024		79,120	1089.39	5,238			(4,104)		(4,104)	3,066				(391)		0001
Written Call/Nasdaq-100 Index/NDX0210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028		1,565,000	10473.8	169,333			(132,210)		(132,210)	50,460				(18,675)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM01725L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/08/2023		247,053	1042.66	11,215			(5,130)		(5,130)	9,766				(737)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0170SS	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2023		140,049	1098.03	6,428			(208)		(208)	9,611				(90)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0170SR	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2023		115,782	1098.03	5,314			(172)		(172)	7,946				(74)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM01727	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2023		33,680	961.22	1,684			(281)		(281)	952				(87)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM01719P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2023		260,193	1012.18	12,411			(2,020)		(2,020)	9,411				(566)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM01722E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2023		171,939	993.68	8,236			(2,181)		(2,181)	5,660				(476)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0170S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024		68,973	1065.77	5,118			(3,461)		(3,461)	2,879				(327)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM01713B	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028		18,104	1103.18	2,184			(2,066)		(2,066)	401				(200)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0173S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/22/2028		275,478	945.49	26,021			(20,108)		(20,108)	5,450				(3,226)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM01743M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2023		74,188	929.65	3,227			(1,678)		(1,678)	1,955				(317)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0170SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028		290,357	1098.03	28,513			(30,883)		(30,883)	3,907				(3,254)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM01722C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024		406,997	993.68	28,246			(18,194)		(18,194)	12,621				(2,331)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0173SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028		217,222	897.6	19,111			(19,522)		(19,522)	(1,498)				(2,553)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM01715Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	09/08/2022	06/22/2023		11,269	926.54	535			(53)		(53)	258				(27)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0174SE	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2028		286,381	974.09	27,413			(22,283)		(22,283)	11,934				(3,417)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM01715I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2023		21,406	1069.98	1,068			(77)		(77)	1,077				(26)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0173SU	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028		392,881	941.28	34,102			(28,846)		(28,846)	7,348				(4,654)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM01728R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2023		100,078	1046.72	4,574			(2,333)		(2,333)	3,975				(314)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0170SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024		122,295	1069.98	8,365			(6,168)		(6,168)	4,506				(630)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0172$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024		144,797	1042.66	9,672			(7,713)		(7,713)	4,923				(844)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0171$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2028		445,788	1021.93	51,056			(37,038)		(37,038)	18,186				(5,038)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0174$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2028		159,820	987.38	15,104			(16,547)		(16,547)	2,833				(1,900)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0172$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2023		31,917	1046.72	1,459			(744)		(744)	1,268				(100)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0173$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	10/20/2023		269,279	923.64	11,208			(4,412)		(4,412)	6,965				(1,004)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0172$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024		244,291	961.22	16,245			(9,638)		(9,638)	7,062				(1,379)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0174$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024		3,292	929.65	209			(149)		(149)	90				(22)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0173$M	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028		201,672	923.64	17,566			(18,917)		(18,917)	3,501				(2,378)		0001
Written Call/S&P 500 INDEX/SRM0500$M	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/08/2022	07/07/2028		2,166,000	90	192,991			(139,824)		(139,824)	26,980				(24,871)		0001
Written Call/S&P 500 INDEX/SPX2611$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/30/2023	05/09/2023		4,050,000	4225		(67,090)		(26,283)		(41,902)			40,661		(6,619)		0001
Written Call/S&P 500 INDEX/SPX2611$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/30/2023	05/12/2023		4,050,000	4250		(61,580)		(25,248)		(37,309)			36,224		(6,869)		0001
Written Call/S&P 500 INDEX/SPX2611$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/20/2023	04/21/2023		3,900,000	3550		(41,410)		(9,520)		(1,865)			31,854		(4,677)		0001
Written Call/S&P 500 INDEX/SPX2612$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/30/2023	06/08/2023		8,100,000	3850		(640,440)		(342,913)		(655,924)			297,879		(17,609)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0175$C	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024		143,058	1043.71		(4,378)		(5,762)		(5,762)	(1,384)				(663)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024		37,498	999.81		(1,072)		(1,359)		(1,359)	(287)				(182)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0175$K	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024		152,229	1006.12		(4,841)		(5,459)		(5,459)	(618)				(722)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX2614SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	04/04/2023	28,350,000	4050		(238,770)			(238,770)		(407,248)					(14,838)		0001
Written Call/S&P 500 INDEX/SPX2614S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2023	05/09/2023	2,985,000	4000		(35,775)			(33,986)		(52,334)			2,555		(4,879)		0001
Written Call/S&P 500 INDEX/SPX905CSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	6,345,000	3386.08	675,743				(403,189)		(403,189)	111,456				(64,270)		0001
Written Call/S&P 500 INDEX/SPX905HSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	18,423,000	3456.66	2,015,476				(1,245,634)		(1,245,634)	321,178				(190,435)		0001
Written Call/S&P 500 INDEX/SPX9059SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	8,999,000	3277.74	951,194				(531,056)		(531,056)	154,056				(90,267)		0001
Written Call/S&P 500 INDEX/SPX9050SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	18,302,000	3635.92	1,919,880				(1,406,033)		(1,406,033)	318,438				(195,506)		0001
Written Call/S&P 500 INDEX/SPX621WSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/10/2021	08/06/2027	1,020,400	3549	109,133				(72,536)		(72,536)	19,370				(10,645)		0001
Written Call/S&P 500 INDEX/SPX905MS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	20,459,000	3516.51	2,328,234				(1,468,204)		(1,468,204)	349,552				(216,571)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0173SJ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2023	50,006	897.6	2,520				(656)		(656)	1,159				(180)		0001
Written Call/S&P 500 INDEX/SPX905PSV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	2,595,338	3761	276,927				(212,425)		(212,425)	46,359				(27,865)		0001
Written Call/S&P 500 INDEX/SPX715ES7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/21/2021	05/22/2023	1,254,000	3740.27	99,693				(7,013)		(7,013)	40,583				(2,367)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0175S4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2024	225,266	987.18		(6,827)			(6,898)		(6,898)	(71)				(1,016)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0176S3	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024	237,696	967.9		(7,939)			(7,896)		(7,896)	43				(1,175)		0001
Written Call/S&P 500 INDEX/SPX7210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2022	04/21/2023	4,082,000	3844.6	217,979				(8,331)		(8,331)	157,414				(4,896)		0001
Written Call/S&P 500 INDEX/SPXB13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2020	07/08/2026	5,556,000	2535.95	713,946				(179,545)		(179,545)	61,542				(50,265)		0001
Written Call/S&P 500 INDEX/SPX150KS1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/22/2022	04/21/2028	13,555,000	3417.42	1,114,221				(991,644)		(991,644)	207,189				(152,501)		0001
Written Call/S&P 500 INDEX/SPX8000SH	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/20/2019	12/22/2025	2,396,000	2576.98	213,004				(63,399)		(63,399)	29,554				(19,800)		0001
Written Call/S&P 500 INDEX/SPX2614S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2023	06/06/2023	3,980,000	4100	(58,440)				(56,721)		(97,706)			2,505		(8,526)		0001
Written Call/S&P 500 INDEX/SPXB13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	5,143,000	2620.82	657,790				(178,585)		(178,585)	60,472				(46,801)		0001
Written Call/S&P 500 INDEX/SPX905YS7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	14,844,000	3336.56	1,533,385				(1,026,486)		(1,026,486)	221,899				(165,003)		0001
Written Call/S&P 500 INDEX/SPXA0558S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023	3,905,000	3169.3	123,008				(13,964)		(13,964)	46,694				(10,816)		0001
Written Call/S&P 500 INDEX/SPXA0559S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2023	6,152,000	3565.47	322,365				(56,090)		(56,090)	158,955				(17,039)		0001
Written Call/S&P 500 INDEX/SPXA05CSJ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	7,278,000	3603.22	753,273				(680,059)		(680,059)	120,908				(86,514)		0001
Written Call/S&P 500 INDEX/SPX7151S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1,766,523	2718	220,298				(67,860)		(67,860)	22,873				(16,273)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX621BSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/20/2020	02/20/2026		2,463,000	2670.2	233,985			(73,678)		(73,678)	35,560				(20,957)		0001
Written Call/S&P 500 INDEX/SPX821DSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2022	12/20/2024		1,019,000	3057.91	46,365			(26,648)		(26,648)	16,125				(6,694)		0001
Written Call/S&P 500 INDEX/SPX161MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2024		4,705,000	.4000	1,060,750			(569,159)		(575,214)			87,105		(29,859)		0001
Written Call/S&P 500 INDEX/SPX721A$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027		21,112,000	3757.25	2,176,647			(1,731,704)		(1,731,704)	391,812				(229,614)		0001
Written Call/S&P 500 INDEX/SPX821LS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024		5,560,000	3193.61	(93,964)			(93,209)		(93,209)	755				(26,949)		0001
Written Call/S&P 500 INDEX/SPX821KS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024		5,719,000	3591.95	(207,028)			(166,344)		(166,344)	40,684				(27,107)		0001
Written Call/S&P 500 INDEX/SPX821KS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025		1,673,000	3192.84	(57,049)			(53,106)		(53,106)	3,943				(11,526)		0001
Written Call/S&P 500 INDEX/SPX821AS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2023		5,886,000	3603.22	266,636			(132,758)		(132,758)	162,774				(23,665)		0001
Written Call/S&P 500 INDEX/SPXA05GSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029		6,865,000	3178.09	(535,470)			(476,505)		(476,505)	58,965				(82,802)		0001
Written Call/S&P 500 INDEX/SPX9057S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027		5,850,000	3073.18	741,195			(293,884)		(293,884)	95,177				(57,142)		0001
Written Call/S&P 500 INDEX/SPX821KSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025		2,165,000	3591.95	(116,694)			(107,902)		(107,902)	8,792				(14,916)		0001
Written Call/S&P 500 INDEX/SPX9058SS	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027		7,812,000	3057.08	917,129			(398,058)		(398,058)	123,835				(77,529)		0001
Written Call/S&P 500 INDEX/SPXA059SV	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028		6,121,000	3275.69	633,524			(488,413)		(488,413)	94,666				(71,927)		0001
Written Call/S&P 500 INDEX/SPX721QS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028		1,884,366	.3299	162,363			(128,613)		(128,613)	30,040				(21,297)		0001
Written Call/S&P 500 INDEX/SPX161VS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2022	09/22/2023		4,250,000	.3000	1,391,310			(602,209)		(1,171,993)			308,418		(14,714)		0001
Written Call/S&P 500 INDEX/SPX821MSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	04/10/2023		8,000,000	.3875	(49,640)			(26,280)		(3,042)			23,514		(6,621)		0001
Written Call/S&P 500 INDEX/SPXA055ST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028		13,211,000	3312.05	1,129,541			(938,889)		(938,889)	186,868				(152,952)		0001
Written Call/S&P 500 INDEX/SPXE00ZS2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/22/2022	12/22/2023		2,039,000	3822.39	63,617			(35,039)		(35,039)	26,242				(8,703)		0001
Written Call/S&P 500 INDEX/SPX905DSN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027		11,003,000	3324.69	1,182,823			(680,496)		(680,496)	187,758				(111,972)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027		21,932,000	3611.26	2,456,384			(1,700,345)		(1,700,345)	336,746				(231,168)		0001
Written Call/S&P 500 INDEX/SPXA058SH	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028		6,424,000	3382.19	661,030			(537,019)		(537,019)	102,920				(75,225)		0001
Written Call/S&P 500 INDEX/SPX905EST	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027		12,424,000	3381.81	1,325,641			(798,517)		(798,517)	214,688				(127,183)		0001
Written Call/S&P 500 INDEX/SPXB00XSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/08/2021	09/08/2023		1,739,000	4062.66	138,598			(60,359)		(60,359)	72,089				(5,775)		0001
Written Call/S&P 500 INDEX/SPXA05MSA	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024		6,798,000	3149.58	(145,477)			(113,561)		(113,561)	31,917				(33,615)		0001
Written Call/S&P 500 INDEX/SPXA055S7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028		11,577,000	3169.3	1,011,830			(763,762)		(763,762)	157,310				(133,416)		0001
Written Call/S&P 500 INDEX/SPXD006SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/22/2022	02/22/2024		1,322,000	3874.28	106,024			(53,594)		(53,594)	43,696				(6,266)		0001
Written Call/S&P 500 INDEX/SPXF005S0	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/08/2023	02/08/2024		1,634,000	4117.86	(40,360)			(41,860)		(41,860)	(1,500)				(7,578)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX905RSL	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027		21,778,000	3760.97	2,264,912			(1,800,163)		(1,800,163)	382,666				(235,896)		0001
Written Call/S&P 500 INDEX/SPX905FSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2023		1,686,000	3821.8	125,270			(20,734)		(20,734)	60,586				(4,020)		0001
Written Call/S&P 500 INDEX/SPXA057SK	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028		8,101,000	3605.56	866,807			(746,175)		(746,175)	138,345				(94,530)		0001
Written Call/S&P 500 INDEX/SPX905ZSP	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028		16,257,000	3609.29	1,404,605			(1,286,050)		(1,286,050)	262,404				(181,410)		0001
Written Call/S&P 500 INDEX/SPXE00CSQ	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	08/22/2022	08/22/2023		5,170,000	3310.39	156,134			(35,715)		(35,715)	84,881				(16,237)		0001
Written Call/S&P 500 INDEX/SPX905KSD	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027		2,878,202	3553	311,571			(207,941)		(207,941)	50,588				(30,159)		0001
Written Call/S&P 500 INDEX/SPX821D8H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2022	12/22/2023		4,410,000	3440.15	214,326			(88,680)		(88,680)	104,264				(18,824)		0001
Written Call/S&P 500 INDEX/SPX905ZSQ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028		5,910,000	4060.45	687,333			(638,571)		(638,571)	119,664				(65,949)		0001
Written Call/S&P 500 INDEX/SPXF0075T	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/22/2023	05/12/2023		4,000,000	4000		(147,720)		(78,656)		(171,471)			69,185		(6,784)		0001
Written Call/S&P 500 INDEX/SPXF003SD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2023	01/22/2024		1,602,000	3972.61		(43,254)		(34,478)		(34,478)	8,776				(7,225)		0001
Written Call/S&P 500 INDEX/SPXC1718 9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2023		4,485,000	3062.49	128,720			(40,719)		(40,719)	56,592				(17,489)		0001
Written Call/S&P 500 INDEX/SPX905NSG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027		27,386,000	3513.07	3,108,311			(1,972,405)		(1,972,405)	462,730				(291,311)		0001
Written Call/S&P 500 INDEX/SPXF003SC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/20/2023	05/03/2023		3,900,000	3500		(40,940)		(13,233)		(3,521)			27,823		(5,863)		0001
Written Call/S&P 500 INDEX/SPXA05G3E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029		5,671,000	3575.35		(590,351)		(528,854)		(528,854)	61,497				(68,401)		0001
Written Call/S&P 500 INDEX/SPXC139GE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026		7,115,000	2665.47	947,007			(263,767)		(263,767)	86,789				(66,019)		0001
Written Call/S&P 500 INDEX/SPXA13XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2020	03/06/2026		1,872,000	2377.9	236,059			(48,679)		(48,679)	17,807				(16,033)		0001
Written Call/S&P 500 INDEX/SPX715WSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2022	09/08/2023		1,779,000	4006.18	54,615			(34,717)		(34,717)	29,845				(5,908)		0001
Written Call/S&P 500 INDEX/SPX2611SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2023	05/05/2023		4,050,000	4100		(124,370)		(45,469)		(101,088)			78,549		(6,271)		0001
Written Call/S&P 500 INDEX/SPX80066S2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/22/2020	01/22/2026		1,424,000	2657.4	129,726			(41,036)		(41,036)	18,711				(11,949)		0001
Written Call/S&P 500 INDEX/SPXB135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026		6,372,000	2239.45	852,574			(154,475)		(154,475)	55,611				(55,760)		0001
Written Call/S&P 500 INDEX/SPXA059SU	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028		10,482,000	2911.73	825,982			(620,176)		(620,176)	128,550				(123,172)		0001
Written Call/S&P 500 INDEX/SPX905VS5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028		3,909,769	3518	407,429			(291,365)		(291,365)	62,848				(42,890)		0001
Written Call/S&P 500 INDEX/SPX905YS8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028		6,924,000	3753.63	947,203			(655,255)		(655,255)	131,367				(76,966)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0171S8	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2023		102,069	1021.93	6,000			(358)		(358)	3,832				(165)		0001
Written Call/S&P 500 INDEX/SPXA05F9R	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029		6,458,000	3116.06		(510,182)		(434,170)		(434,170)	76,012				(77,636)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0172SV	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	09/08/2023		40,068	1012.42	2,028			(839)		(839)	1,412				(133)		0001
Written Call/S&P 500 INDEX/SPXB141SS	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026		4,892,000	2681.02	653,082			(179,333)		(179,333)	60,003				(44,810)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0171SY	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2023		2,547	926.54	97			(12)		(12)	56				(6)		0001
Written Call/S&P 500 INDEX/SPX2610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/22/2022	04/06/2023		7,760,000	3550	145,880			(7,294)		(345)			125,040		(4,975)		0001
Written Call/S&P 500 INDEX/SPX2611SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2023	04/13/2023		3,037,500	4050	(92,663)			(15,661)		(68,493)			76,161		(2,866)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0173S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/22/2023		97,959	945.49	4,699			(1,520)		(1,520)	2,717				(339)		0001
Written Call/S&P 500 INDEX/SPXA053S6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028		11,456,000	3121.09	1,002,400			(725,860)		(725,860)	155,725				(129,963)		0001
Written Call/S&P 500 INDEX/SPXA052SG	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028		4,781,000	3711.01	521,607			(449,596)		(449,596)	87,578				(54,036)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0171SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/21/2024		59,503	926.54	4,040			(2,041)		(2,041)	1,581				(330)		0001
Written Call/S&P 500 INDEX/SPXA053S4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2023		6,162,000	3511.22	365,407			(13,598)		(13,598)	132,949				(11,629)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0175S7	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2029		483,405	1043.71	(40,352)			(45,491)		(45,491)	(5,139)				(5,854)		0001
Written Call/S&P 500 INDEX/SPX2614SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/31/2023	04/04/2023		28,350,000	4050	(84,980)			(84,980)		(47,430)					(14,838)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0172SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/21/2028		51,000	993.68	5,319			(5,178)		(5,178)	967				(588)		0001
Written Call/S&P 500 INDEX/SPXA054SB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028		10,698,000	3007.91	875,096			(644,545)		(644,545)	138,643				(122,361)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0176S0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/21/2025		219,076	967.9	(11,129)			(12,025)		(12,025)	(896)				(1,540)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0175SQ	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/07/2025		11,916	999.81	(524)			(700)		(700)	(176)				(83)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0174SN	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2023		11,986	929.65	521			(271)		(271)	316				(51)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0174SP	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/08/2023		30,153	974.09	1,629			(788)		(788)	917				(125)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0174SX	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024		92,878	954.04		(3,455)		(2,393)		(2,393)	1,063				(409)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0174SA	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		20,958	987.38	866			(546)		(546)	668				(84)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0170S6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2028		422,982	1021.08	52,492			(34,343)		(34,343)	14,120				(4,702)		0001
Written Call/S&P 500 INDEX/SPX621I8L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026		6,900,000	2807.55	841,800			(277,540)		(277,540)	110,760				(65,509)		0001
Written Call/S&P 500 INDEX/SPX8215SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028		1,939,123	3006	160,430			(118,831)		(118,831)	27,252				(22,707)		0001
Written Call/S&P 500 INDEX/SPX621GSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026		6,522,000	2652.46	862,208			(228,368)		(228,368)	96,140				(60,852)		0001
Written Call/S&P 500 INDEX/SPXE00JSG	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	09/22/2022	09/22/2023		4,871,000	3006.39	147,104			(28,812)		(28,812)	53,199				(16,864)		0001
Written Call/S&P 500 INDEX/SPX905XS9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028		5,627,000	3874.28	742,764			(558,964)		(558,964)	110,645				(62,288)		0001
Written Call/S&P 500 INDEX/SPX721US2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/22/2022	06/21/2024		1,545,000	3383.9	114,021			(46,351)		(46,351)	34,770				(8,558)		0001
Written Call/S&P 500 INDEX/SPX721FSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2024		1,493,000	4069.39	115,110			(73,526)		(73,526)	55,826				(6,924)		0001
Written Call/S&P 500 INDEX/SPX721PSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2022	05/08/2023		2,431,000	3298.67	85,814			(1,496)		(1,496)	25,852				(3,922)		0001
Written Call/S&P 500 INDEX/SPXF13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028		19,946,000	3518.35	2,004,573			(1,538,162)		(1,538,162)	279,495				(218,809)		0001
Written Call/S&P 500 INDEX/SPXD00Y9S9	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2022	06/08/2023		6,352,000	3704.19	330,939			(43,063)		(43,063)	194,410				(13,809)		0001
Written Call/S&P 500 INDEX/SPXD130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026		4,651,000	2949.81	563,701			(223,098)		(223,098)	65,969				(44,922)		0001
Written Call/S&P 500 INDEX/SPXG13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024		1,043,000	3298.67	53,923			(25,518)		(25,518)	16,792				(5,487)		0001
Written Call/S&P 500 INDEX/SPXF00ESN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	04/06/2023		6,450,000	4300		(60,345)		(60,345)		(61,094)					(4,135)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028		10,285,000	3567.16	1,098,438			(949,452)		(949,452)	168,675				(122,731)		0001
Written Call/S&P 500 INDEX/SPXA053S5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024		1,413,000	3511.22	111,627			(45,898)		(45,898)	35,010				(7,561)		0001
Written Call/S&P 500 INDEX/SPXD000$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	05/06/2022	05/08/2023		4,740,000	3711.01	273,498			(13,457)		(13,457)	144,947				(7,647)		0001
Written Call/S&P 500 INDEX/SPXF13BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027		37,089,000	3761.36	3,901,763			(3,133,706)		(3,133,706)	571,154				(398,209)		0001
Written Call/S&P 500 INDEX/SPXG13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024		2,351,000	3711.01	178,676			(90,984)		(90,984)	67,969				(12,367)		0001
Written Call/S&P 500 INDEX/SPXE000SU	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/22/2022	06/22/2023		4,484,000	3007.91	147,972			(7,123)		(7,123)	34,770				(10,691)		0001

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Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0171$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2023		46,686	1069.98	2,330			(169)		(169)	2,349				(56)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/284SBM0173$Z	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		19,693	941.28	874			(387)		(387)	543				(77)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0171$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/08/2024		146,101	1021.93	11,916			(6,393)		(6,393)	4,862				(769)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0170$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2028		161,534	1069.98	15,669			(17,887)		(17,887)	3,356				(1,817)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0171$L	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/07/2024		189,441	1012.18	12,541			(8,428)		(8,428)	6,131				(1,033)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0174$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/08/2023		162,272	974.09	8,768			(4,239)		(4,239)	4,933				(674)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0170$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024		188,792	1098.03	12,441			(11,425)		(11,425)	8,195				(956)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0171$J	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2028		397,651	1012.18	37,936			(32,380)		(32,380)	16,438				(4,532)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0174$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2024		37,982	974.09	2,321			(1,907)		(1,907)	1,129				(247)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0171$F	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2024		138,787	956.78	9,708			(4,977)		(4,977)	3,971				(743)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0171$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2028		61,240	926.54	5,626			(5,587)		(5,587)	1,128				(700)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0174$6	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2024		222,316	987.38	13,561			(11,405)		(11,405)	6,772				(1,428)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0172$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/08/2028		107,650	1012.42	10,166			(11,349)		(11,349)	2,011				(1,256)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0173$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/08/2024		189,022	897.6	12,854			(7,037)		(7,037)	4,783				(1,168)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0175S2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2025		143,086	987.18		(6,494)		(7,786)		(7,786)	(1,292)				(964)		0001
Written Call/S&P 500 INDEX/SRM0500SE	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	12/08/2021	12/08/2027		2,855,000	90	301,203			(248,142)		(248,142)	47,684				(30,925)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0172SW	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/08/2022	09/06/2024		52,042	1012.42	3,609			(2,623)		(2,623)	1,668				(312)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM01748 9	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		276,876	987.38	11,435			(7,208)		(7,208)	8,823				(1,113)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0175SI	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/21/2025		22,007	1006.12		(1,056)		(1,054)		(1,054)	2				(152)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0175SO	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2029		47,516	999.81		(3,573)		(5,110)		(5,110)	(1,537)				(579)		0001
Written Call/S&P 500 INDEX/SPX721SSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2022	05/22/2028		1,966,285	3121	144,608			(123,282)		(123,282)	29,811				(22,307)		0001
Written Call/S&P 500 INDEX/SPX8152S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2023	06/05/2023		4,000,000	4100		(116,170)		(74,763)		(130,875)		41,731			(8,505)		0001
Written Call/S&P 500 INDEX/SPX8150SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/06/2023	01/08/2024		4,890,000	3505.57		(203,424)		(117,964)		(117,964)	85,460				(21,529)		0001
Written Call/S&P 500 INDEX/SPXA05KSM	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029		10,269,000	3193.61		(658,243)		(725,484)		(725,484)	(67,241)				(125,165)		0001
Written Call/S&P 500 INDEX/SPXA054S0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028		10,304,000	3119.5	820,198			(660,305)		(660,305)	138,259				(118,316)		0001
Written Call/S&P 500 INDEX/SPXC17A$1	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024		5,492,000	3192.84		(109,840)		(89,607)		(89,607)	20,233				(26,031)		0001
Written Call/S&P 500 INDEX/SPX8150SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/20/2023	01/22/2024		3,465,000	3178.09		(73,112)		(51,843)		(51,843)	21,268				(15,628)		0001
Written Call/S&P 500 INDEX/SPX821DSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2022	12/20/2024		1,425,000	3440.15	99,750			(58,926)		(58,926)	34,484				(9,361)		0001
Written Call/S&P 500 INDEX/SPXA05FS3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028		12,179,000	3057.91	1,003,550			(793,806)		(793,806)	154,035				(145,821)		0001
Written Call/S&P 500 INDEX/SPXA05FS4	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028		9,824,000	3440.15	1,072,781			(860,673)		(860,673)	155,358				(117,624)		0001
Written Call/S&P 500 INDEX/SPXA05MSB	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024		9,949,000	3543.27		(378,062)		(294,994)		(294,994)	83,068				(49,197)		0001
Written Call/S&P 500 INDEX/SPXD00MSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/22/2022	04/22/2024		1,495,000	3844.6	111,527			(65,194)		(65,194)	47,533				(7,707)		0001
Written Call/S&P 500 INDEX/SPXA053S3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2023		3,378,000	3121.09	123,973			(2,367)		(2,367)	26,763				(6,375)		0001
Written Call/S&P 500 INDEX/SPXA054SN	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2023		4,248,000	3119.5	132,113			(10,635)		(10,635)	44,231				(11,006)		0001
Written Call/S&P 500 INDEX/SPX700VSM	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/22/2019	11/21/2025		1,872,000	2488.23	178,214			(44,923)		(44,923)	21,336				(15,227)		0001
Written Call/S&P 500 INDEX/SRM0130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028		2,573,000	90	238,003			(197,768)		(197,768)	37,352				(28,838)		0001
Written Call/S&P 500 INDEX/SRM0130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028		1,836,000	90	196,452			(145,033)		(145,033)	27,639				(20,244)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX050KSL	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	04/08/2020	04/08/2026		6,179,000	2199.98	758,781			(136,348)		(136,348)	58,585				(53,731)		0001
Written Call/S&P 500 INDEX/SPX700Y$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/06/2019	12/08/2025		1,001,000	2516.73	93,594			(24,938)		(24,938)	11,726				(8,214)		0001
Written Call/S&P 500 INDEX/SPXA054$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028		6,053,000	3383.9	657,356			(495,233)		(495,233)	99,846				(69,233)		0001
Written Call/S&P 500 INDEX/SPX8004$6	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/08/2020	01/08/2026		2,537,000	2602.44	234,165			(69,342)		(69,342)	31,962				(21,143)		0001
Written Call/S&P 500 INDEX/SPX8211$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024		5,449,000	3294.29		(105,166)		(93,512)		(93,512)	11,654				(25,270)		0001
Written Call/S&P 500 INDEX/SPX905TSZ	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028		21,369,000	3741.62	2,149,721			(1,763,281)		(1,763,281)	368,069				(233,484)		0001
Written Call/S&P 500 INDEX/SPX9057$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027		8,398,000	3132.47	1,074,104			(441,313)		(441,313)	139,283				(82,529)		0001
Written Call/S&P 500 INDEX/SPX821FSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024		1,730,000	3895.08		(51,035)		(33,225)		(33,225)	17,810				(7,617)		0001
Written Call/S&P 500 INDEX/SPXA05FS$	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029		6,415,000	3505.57		(674,858)		(579,589)		(579,589)	95,269				(77,119)		0001
Written Call/S&P 500 INDEX/SPXC178$U	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/20/2023	07/25/2023		7,800,000	.3400		(126,780)		(80,108)		(52,297)			47,713		(21,986)		0001
Written Call/S&P 500 INDEX/SPXA054$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028		5,592,000	3509.44	600,581			(486,561)		(486,561)	95,119				(64,211)		0001
Written Call/S&P 500 INDEX/SPXA055$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028		7,108,000	3565.47	825,239			(636,310)		(636,310)	122,122				(81,914)		0001
Written Call/S&P 500 INDEX/SPX9051$Y	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/08/2023		2,237,000	3992.87	164,420			(59,892)		(59,892)	90,954				(6,675)		0001
Written Call/S&P 500 INDEX/SPXA057$J	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028		12,688,000	3204.94	1,021,384			(863,648)		(863,648)	172,215				(148,056)		0001
Written Call/S&P 500 INDEX/SPX821LS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024		7,017,000	3592.81		(226,649)		(212,833)		(212,833)	13,816				(34,011)		0001
Written Call/S&P 500 INDEX/SPXA056$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028		6,100,000	3724.19	680,760			(589,509)		(589,509)	107,837				(70,876)		0001
Written Call/S&P 500 INDEX/SPXA051$2	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028		19,150,000	3590.62	1,579,875			(1,507,214)		(1,507,214)	305,415				(214,631)		0001
Written Call/S&P 500 INDEX/SRM0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029		3,059,000	90		(217,495)		(246,497)		(246,497)	(29,002)				(37,164)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026		1,123,000	90	139,027			(26,420)		(26,420)	14,755				(10,478)		0001
Written Call/S&P 500 INDEX/SRM0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029		1,936,000	90		(132,035)		(155,583)		(155,583)	(23,548)				(23,597)		0001
Written Call/S&P 500 INDEX/SRM0400$W	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028		4,049,000	90	389,919			(320,284)		(320,284)	61,460				(45,182)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027		1,775,000	90	185,843			(132,312)		(132,312)	32,804				(17,980)		0001
Written Call/S&P 500 INDEX/SRM0401$7	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028		2,288,000	90	185,557			(144,847)		(144,847)	30,651				(26,886)		0001
Written Call/S&P 500 INDEX/SPXC171$A	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		6,539,000	3445.3	321,065			(111,196)		(111,196)	150,855				(25,498)		0001
Written Call/S&P 500 INDEX/SPXE00S$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/08/2022	11/08/2024		1,216,000	3062.49	55,936			(30,088)		(30,088)	18,896				(7,717)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028		2,367,000	90	204,982			(169,823)		(169,823)	31,334				(26,974)		0001
Written Call/S&P 500 INDEX/SPX9054$E	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026		5,878,000	2846.03	724,757			(246,488)		(246,488)	86,961				(56,102)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX9057$Z	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027		10,209,000	3101.2	1,295,522			(530,198)		(530,198)	165,900				(100,823)		0001
Written Call/S&P 500 INDEX/SPX905J$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027		15,751,000	3549.22	1,697,958			(1,129,216)		(1,129,216)	278,568				(164,321)		0001
Written Call/S&P 500 INDEX/SPX905B$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027		6,306,000	3307.98	676,634			(380,902)		(380,902)	108,410				(63,555)		0001
Written Call/S&P 500 INDEX/SPXG130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028		7,867,000	3704.19	848,063			(765,855)		(765,855)	123,102				(89,650)		0001
Written Call/S&P 500 INDEX/SPXE00S$X	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/08/2022	11/08/2024		1,757,000	3445.3	122,990			(69,281)		(69,281)	42,052				(11,150)		0001
Written Call/S&P 500 INDEX/SPXD00Y$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/08/2022	06/08/2023		4,399,000	3292.62	134,609			(8,451)		(8,451)	55,467				(9,563)		0001
Written Call/S&P 500 INDEX/SPXG130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028		21,131,000	3292.62	1,709,498			(1,517,652)		(1,517,652)	268,440				(240,803)		0001
Written Call/S&P 500 INDEX/SPX905X$8	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028		18,776,000	3443.81	1,841,926			(1,361,866)		(1,361,866)	291,826				(207,841)		0001
Written Call/S&P 500 INDEX/SPX905K$5	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027		17,359,000	3553.34	1,923,377			(1,254,469)		(1,254,469)	305,167				(181,893)		0001
Written Call/S&P 500 INDEX/SPXA05A$9	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028		1,918,101	.2912	150,991			(113,513)		(113,513)	23,528				(22,539)		0001
Written Call/S&P 500 INDEX/SPXB13L$W	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/22/2020	06/22/2026		4,940,000	2494.29	672,828			(153,015)		(153,015)	52,956				(44,392)		0001
Written Call/S&P 500 INDEX/SPXA05A$0	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028		10,256,000	3002.2	799,968			(638,444)		(638,444)	129,259				(120,934)		0001
Written Call/S&P 500 INDEX/SRM0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		3,573,000	90	(274,049)			(286,706)		(286,706)	(12,657)				(43,268)		0001
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027		2,209,000	90	251,384			(168,001)		(168,001)	39,068				(22,834)		0001
Written Call/S&P 500 INDEX/SPXE00U8E	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/22/2022	11/22/2024		1,795,000	3603.22	120,624			(82,746)		(82,746)	48,465				(11,526)		0001
Written Call/S&P 500 INDEX/SPXF13R$T	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028		1,566,805	.3742	153,038			(133,375)		(133,375)	23,260				(17,119)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027		1,778,000	90	178,689			(127,077)		(127,077)	31,503				(18,094)		0001
Written Call/S&P 500 INDEX/SPXG13N$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024		1,639,000	3704.19	118,991			(66,484)		(66,484)	46,844				(8,936)		0001
Written Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028		2,156,000	90	191,453			(170,982)		(170,982)	22,153				(24,961)		0001
Written Call/S&P 500 INDEX/SRM0401$9	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028		1,777,000	90	157,087			(136,827)		(136,827)	25,579				(21,205)		0001
Written Call/S&P 500 INDEX/SPXF13E$U	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027		20,464,000	3746.35	2,056,632			(1,725,915)		(1,725,915)	311,171				(220,625)		0001
Written Call/S&P 500 INDEX/SRM0500$B	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	09/08/2021	09/08/2027		3,811,000	90	405,872			(318,466)		(318,466)	66,738				(40,169)		0001
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2020	07/22/2026		1,286,000	90	146,604			(31,453)		(31,453)	17,140				(11,702)		0001
Written Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	04/22/2022	04/21/2028		2,165,000	90	193,768			(157,116)		(157,116)	30,223				(24,357)		0001
Written Call/S&P 500 INDEX/SRM0400$G	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027		1,867,000	90	196,222			(150,428)		(150,428)	33,739				(19,477)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027		2,981,000	90	330,593			(255,642)		(255,642)	48,918				(32,421)		0001
Written Call/S&P 500 INDEX/SPXH13K$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028		14,177,000	3062.49	1,057,604			(945,851)		(945,851)	163,563				(167,950)		0001
Written Call/S&P 500 INDEX/SPXH13K$9	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028		10,701,000	3445.3	1,057,259			(960,293)		(960,293)	151,058				(126,771)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXH13XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	07/14/2023		7,800,000	3450		(133,940)		(81,461)		(56,591)			53,576		(20,918)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028		10,142,000	3202.86	790,062			(703,419)		(703,419)	134,678				(120,558)		0001
Written Call/S&P 500 INDEX/SPXD00FSC	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/22/2022	03/22/2024		1,854,000	4060.45	135,527			(97,009)		(97,009)	67,057				(9,168)		0001
Written Call/S&P 500 INDEX/SPXG13USR	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023		6,284,000	3509.44	328,025			(50,800)		(50,800)	137,868				(16,281)		0001
Written Call/S&P 500 INDEX/SPXF13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027		1,140,770	3636	119,875			(90,667)		(90,667)	17,182				(12,186)		0001
Written Call/S&P 500 INDEX/SPXF13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/22/2027		1,807,615	3746	179,193			(152,414)		(152,414)	27,481				(19,488)		0001
Written Call/S&P 500 INDEX/SPXI131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		13,900,000	3706.07		(1,309,380)		(1,413,901)		(1,413,901)	(104,521)				(168,324)		0001
Written Call/S&P 500 INDEX/SPXH13BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024		1,723,000	3382.19	122,161			(65,323)		(65,323)	33,853				(10,469)		0001
Written Call/S&P 500 INDEX/SPXD0QJSK	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	04/08/2022	04/06/2023		5,215,000	4039.45	259,186			(10,885)		(10,885)	288,678				(3,343)		0001
Written Call/S&P 500 INDEX/SPXC134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026		6,526,000	2717.73	843,159			(248,329)		(248,329)	82,041				(60,118)		0001
Written Call/S&P 500 INDEX/SPXC004$G	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/08/2021	10/06/2023		1,310,000	3952.21	108,468			(42,057)		(42,057)	48,928				(4,713)		0001
Written Call/S&P 500 INDEX/SPXE00J$H	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/22/2022	09/22/2023		8,724,000	3382.19	448,414			(101,927)		(101,927)	186,256				(30,204)		0001
Written Call/S&P 500 INDEX/SRM040DSM	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027		2,746,000	90	294,097			(255,106)		(255,106)	48,816				(29,483)		0001
Written Call/S&P 500 INDEX/SRM040DSU	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028		1,799,000	90	204,366			(116,199)		(116,199)	26,431				(19,997)		0001
Written Call/S&P 500 INDEX/SRM0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029		2,231,000	90		(169,110)		(161,844)		(161,844)	7,266				(27,280)		0001
Written Call/S&P 500 INDEX/SPXC008$Z	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/22/2021	10/20/2023		1,711,000	4090.41	131,918			(70,590)		(70,590)	69,096				(6,380)		0001
Written Call/S&P 500 INDEX/SPXC0QJSD	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/22/2021	11/22/2023		1,005,000	4214.65	79,797			(52,754)		(52,754)	42,018				(4,041)		0001
Written Call/S&P 500 INDEX/SPXE00GSS	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2022	09/06/2024		1,684,000	3605.56	120,406			(70,824)		(70,824)	45,059				(10,098)		0001
Written Call/S&P 500 INDEX/SPXH13YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025		1,509,000	3575.35		(91,445)		(72,628)		(72,628)	18,817				(10,169)		0001
Written Call/S&P 500 INDEX/SPXE00NS7	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/07/2022	10/06/2023		6,075,000	2911.73	204,728			(35,114)		(35,114)	58,346				(21,858)		0001
Written Call/S&P 500 INDEX/SPXE00QSE	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/21/2022	10/20/2023		4,292,000	3377.48	230,051			(58,943)		(58,943)	92,206				(16,004)		0001
Written Call/S&P 500 INDEX/SRM0500$C	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2021	11/22/2027		2,381,000	90	243,814			(210,604)		(210,604)	41,682				(25,670)		0001
Written Call/S&P 500 INDEX/SRM0500$U	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/22/2022	11/22/2028		2,063,000	90	168,341			(161,800)		(161,800)	17,551				(24,523)		0001
Written Call/S&P 500 INDEX/SPXA056SF	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028		10,160,000	3310.39	856,488			(724,601)		(724,601)	143,107				(118,049)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028		6,281,000	3377.48	643,803			(527,241)		(527,241)	99,593				(74,063)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028		12,767,000	3170.81	1,027,744			(875,725)		(875,725)	167,459				(152,349)		0001
Written Call/S&P 500 INDEX/SPXA05K$N	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029		9,279,000	3592.81		(804,489)		(878,936)		(878,936)	(74,447)				(113,098)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027		1,826,000	90	201,956			(99,294)		(99,294)	33,914				(17,836)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028		3,091,000	90	331,664			(226,818)		(226,818)	44,810				(34,216)		0001
Written Call/S&P 500 INDEX/SRM0401$5	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028		2,448,000	90	211,018			(176,493)		(176,493)	35,280				(28,566)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027		2,765,000	90	290,602			(234,621)		(234,621)	46,864				(29,536)		0001
Written Call/S&P 500 INDEX/SRM0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027		3,963,000	90	424,834			(308,638)		(308,638)	67,589				(42,155)		0001
Written Call/S&P 500 INDEX/SRM0500$2	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	07/08/2020	07/08/2026		1,280,000	90	152,320			(26,929)		(26,929)	16,248				(11,580)		0001
Written Call/S&P 500 INDEX/SPXA05M$C	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029		13,055,000	3149.58		(980,431)		(906,704)		(906,704)	73,727				(159,635)		0001
Written Call/S&P 500 INDEX/SPXA17T$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026		1,862,375	1844	234,950			(29,161)		(29,161)	15,213				(16,055)		0001
Written Call/S&P 500 INDEX/SPXA13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2020	03/20/2026		2,177,000	1843.94	331,993			(37,105)		(37,105)	13,584				(18,767)		0001
Written Call/S&P 500 INDEX/SRM0130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028		1,883,000	90	153,653			(115,719)		(115,719)	33,637				(22,050)		0001
Written Call/S&P 500 INDEX/SRM0400$4	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027		2,044,000	90	209,919			(139,951)		(139,951)	39,253				(20,503)		0001
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027		2,850,000	90	293,835			(220,302)		(220,302)	53,292				(29,175)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028		1,670,000	90	167,501			(143,403)		(143,403)	26,620				(18,247)		0001
Written Call/S&P 500 INDEX/SRM0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028		2,676,000	90	200,165			(185,045)		(185,045)	37,538				(31,702)		0001
Written Call/S&P 500 INDEX/SPX2614$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2023	05/19/2023		3,980,000	3900		(89,860)		(86,266)		(114,995)			5,184		(7,291)		0001
Written Call/S&P 500 INDEX/SPXB13H$V	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026		5,441,000	2585.91	638,229			(178,667)		(178,667)	61,988				(48,603)		0001
Written Call/S&P 500 INDEX/SPXC175$R	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		7,324,000	3170.81	194,818			(89,206)		(89,206)	109,530				(30,428)		0001
Written Call/S&P 500 INDEX/SRM0500$S	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	12/22/2022	12/22/2028		1,440,000	90	117,216			(108,869)		(108,869)	10,353				(17,241)		0001
Written Call/MSCI EAFE/MXE0132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/06/2021	08/08/2023		828,000	2110.34	53,737			(30,511)		(30,511)	41,241				(2,471)		0001
Written Call/Nasdaq-100 Index/NDX0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028		1,879,000	11601.5	207,442			(171,835)		(171,835)	66,892				(21,832)		0001
Written Call/S&P 500 INDEX/SPXB179$Q	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026		1,049,323	2808	121,215			(43,219)		(43,219)	15,721				(9,962)		0001
Written Call/S&P 500 INDEX/SPX161M$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	02/24/2025		14,115,000	4000	3,258,390			(1,884,011)		(1,868,604)			243,567		(97,456)		0001
Written Call/S&P 500 INDEX/SPXE000$V	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/22/2022	06/22/2023		5,565,000	3383.9	304,406			(20,832)		(20,832)	101,874				(13,269)		0001
Written Call/S&P 500 INDEX/SPXD134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027		7,085,000	3059.74	852,326			(367,695)		(367,695)	104,301				(68,857)		0001
Written Call/S&P 500 INDEX/SPXE00A$2	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/08/2022	08/08/2023		9,483,000	3726.05	465,615			(144,388)		(144,388)	301,637				(28,297)		0001
Written Call/S&P 500 INDEX/SPXI131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029		10,095,000	3294.29		(709,679)		(766,520)		(766,520)	(56,842)				(122,247)		0001
Written Call/S&P 500 INDEX/SPXE00C$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/22/2022	08/22/2023		7,813,000	3724.19	392,994			(133,196)		(133,196)	247,625				(24,537)		0001
Written Call/S&P 500 INDEX/SPXC00E$B	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/08/2021	11/08/2023		1,388,000	4231.53	108,264			(72,721)		(72,721)	59,357				(5,412)		0001
Written Call/S&P 500 INDEX/SPXE00G$R	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/08/2022	09/06/2024		1,645,000	3204.94	78,138			(42,137)		(42,137)	28,267				(9,864)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXD00BS8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2022	03/08/2024		1,044,000	3753.63	87,487			(38,036)		(38,036)	31,622				(5,060)		0001
Written Call/S&P 500 INDEX/SPX161M$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	02/21/2025		14,115,000	4000	3,257,100			(1,879,828)		(1,865,281)			244,079		(97,246)		0001
Written Call/S&P 500 INDEX/SPX161M$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	12/27/2024		9,410,000	4000	2,143,440			(1,192,675)		(1,192,706)	168,480				(62,156)		0001
Written Call/S&P 500 INDEX/SPXG13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	05/26/2022	05/22/2028		2,375,928	3511	250,951			(211,697)		(211,697)	35,918				(26,954)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0172$H	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2028		120,096	1042.66	12,274			(13,106)		(13,106)	2,320				(1,390)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0173$4	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/20/2024		176,817	945.49	12,352			(7,426)		(7,426)	4,959				(1,074)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0171$D	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	05/22/2028		283,617	956.78	28,788			(20,362)		(20,362)	6,431				(3,218)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0173$E	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	08/22/2024		7,490	1046.72	805			(411)		(411)	221				(44)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0172$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/07/2028		60,902	961.22	5,828			(5,879)		(5,879)	1,140				(699)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0173$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2024		88,971	941.28	5,614			(3,938)		(3,938)	2,483				(565)		0001
Written Call/S&P 500 INDEX/SPX8214$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023		3,070,000	3204.94	89,030			(21,022)		(21,022)	43,985				(10,195)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0174$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	12/22/2028		193,875	929.65	14,970	(3,250)		(18,635)		(18,635)	2,291				(2,321)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/286SBM0175$Y	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029		20,015	967.9		(1,691)		(2,068)		(2,068)	(377)				(245)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0174$V	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2029		147,566	954.04		(13,679)		(14,717)		(14,717)	(1,037)				(1,774)		0001
Written Call/S&P 500 INDEX/SPX8214$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/08/2022	09/08/2023		7,552,000	3605.56	372,314			(115,783)		(115,783)	208,946				(25,078)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0175$G	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2029		197,475	1006.12		(15,770)		(21,354)		(21,354)	(5,584)				(2,399)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0175$X	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029		58,188	967.9		(4,917)		(6,014)		(6,014)	(1,097)				(712)		0001
Written Call/S&P 500 INDEX/SPX821D$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2022	12/22/2023		4,182,000	3057.91	114,169			(45,220)		(45,220)	56,470				(17,850)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX821I$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024		11,100,000	3706.07		(386,280)		(358,165)		(358,165)	28,115				(51,477)		0001
Written Call/S&P 500 INDEX/SPXG13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024		1,450,000	3292.62	70,470			(37,636)		(37,636)	23,326				(7,906)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/279SBM0172$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/22/2028		89,969	1046.72	8,973			(9,902)		(9,902)	1,729				(1,045)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/278SBM0173$O	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	10/22/2024		71,421	923.64	4,502			(2,932)		(2,932)	1,918				(447)		0001
Written Call/S&P 500 INDEX/SPX9055$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/08/2020	12/08/2026		4,307,000	2961.8	516,840			(196,905)		(196,905)	67,675				(41,385)		0001
Written Call/S&P 500 INDEX/SPX9059$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2027		10,075,000	3152.47	1,141,498			(548,217)		(548,217)	165,443				(100,474)		0001
Written Call/S&P 500 INDEX/SPX2611$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2023	04/28/2023		4,050,000	4125		(104,380)		(32,770)		(70,914)			71,168		(5,609)		0001
Written Call/S&P 500 INDEX/SPXE000$W	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/22/2022	06/22/2023		1,569,000	3759.89	51,306			(12,102)		(12,102)	29,241				(3,741)		0001
Written Call/S&P 500 INDEX/SRM0500$6	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/21/2020	08/21/2026		957,000	90	112,160			(24,516)		(24,516)	12,617				(8,816)		0001
Written Call/S&P 500 INDEX/SPX2614$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2023	04/03/2023		2,985,000	4000		(10,433)		(5,216)		(29,330)			5,216		(1,353)		0001
Written Call/S&P 500 INDEX/SPX2612$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2023	05/26/2023		4,050,000	4100		(145,890)		(70,386)		(127,807)			75,460		(7,932)		0001
Written Call/S&P 500 INDEX/SPX715Q$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2022	04/21/2023		2,831,000	3417.42	92,008			(492)		(492)	37,890				(3,395)		0001
Written Call/S&P 500 INDEX/SPX715I$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2021	08/22/2023		1,186,000	3997.5	92,152			(34,885)		(34,885)	48,188				(3,725)		0001
Written Call/S&P 500 INDEX/SPXE00A$1	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	08/08/2022	08/08/2023		3,957,000	3312.05	115,544			(23,083)		(23,083)	63,553				(11,808)		0001
Written Call/S&P 500 INDEX/SPX905I$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/08/2022	02/08/2028		19,519,000	3617.23	1,848,449			(1,531,535)		(1,531,535)	321,045				(215,219)		0001
Written Call/S&P 500 INDEX/SPXA051$3	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/08/2022	04/07/2028		5,938,000	4039.45	651,399			(637,746)		(637,746)	118,765				(66,552)		0001
Written Call/S&P 500 INDEX/SPX715Q$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2022	04/06/2023		3,880,000	3590.62	116,400			(20)		(20)	70,427				(2,487)		0001
Written Call/S&P 500 INDEX/SPX9051$B	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/22/2021	07/22/2027		10,908,000	3493.98	1,197,698			(755,855)		(755,855)	191,019				(113,259)		0001
Written Call/S&P 500 INDEX/SPX905F$S	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/22/2021	06/22/2027		11,844,000	3397.15	1,250,726			(771,535)		(771,535)	204,256				(121,800)		0001
Written Call/S&P 500 INDEX/SPXA052$F	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/06/2022	05/08/2028		10,736,000	3298.67	881,426			(740,441)		(740,441)	155,407				(121,340)		0001
Written Call/S&P 500 INDEX/SPXA053$7	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/20/2022	05/22/2028		3,182,000	3511.22	369,430			(274,485)		(274,485)	55,037				(36,098)		0001
Written Call/S&P 500 INDEX/SPXA051$1	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	04/08/2022	04/08/2024		2,498,000	4039.45	178,357			(130,383)		(130,383)	88,657				(12,643)		0001
Written Call/S&P 500 INDEX/SPXA055$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/08/2022	08/08/2028		7,341,000	3726.05	837,608			(707,568)		(707,568)	130,456				(84,991)		0001
Written Call/S&P 500 INDEX/SPX821M$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024		1,564,000	3936.97		(40,664)		(33,453)		(33,453)	7,211				(7,734)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0171$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2023		181,571	1012.18	8,661			(1,410)		(1,410)	6,567				(395)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0173$I	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2023		98,922	897.6	4,986			(1,299)		(1,299)	2,294				(356)		0001
Written Call/Schiller Barclays CAPE US Mid-Month Sector TR Net/277SBM0174$0	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2023		141,292	941.28	6,273			(2,779)		(2,779)	3,899				(551)		0001
Written Call/S&P 500 INDEX/SPXE00N$8	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/07/2022	10/06/2023		5,948,000	3275.69	328,330			(64,107)		(64,107)	110,422				(21,401)		0001
Written Call/S&P 500 INDEX/SPXH13X$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024		6,025,000	3575.35		(227,745)		(175,816)		(175,816)	51,929				(27,174)		0001
Written Call/S&P 500 INDEX/SPX26119F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... SUNTRUST BANKS INC B4TYDEB6GKMZO031MB27	01/20/2023	04/13/2023		3,900,000	3600		(44,390)		(6,743)		(923)			37,437		(3,680)		0001
Written Call/S&P 500 INDEX/SPX615X$O	FixedAnnuityHedge	N/A	Equity/Index	IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026		5,344,000	2343.84	655,174			(138,508)		(138,508)	59,106				(47,097)		0001
Written Call/S&P 500 INDEX/SRM0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028		1,559,000	90	138,127			(106,323)		(106,323)	29,184				(17,966)		0001
Written Call/S&P 500 INDEX/SPXA058$G	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028		8,595,000	3006.39	670,410			(531,965)		(531,965)	109,157				(100,647)		0001
Written Call/S&P 500 INDEX/SPXA051$U	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029		15,265,000	3192.84		(1,031,914)		(1,074,317)		(1,074,317)	(42,403)				(185,457)		0001
Written Call/S&P 500 INDEX/SRM0401$D	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029		1,325,000	90		(109,180)		(108,308)		(108,308)	872				(15,981)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028		1,701,000	90	154,451			(113,190)		(113,190)	22,577				(19,225)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	07/22/2021	07/22/2027		2,142,000	90	232,621			(162,841)		(162,841)	38,305				(22,241)		0001
Written Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028		1,388,000	90	106,321			(86,874)		(86,874)	19,486				(16,367)		0001
Written Call/S&P 500 INDEX/SRM0400$I	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027		2,423,000	90	264,107			(192,432)		(192,432)	41,431				(25,649)		0001
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027		1,603,000	90	164,468			(122,000)		(122,000)	28,838				(16,485)		0001
Written Call/S&P 500 INDEX/SPXA051$V	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029		10,366,000	3591.95		(941,233)		(978,798)		(978,798)	(37,566)				(125,938)		0001
Written Call/S&P 500 INDEX/SPX621D$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2020	05/22/2026		5,011,000	2364.36	642,410			(128,786)		(128,786)	59,430				(44,434)		0001
Written Call/S&P 500 INDEX/SPXA05M$D	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029		9,624,000	3543.27		(963,362)		(895,417)		(895,417)	67,945				(117,681)		0001
Written Call/S&P 500 INDEX/SRM0401$B	FixedAnnuityHedge	N/A	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029		1,129,000	90		(93,933)		(86,799)		(86,799)	7,134				(13,572)		0001
Written Call/S&P 500 INDEX/SRM0170$2	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/08/2020	04/08/2026		1,557,000	90	189,020			(26,847)		(26,847)	7,792				(13,539)		0001
Written Call/S&P 500 INDEX/SPXF008$4	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/22/2023	02/22/2024		1,701,000	3991.05		(44,396)		(38,115)		(38,115)	6,281				(8,062)		0001
Written Call/S&P 500 INDEX/SRM0500$G	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4H0FFQ7349	01/21/2022	01/21/2028		1,753,000	90	179,683			(131,317)		(131,317)	26,223				(19,231)		0001
Written Call/S&P 500 INDEX/SPXC13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/22/2026		5,491,000	2762.79	685,826			(224,105)		(224,105)	71,136				(51,834)		0001
Written Call/S&P 500 INDEX/SPX805Z$6	FixedAnnuityHedge	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/07/2020	02/06/2026		1,366,000	2662.17	125,672			(39,883)		(39,883)	18,193				(11,546)		0001

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Written Call/S&P 500 INDEX/SPXC13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026		8,805,000	2757.46	1,108,550			(355,096)		(355,096)	113,667				(82,669)		0001
Written Call/S&P 500 INDEX/SPXC175$S	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2023		5,682,000	3567.16	261,372			(129,317)		(129,317)	150,505				(23,606)		0001
Written Call/S&P 500 INDEX/SPXB17Y$W	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/20/2023		4,330,000	3002.2	138,560			(32,419)		(32,419)	49,288				(16,146)		0001
Written Call/S&P 500 INDEX/SRM0500$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	11/08/2019	11/07/2025		1,326,000	90	123,318			(48,228)		(48,228)	11,962				(10,707)		0001
Written Call/S&P 500 INDEX/SPXC173$P	FixedAnnuityHedge	N/A	Equity/Index	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2023		5,328,000	3202.86	139,594			(62,684)		(62,684)	81,865				(21,421)		0001
Written Call/S&P 500 INDEX/SRM0500$O	FixedAnnuityHedge	N/A	Equity/Index	CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFFQ7349	08/22/2022	08/22/2028		2,701,000	90	234,177			(213,787)		(213,787)	24,039				(31,383)		0001
Written Call/S&P 500 INDEX/SPXF13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/01/2024		9,410,000	4000	2,098,740			(1,119,843)		(1,146,571)	173,450				(59,361)		0001
Written Call/S&P 500 INDEX/SPXC000$F	FixedAnnuityHedge	N/A	Equity/Index	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/22/2021	09/22/2023		1,007,000	3956.08	84,085			(31,123)		(31,123)	38,317				(3,486)		0001
Written Call/S&P 500 INDEX/SPX721Z$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2022	07/22/2024		1,972,000	3565.47	150,069			(74,473)		(74,473)	51,271				(11,295)		0001
Written Call/S&P 500 INDEX/SPX721A$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2023		1,120,000	4226.9	90,944			(62,536)		(62,536)	46,891				(4,781)		0001
Written Call/S&P 500 INDEX/SPX8150$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/06/2023	01/08/2024		2,396,000	3116.06		(54,389)		(31,363)		(31,363)	23,026				(10,549)		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										138,515,402	(16,383,259)		(102,512,252)	XXX	(103,916,332)	23,403,229		2,374,536		(15,286,843)	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										138,515,402	(16,383,259)		(102,512,252)	XXX	(103,916,332)	23,403,229		2,374,536		(15,286,843)	XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										138,515,402	(16,383,259)		(102,512,252)	XXX	(103,916,332)	23,403,229		2,374,536		(15,286,843)	XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										138,515,402	(16,383,259)		(102,512,252)	XXX	(103,916,332)	23,403,229		2,374,536		(15,286,843)	XXX	XXX
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD 1 Month LIBOR	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/26/2021	10/26/2026		250,000,000	1.53/1 Month LIBOR			(2,112,926)			(21,105,521)					2,363,572		100/100
Interest Rate Swap/Rec:USD Fixed 1.72/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2022	01/07/2025		798,440,000	1.72/Secured Overnight Finance Rate			(6,753,822)			(42,354,401)					5,319,286		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/04/2022	02/02/2027		300,000,000	1.99/Secured Overnight Finance Rate			(2,198,159)	(6,316,766)		(21,305,967)	404,921				2,941,903		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 2.51/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2022	03/08/2024		275,000,000	2.51/Secured Overnight Finance Rate			(2,097,713)	(1,948,214)		(8,307,655)	511,193				1,332,918		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/30/2022	03/29/2029		175,000,000	2.94/Secured Overnight Finance Rate			(1,053,802)			(10,813,087)					2,143,304		100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/03/2023	02/02/2028		250,000,000	3.84/Secured Overnight Finance Rate			(441,480)			34,024					2,751,867		100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/03/2023	02/02/2028		250,000,000	3.84/Secured Overnight Finance Rate			(438,168)			136,894					2,751,867		100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/03/2023	02/02/2028		250,000,000	3.84/Secured Overnight Finance Rate			(442,401)			5,449					2,751,867		100/100
Interest Rate Swap/Rec:USD Fixed 2.72/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2022	01/07/2029		450,000,000	2.72/Secured Overnight Finance Rate			(3,367,223)			(43,921,191)					5,408,469		100/100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	09/15/2026		127,000,000	2.90/Secured Overnight Finance Rate			(513,360)			(2,818,021)					1,181,682		100/100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	08/15/2026		37,000,000	2.90/Secured Overnight Finance Rate			(150,451)			(827,151)					340,022		100/100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	07/15/2026		104,000,000	2.84/Secured Overnight Finance Rate			(434,194)			(2,501,990)					943,646		100/100
Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2022	03/08/2027		239,895,000	3.21/Secured Overnight Finance Rate			(1,748,124)	(6,074,269)		(17,118,121)	380,170				2,380,807		100/100

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Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	08/19/2028		625,000,000	1.99/Secured Overnight Finance Rate			(2,215,647)			(6,960,031)					7,256,315		100/100
Interest Rate Swap/Rec:USD Fixed 0.91/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	08/19/2024		550,000,000	0.91/Secured Overnight Finance Rate			(1,717,695)			(8,675,563)					3,241,084		100/100
Interest Rate Swap/Rec:USD Fixed 2.67/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	06/09/2031		600,000,000	2.67/Secured Overnight Finance Rate			(2,164,888)			(7,153,758)					8,589,257		100/100
Interest Rate Swap/Rec:USD Fixed 1.61/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/16/2022	06/29/2026		495,895,000	1.61/Secured Overnight Finance Rate			(1,662,185)			(7,240,076)					4,469,466		100/100
Interest Rate Swap/Rec:USD Fixed 1.73/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/16/2022	10/02/2026		528,155,000	1.73/Secured Overnight Finance Rate			(1,854,761)			(7,561,331)					4,947,201		100/100
Interest Rate Swap/Rec:USD Fixed 2.65/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/16/2022	10/04/2031		500,000,000	2.65/Secured Overnight Finance Rate			(1,824,440)			(3,887,913)					7,296,321		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/07/2022	07/15/2027		250,000,000	2.76/Secured Overnight Finance Rate			(1,096,548)			(6,591,397)					2,589,990		100/100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/07/2022	07/20/2025		250,000,000	2.84/Secured Overnight Finance Rate			(1,046,268)			(5,874,896)					1,898,539		100/100
Interest Rate Swap/Rec:USD Fixed 2.81/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	07/15/2027		5,000,000	2.81/Secured Overnight Finance Rate			(21,262)			(122,242)					51,800		100/100
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/11/2022	08/15/2025		60,000,000	2.88/Secured Overnight Finance Rate			(244,364)			(1,351,984)					462,631		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/15/2025		61,000,000	2.76/Secured Overnight Finance Rate			(264,526)			(1,523,911)					461,866		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/11/2022	07/15/2026		180,000,000	2.79/Secured Overnight Finance Rate			(774,440)			(4,521,171)					1,633,233		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/02/2022	08/15/2025		71,000,000	2.79/Secured Overnight Finance Rate			(303,631)			(1,741,450)					547,447		100/100
Interest Rate Swap/Rec:USD Fixed 2.51/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2022	03/08/2024		275,000,000	2.51/Secured Overnight Finance Rate			(2,097,713)	(1,948,214)		(8,307,655)	511,193				1,332,918		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/15/2025		3,000,000	2.76/Secured Overnight Finance Rate			(13,009)			(74,946)					22,715		100/100
Interest Rate Swap/Rec:USD Fixed 2.87/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/11/2022	07/15/2025		11,000,000	2.87/Secured Overnight Finance Rate			(45,237)			(242,985)					83,287		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(39,098,437)	(16,287,463)	XXX	(242,728,049)	1,807,477				77,495,279	XXX	XXX
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		3,281,700	3.45/1.38			16,824	28,504		357,432		(42,305)			47,858		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		1,141,600	2.56/1.35			3,982	57,201		95,414		(14,102)			17,660		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		2,283,600	2.65/1.45			7,986	114,802		224,861		(28,203)			40,486		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040		1,142,400	3.08/1.83			4,266	58,001		147,986		(14,102)			23,948		100/100
Currency Swap/Rec:USD 3.28/Pay:EUR 1.28	B7000*AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2021	06/23/2031		21,420,000	3.28/1.28			114,276	1,900,822		3,607,996		(253,830)			307,353		100/100
Currency Swap/Rec:USD 3.42/Pay:GBP 2.43	G5600#AP7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/17/2021	04/28/2036		20,850,000	3.42/2.43			74,635	2,349,069		4,177,955		(370,537)			377,144		100/100
Currency Swap/Rec:USD 3.44/Pay:GBP 2.43	G5600#AQ5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2036		20,863,500	3.44/2.43			75,600	2,362,569		4,278,506		(370,537)			379,319		100/100
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2036		11,900,000	3.59/1.50			66,726	1,056,012		2,732,039		(141,016)			214,914		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		10,000,000	3.44/2.78			30,615	1,855,579		1,877,788		(42,092)			118,090		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD 3 Month LIBOR	Q7724#AK4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		13,203,000	3.62/3 Month LIBOR			(49,953)	1,951,172		1,006,308		172,753			170,053		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/04/2017	10/31/2029		26,560,000	4.18/3.07			90,779	1,892,092		3,729,265		(494,050)			340,957		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		11,765,000	4.00/2.02			67,692	921,012		1,671,848		(141,016)			150,999		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2017	10/30/2029		11,772,000	4.00/2.02			67,850	928,012		1,718,656		(141,016)			151,088		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		4,703,200	4.10/2.12			25,776	365,605		674,771		(56,407)			60,950		100/100
Currency Swap/Rec:USD 3.93/Pay:GBP 2.55	G8781@AE9	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2018	03/22/2030		7,104,000	3.93/2.55			33,559	937,023		1,539,956		(123,512)			93,848		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		1,429,100	4.46/3.02			7,125	195,705		364,336		(24,702)			22,553		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		4,288,500	4.62/3.11			22,360	588,314		1,287,323		(74,107)			82,955		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANOMP4R9	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		21,208,500	4.08/2.61			98,781	2,707,569		5,676,039		(370,537)			386,030		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BANOMV199	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		21,929,364	6.09/3.44			162,482	1,707,135		4,050,461		(260,426)			406,794		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	06/05/2018	06/30/2042		2,296,781	4.45/4.12			2,872	87,024		113,985		(4,140)			50,402		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		3,960,300	4.67/3.21			16,985	260,114		765,500		(74,107)			65,041		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031		13,224,000	4.40/2.97			55,258	890,046		2,230,974		(247,025)			184,501		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		5,011,582	4.91/1.16			50,545	774,613		841,863		49,725			68,880		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANORGTX4	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031		10,262,700	4.29/1.83			66,022	503,111		1,695,093		(126,915)			143,537		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		7,434,944	4.34/3.94			7,839	34,663		185,063		(13,666)			147,600		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		3,387,000	4.40/2.37			19,027	133,804		611,225		(42,305)			86,932		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		2,258,000	4.52/2.50			12,701	89,202		405,930		(28,203)			57,955		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		1,129,000	4.27/2.22			6,368	44,601		212,889		(14,102)			28,977		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034		5,206,906	4.35/1.19			44,504	913,444		824,623		50,388			86,947		100/100
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	BANOUATM7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/30/2019	08/28/2031		3,454,000	3.65/3.57			934	112,491		257,595		61,982			50,102		100/100
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034		9,855,953	4.09/1.75			56,427	273,935		1,451,084		(132,499)			166,687		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		2,200,000	3.02/0.88			12,339	31,202		250,728		(28,203)			32,088		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		4,826,969	3.43/2.55			22,778	178,291		461,836		(106,940)			98,819		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		8,960,000	4.20/3.02			30,089	326,232		1,909,863		(172,917)			236,095		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		6,660,000	3.22/1.30			34,101	153,607		961,278		(84,610)			113,469		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		5,554,500	3.61/1.70			29,168	131,106		1,367,891		(70,189)			143,259		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		6,415,500	3.46/2.61			15,494	248,523		732,511		(123,512)			110,279		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		6,417,500	3.84/2.81			18,427	250,523		1,115,291		(123,512)			149,912		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2020	06/20/2026		15,360,800	4.00/1.96			80,654	179,217		702,935		(197,423)			137,919		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			5,190	601		94,960		(14,102)			16,391		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		1,301,200	3.00/2.19			3,330	67,805		142,195		(24,702)			19,657		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198AB5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		5,861,500	3.08/1.70			24,100	439,506		822,253		(70,508)			103,986		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		5,867,000	3.46/1.98			26,235	445,006		1,032,483		(70,508)			123,048		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			45,161	846,012		1,279,247		(141,016)			163,700		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	50155703	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		10,861,000	7.11/6.23				17,012				17,012			244,451		100/100
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2025		18,732,600	8.93/6.50			115,293	(771,511)		(372,752)		(249,884)			136,569		100/100
Currency Swap/Rec:USD 7.81/Pay:EUR 5.50	00233*AA7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/26/2022	08/12/2025		64,092,555	7.81/5.50			370,134	(4,585,199)		(3,195,425)		(893,093)			493,332		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041		2,489,500	2.56/1.47			6,818	(142,092)		(21,102)		(24,046)			53,525		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041		2,470,750	2.58/1.47			6,856	(155,393)		(50,133)		(24,302)			53,122		100/100
Currency Swap/Rec:USD 5.02/Pay:GBP 4.88	BK3F528	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/09/2022	03/07/2032		6,135,000	5.02/4.88			2,186	(31,702)		42,805		(122,240)			91,730		100/100
Currency Swap/Rec:USD 4.21/Pay:EUR 2.29	G7605#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2032		8,656,727	4.21/2.29			50,105	770,191		1,153,639		(102,557)			133,822		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		13,152,000	4.71/3.34			54,005	818,046		2,868,648		(247,025)			313,792		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		14,220,700	3.45/1.38			74,582	123,516		1,548,872		(183,321)			207,384		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		8,562,000	2.56/1.35			29,862	429,009		715,604		(105,762)			132,453		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		9,134,400	2.65/1.45			31,944	459,210		899,446		(112,813)			161,943		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040		6,854,400	3.08/1.83			25,595	348,007		887,916		(84,610)			143,690		100/100
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06	592688D*3	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/04/2020	03/19/2036		13,050,500	2.71/1.06			58,789	1,393,213		2,610,905		(151,593)			235,073		100/100
Currency Swap/Rec:USD 4.24/Pay:EUR 2.02	F1000#AD0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2041		16,660,000	4.24/2.02			101,051	1,478,417		4,872,922		(197,423)			353,896		100/100
Currency Swap/Rec:USD 5.25/Pay:COU 6.05	69313QAA7	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/10/2021	06/15/2035		13,951,594	5.25/6.05			(2,834)	416,866		800,874		(1,082,128)			243,818		100/100
Currency Swap/Rec:USD 4.51/Pay:EUR 2.77	L8367#AE3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2027		11,258,000	4.51/2.77	58,000		53,502	414,012		804,163		(141,016)			115,886		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.62	L8367#AD5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2025		16,887,000	4.40/2.62	30,037		81,551	621,019		865,124		(211,525)			126,324		100/100
Currency Swap/Rec:USD 7.21/Pay:EUR 6.00	B94MFT8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	04/04/2023		1,822,425	7.21/6.00	(118,458)		6,050	33,038		29,291		(19,170)			954		100/100
Currency Swap/Rec:USD 6.69/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	11/13/2028		2,135,430	6.69/6.13	(80,079)		5,935	59,931		182,300		(39,221)			25,328		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 4.63	BLBP516	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	04/08/2024		1,932,875	6.36/4.63	(53,154)		9,031	27,296		32,108		(23,518)			9,783		100/100
Currency Swap/Rec:USD 6.92/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2016	09/29/2025		1,877,650	6.92/5.13	(54,452)		11,454	18,513		58,853		(22,372)			14,848		100/100
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	11/13/2028		1,488,905	6.64/6.13	(68,192)		3,963	36,059		124,013		(27,242)			17,660		100/100
Currency Swap/Rec:USD 7.13/Pay:EUR 6.00	B94MFT8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	04/04/2023		1,822,425	7.13/6.00	(132,126)		5,263	33,018		29,266		(18,597)			954		100/100
Currency Swap/Rec:USD 6.86/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	09/29/2025		1,877,650	6.86/5.13	(70,412)		10,707	13,622		56,216		(21,997)			14,848		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	BD97392	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/12/2016	05/27/2028		2,878,200	5.51/3.63	(24,465)		14,184	47,459		186,425		(36,662)			32,695		100/100
Currency Swap/Rec:USD 7.99/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/12/2016	06/16/2043		4,496,500	7.99/7.00	(528,339)		16,027	(126,525)		996,000		(91,233)			101,108		100/100
Currency Swap/Rec:USD 7.32/Pay:EUR 5.50	BYQ6128	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2016	10/27/2027		3,621,750	7.32/5.50	(199,196)		20,711	(47,346)		182,192		(42,433)			38,746		100/100
Currency Swap/Rec:USD 6.61/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2016	09/29/2025		3,621,750	6.61/5.13	(269,820)		18,117	(37,836)		78,024		(39,514)			28,640		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/25/2016	11/13/2028		3,676,400	6.63/6.13	(261,024)		10,442	92,829		360,501		(65,621)			43,606		100/100
Currency Swap/Rec:USD 5.33/Pay:EUR 3.63	BD97392	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/24/2016	05/27/2028		2,813,750	5.33/3.63	(142,531)		12,963	37,136		218,326		(33,238)			31,963		100/100
Currency Swap/Rec:USD 5.03/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2016	10/01/2026		2,821,000	5.03/3.50	(157,989)		14,239	44,424		169,255		(31,575)			26,414		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		20,000,000	3.44/2.78			61,226	3,711,157		3,755,576		(84,185)			236,180		100/100
Currency Swap/Rec:USD 6.47/Pay:EUR 4.25	BYYM2H0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2016	06/05/2025		1,452,490	6.47/4.25			8,595	43,751		71,245		(18,348)			10,732		100/100
Currency Swap/Rec:USD 8.48/Pay:EUR 6.13	BN33DD0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2016	07/05/2023		446,920	8.48/6.13			3,149	13,288		12,865		(5,948)			1,146		100/100
Currency Swap/Rec:USD 5.73/Pay:EUR 3.63	BC4DSN7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/19/2016	05/27/2028		1,340,760	5.73/3.63			7,440	42,273		113,114		(17,157)			15,231		100/100
Currency Swap/Rec:USD 7.68/Pay:EUR 5.50	BYQ6128	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/24/2016	10/27/2027		1,958,400	7.68/5.50			12,739	8,547		99,636		(26,632)			20,951		100/100
Currency Swap/Rec:USD 8.50/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/24/2016	06/16/2043		2,073,490	8.50/7.00			7,206	(20,235)		356,832		(46,911)			46,624		100/100
Currency Swap/Rec:USD 5.63/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/26/2016	10/01/2026		1,854,700	5.63/3.50			11,371	12,631		73,903		(24,684)			17,366		100/100
Currency Swap/Rec:USD 4.38/Pay:EUR 6 M Euribor	L0175#AD4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2016	12/31/2028		31,770,000	4.38/6 M Euribor			26,790	(761,963)		(2,076,876)		(423,049)			381,204		100/100
Currency Swap/Rec:USD 7.12/Pay:GBP 5.63	G9006@AL0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/15/2016	01/16/2034		4,333,000	7.12/5.63			15,321	18,426		594,777		(89,060)			71,217		100/100
Currency Swap/Rec:USD 5.57/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/09/2017	07/06/2027		3,689,350	5.57/3.10	(1)		23,388	(107,448)		119,672		(49,002)			38,112		100/100
Currency Swap/Rec:USD 6.34/Pay:GBP 4.88	BYXR3S4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	02/07/2027		2,989,440	6.34/4.88			10,198	30,311		207,560		(60,139)			29,368		100/100
Currency Swap/Rec:USD 7.53/Pay:EUR 5.00	B92MT76	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	06/30/2023		2,456,860	7.53/5.00			15,875	(37,191)		(40,916)		(33,408)			6,134		100/100
Currency Swap/Rec:USD 5.85/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	06/30/2027		5,020,540	5.85/3.50			29,888	(79,171)		204,955		(65,059)			51,763		100/100
Currency Swap/Rec:USD 5.53/Pay:EUR 3.10	BDGV171	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/07/2017	07/06/2027		2,991,800	5.53/3.10			18,969	(46,319)		134,691		(38,994)			30,906		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2017	09/27/2028		5,768,280	7.29/4.75			42,962	(88,177)		337,885		(77,564)			67,631		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.63	BYW0G96	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	01/13/2028		3,708,950	7.29/4.63			23,077	(87,091)		180,309		(51,019)			40,595		100/100
Currency Swap/Rec:USD 6.45/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	04/25/2024		5,616,410	6.45/4.00			33,379	(130,348)		(91,531)		(73,379)			29,065		100/100
Currency Swap/Rec:USD 8.55/Pay:EUR 6.00	B94MFT8	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	04/04/2023		3,179,100	8.55/6.00			18,338	(74,139)		(77,856)		(41,753)			1,664		100/100
Currency Swap/Rec:USD 5.90/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	06/30/2027		2,967,160	5.90/3.50			17,817	(70,519)		95,002		(38,851)			30,592		100/100
Currency Swap/Rec:USD 7.33/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/13/2017	09/27/2028		1,907,460	7.33/4.75			14,258	(44,538)		105,785		(25,916)			22,364		100/100
Currency Swap/Rec:USD 7.31/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2017	01/16/2034		2,874,310	7.31/5.63			12,104	41,303		467,214		(59,289)			47,242		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.62/Pay:EUR 5.00	B92MT76	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/21/2017	06/30/2023		4,001,400	7.62/5.00			26,044	(119,487)		(114,779)		(54,939)			9,990		100/100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/06/2017	09/29/2025		4,233,600	6.97/4.38			30,514	(100,832)		36,196		(58,822)			33,479		100/100
Currency Swap/Rec:USD 9.47/Pay:EUR 6.88	B8CQT37	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/06/2017	04/04/2023		4,233,600	9.47/6.88			24,494	(104,037)		(104,665)		(56,227)			2,216		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 1.63	BYYTTW5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/07/2017	05/19/2026		4,234,000	3.81/1.63			22,777	(103,974)		45,766		(55,840)			37,495		100/100
Currency Swap/Rec:USD 3.83/Pay:EUR 1.63	BYYTTW5	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2017	05/19/2026		4,216,000	3.83/1.63			22,801	(121,997)		31,367		(55,827)			37,336		100/100
Currency Swap/Rec:USD 7.01/Pay:EUR 4.38	BYVY8S2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/08/2017	09/29/2025		3,583,600	7.01/4.38			26,024	(101,011)		18,000		(49,973)			28,339		100/100
Currency Swap/Rec:USD 7.46/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2017	01/16/2034		1,745,800	7.46/5.63			7,967	23,679		303,352		(36,939)			28,694		100/100
Currency Swap/Rec:USD 7.64/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2017	06/27/2044		4,613,900	7.64/5.50			26,563	59,046		1,448,016		(95,891)			106,364		100/100
Currency Swap/Rec:USD 7.18/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/03/2017	09/27/2028		1,385,150	7.18/4.75			9,921	(23,437)		71,461		(19,032)			16,240		100/100
Currency Swap/Rec:USD 5.24/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/25/2017	07/06/2027		2,842,580	5.24/3.10			16,480	25,636		163,064		(37,175)			29,364		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.50	BZ6RY96	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/10/2027		2,282,700	6.71/4.50			13,268	9,570		119,082		(30,358)			23,383		100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/30/2027		1,413,100	5.61/3.50			7,802	3,996		63,127		(18,418)			14,569		100/100
Currency Swap/Rec:USD 6.68/Pay:EUR 4.38	BYVY8S2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/26/2017	09/29/2025		869,600	6.68/4.38			5,872	3,529		23,412		(11,887)			6,877		100/100
Currency Swap/Rec:USD 9.02/Pay:GBP 7.00	B9GWFV8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/16/2043		1,423,400	9.02/7.00			8,200	91,460		484,136		(33,123)			32,006		100/100
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/27/2044		1,682,200	7.33/5.50			9,219	89,941		533,472		(35,078)			38,780		100/100
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/10/2017	06/27/2044		1,680,900	7.33/5.50			9,162	87,489		529,288		(34,830)			38,750		100/100
Currency Swap/Rec:USD 7.23/Pay:GBP 5.63	BJ05TF5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2017	01/16/2034		2,195,040	7.23/5.63			9,779	116,612		425,464		(47,097)			36,077		100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 3.75	BVZJ1X8	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2017	03/02/2026		109,770	6.05/3.75			625	1,496		4,811		(1,437)			938		100/100
Currency Swap/Rec:USD 8.71/Pay:GBP 6.88	B2RK0H3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2017	05/20/2038		1,032,960	8.71/6.88			6,084	64,185		276,359		(24,285)			20,102		100/100
Currency Swap/Rec:USD 6.96/Pay:EUR 4.75	BD843H2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/27/2028		1,866,090	6.96/4.75			12,931	28,054		138,153		(25,480)			21,879		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.38	BYVY8S2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/29/2025		1,866,090	6.63/4.38			12,539	27,245		68,287		(25,557)			14,757		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.63	BYW0G96	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	01/13/2028		3,024,000	6.84/4.63			17,413	104,356		278,016		(40,467)			33,098		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 4.38	BD9BT30	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	03/31/2027		2,240,000	6.64/4.38			12,829	77,178		186,349		(28,351)			22,408		100/100
Currency Swap/Rec:USD 7.39/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2025		2,576,000	7.39/5.13			18,427	91,762		156,024		(35,185)			20,371		100/100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.38	BD584Y1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2027		7,280,000	5.51/3.38			45,943	242,907		614,570		(94,945)			77,228		100/100
Currency Swap/Rec:USD 6.36/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2017	04/25/2024		2,804,000	6.36/4.00			17,523	95,490		109,859		(35,390)			14,511		100/100
Currency Swap/Rec:USD 5.54/Pay:EUR 3.50	BYYM2H0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	10/01/2026		2,704,080	5.54/3.50			16,642	110,447		200,523		(35,927)			25,319		100/100
Currency Swap/Rec:USD 6.32/Pay:EUR 4.00	BLT2GL6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	04/25/2024		2,478,740	6.32/4.00			15,370	95,250		107,140		(31,131)			12,828		100/100
Currency Swap/Rec:USD 6.55/Pay:EUR 4.50	BZ6RY96	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/10/2027		450,680	6.55/4.50			2,610	18,701		35,639		(5,910)			4,617		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.46/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/30/2027		2,253,400	5.46/3.50			12,241	88,176		181,023		(28,735)			23,233		100/100
Currency Swap/Rec:USD 5.47/Pay:EUR 3.38	BD584Y1	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/06/2017	09/29/2027		3,380,100	5.47/3.38			21,107	133,478		299,314		(43,976)			35,857		100/100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2017	07/06/2027		1,686,000	5.16/3.10			9,774	63,134		129,421		(21,767)			17,417		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	48021PA*9	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2027		10,134,000	3.96/1.96			54,611	374,411		822,985		(126,915)			104,383		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 2.21	48021PA@7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/07/2017	06/27/2029		7,882,000	4.11/2.21			40,951	291,209		739,908		(98,711)			98,498		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.38	BD9BT30	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/08/2017	03/31/2027		896,800	6.69/4.38			5,254	31,933		72,311		(11,371)			8,971		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.63	BYWOG96	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2017	01/13/2028		783,300	6.89/4.63			4,593	27,135		68,568		(10,621)			8,573		100/100
Currency Swap/Rec:USD 7.19/Pay:EUR 5.00	B92MT76	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2017	06/30/2023		3,133,200	7.19/5.00	(3,633)		19,346	96,883		90,696		(39,485)			7,822		100/100
Currency Swap/Rec:USD 7.43/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/12/2017	09/29/2025		895,200	7.43/5.13			6,495	31,012		50,649		(12,221)			7,079		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD 3 Month LIBOR	Q7724#AK4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		2,934,000	3.62/3 Month LIBOR			(14,163)	433,594		223,624		38,390			37,789		100/100
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/04/2017	10/31/2029		13,280,000	4.18/3.07			45,389	946,046		1,864,633		(247,025)			170,478		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		5,882,500	4.00/2.02			33,846	460,506		835,924		(70,508)			75,499		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	10/18/2017	10/30/2029		5,886,000	4.00/2.02			33,925	464,006		859,328		(70,508)			75,544		100/100
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		5,879,000	4.10/2.12			32,220	457,006		843,464		(70,508)			76,188		100/100
Currency Swap/Rec:USD 7.14/Pay:EUR 4.88	XS0315437623	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/07/2017	08/16/2033		11,568,000	7.14/4.88			81,355	1,001,361		2,325,261		(174,330)			186,406		100/100
Currency Swap/Rec:USD 6.77/Pay:GBP 5.50	BP9DL45	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/30/2017	07/25/2024		2,026,350	6.77/5.50			8,639	183,221		204,987		(39,634)			11,643		100/100
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3D0FP7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/01/2017	09/11/2028		13,514,000	8.21/6.75			80,624	1,466,486		2,442,556		(302,686)			157,813		100/100
Currency Swap/Rec:USD 8.83/Pay:GBP 7.00	B2QP0K2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2017	04/07/2038		13,248,000	8.83/7.00			62,816	1,423,716		4,058,062		(341,051)			256,804		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.50	BWNGPD6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2017	06/30/2027		2,361,600	5.92/3.50			16,389	208,292		339,519		(30,132)			24,349		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 3.38	BD584Y1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/05/2017	09/29/2027		2,361,600	5.83/3.38			17,652	205,275		351,577		(29,732)			25,052		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.38	BD9BT30	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/05/2017	03/31/2027		2,363,000	6.84/4.38			15,994	215,818		336,815		(30,921)			23,638		100/100
Currency Swap/Rec:USD 7.03/Pay:EUR 4.50	BZ6RY96	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/05/2017	06/10/2027		2,363,000	7.03/4.50			17,614	223,275		350,580		(31,841)			24,206		100/100
Currency Swap/Rec:USD 7.88/Pay:EUR 5.13	BYVYLX8	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/05/2017	09/29/2025		2,363,000	7.88/5.13			21,174	218,683		292,084		(32,335)			18,686		100/100
Currency Swap/Rec:USD 8.67/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	05/20/2038		2,005,800	8.67/6.88			12,787	218,847		618,882		(48,213)			39,033		100/100
Currency Swap/Rec:USD 7.08/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	01/16/2034		2,005,800	7.08/5.63			9,126	191,840		439,918		(43,811)			32,967		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	09/27/2028		2,358,800	7.29/4.75			19,924	222,926		402,613		(31,988)			27,656		100/100
Currency Swap/Rec:USD 6.11/Pay:EUR 3.75	BVZJ1X8	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2017	03/02/2026		2,357,000	6.11/3.75			15,183	202,563		276,781		(30,366)			20,150		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 8.96/Pay:GBP 7.00	B9GWFV8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/06/2017	06/16/2043		2,005,800	8.96/7.00			12,327	222,969		758,521		(48,894)			45,102		100/100
Currency Swap/Rec:USD 7.46/Pay:GBP 5.50	BNH7004	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/14/2017	06/27/2044		3,355,000	7.46/5.50			20,998	320,937		1,280,969		(69,902)			77,343		100/100
Currency Swap/Rec:USD 7.71/Pay:GBP 6.13	BZ6VLX1	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/14/2017	11/13/2028		3,220,800	7.71/6.13			18,307	301,792		573,867		(67,363)			38,202		100/100
Currency Swap/Rec:USD 5.43/Pay:EUR 3.10	BDGV171	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/14/2017	07/06/2027		3,061,500	5.43/3.10			20,777	262,767		413,402		(39,322)			31,626		100/100
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63	BD97392	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/14/2017	05/27/2028		3,532,500	5.95/3.63			23,070	312,809		525,480		(46,274)			40,128		100/100
Currency Swap/Rec:USD 4.66/Pay:GBP 3.30	BF42BT2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/18/2017	04/19/2029		5,355,600	4.66/3.30			22,470	436,412		823,097		(101,599)			65,906		100/100
Currency Swap/Rec:USD 4.68/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/19/2017	04/19/2029		13,346,000	4.68/3.30			56,242	1,045,274		2,096,382		(253,585)			164,236		100/100
Currency Swap/Rec:USD 6.23/Pay:GBP 4.88	BYXR3S4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2017	02/07/2027		4,004,400	6.23/4.88			16,786	330,478		539,033		(80,193)			39,338		100/100
Currency Swap/Rec:USD 6.43/Pay:EUR 4.00	BLT2GL6	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/21/2017	04/25/2024		3,322,200	6.43/4.00			23,108	296,682		311,810		(42,696)			17,192		100/100
Currency Swap/Rec:USD 6.98/Pay:EUR 4.63	BYWOG96	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/21/2017	01/13/2028		2,728,950	6.98/4.63			18,353	266,623		425,364		(36,347)			29,869		100/100
Currency Swap/Rec:USD 6.60/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/21/2017	10/10/2025		141,489	6.60/5.13			821	11,520		15,764		(2,825)			1,126		100/100
Currency Swap/Rec:USD 6.33/Pay:GBP 4.88	BK3F528	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/02/2018	03/07/2032		6,795,500	6.33/4.88			30,434	747,756		1,445,945		(143,188)			101,606		100/100
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3D0FP7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/09/2018	09/11/2028		6,757,500	8.41/6.75			43,646	753,203		1,277,894		(154,260)			78,912		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 5.25	B8H8FT6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/09/2018	09/14/2027		6,758,000	6.78/5.25			38,248	683,259		1,103,241		(142,008)			71,362		100/100
Currency Swap/Rec:USD 6.82/Pay:GBP 5.25	B8H8FT6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/17/2018	09/14/2027		13,802,000	6.82/5.25			82,568	1,681,724		2,535,328		(284,731)			145,745		100/100
Currency Swap/Rec:USD 3.95/Pay:GBP 2.63	BDOXQG7	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/18/2018	12/30/2028		6,937,000	3.95/2.63			25,160	777,425		1,253,009		(124,703)			83,216		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BK3F528	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/22/2018	03/07/2032		6,969,500	6.51/4.88			36,159	958,706		1,752,467		(144,794)			104,208		100/100
Currency Swap/Rec:USD 3.93/Pay:GBP 2.55	G8781@AE9	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	01/24/2018	03/22/2030		14,208,000	3.93/2.55			67,118	1,874,046		3,079,911		(247,025)			187,697		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		2,860,000	4.31/2.90			13,933	393,209		641,334		(49,405)			37,723		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		5,716,400	4.46/3.02			28,501	782,818		1,457,343		(98,810)			90,211		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		11,436,000	4.62/3.11			59,627	1,568,837		3,432,860		(197,620)			221,214		100/100
Currency Swap/Rec:USD 6.09/Pay:GBP 4.63	BMNB2M9	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/30/2018	05/23/2029		9,880,500	6.09/4.63			48,086	1,407,686		2,191,305		(195,745)			122,521		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BK3F528	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/02/2018	03/07/2032		11,299,200	6.45/4.88			58,446	1,675,757		2,966,493		(228,717)			168,945		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/05/2018	12/30/2028		11,209,600	3.96/2.63			41,622	1,338,812		2,142,266		(197,119)			134,470		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.63	BDOXQG7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2018	12/30/2028		15,185,500	3.91/2.63			53,137	1,603,616		2,632,078		(269,404)			182,165		100/100
Currency Swap/Rec:USD 4.64/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/13/2018	04/19/2029		6,948,000	4.64/3.30			30,743	781,975		1,330,771		(123,600)			85,502		100/100
Currency Swap/Rec:USD 4.73/Pay:GBP 3.30	BF42BT2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/21/2018	04/19/2029		6,977,000	4.73/3.30			33,051	813,990		1,394,958		(124,112)			85,859		100/100
Currency Swap/Rec:USD 8.73/Pay:GBP 6.63	B54SDZ0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	12/16/2039		1,790,750	8.73/6.63			12,786	291,581		719,786		(46,142)			36,616		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BYXR3S4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	02/07/2027		2,479,500	6.51/4.88			12,427	276,567		431,583		(47,625)			24,358		100/100
Currency Swap/Rec:USD 6.07/Pay:EUR 3.50	BYYM2H0	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/28/2018	10/01/2026		244,000	6.07/3.50			1,959	28,990		39,485		(3,053)			2,285		100/100
Currency Swap/Rec:USD 5.50/Pay:EUR 3.10	BDGV171	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	07/06/2027		2,803,700	5.50/3.10			20,159	327,947		481,921		(34,472)			28,963		100/100
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63	BD97392	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/28/2018	05/27/2028		2,685,100	6.04/3.63			18,853	327,376		501,153		(33,835)			30,502		100/100
Currency Swap/Rec:USD 8.95/Pay:GBP 6.88	B2RK0H3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/28/2018	05/20/2038		1,377,500	8.95/6.88			10,345	195,077		526,214		(31,553)			26,806		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/02/2018	12/30/2028		6,886,500	3.96/2.63			24,880	713,724		1,182,007		(122,593)			82,610		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BYXR3S4	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/09/2018	02/07/2027		1,386,700	6.45/4.88			6,847	164,063		246,717		(26,637)			13,623		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/09/2018	05/27/2028		1,232,100	6.01/3.63			8,678	161,415		241,412		(15,442)			13,996		100/100
Currency Swap/Rec:USD 8.85/Pay:GBP 6.88	B2RK0H3	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2018	05/20/2038		1,109,600	8.85/6.88			8,178	166,250		423,641		(25,399)			21,593		100/100
Currency Swap/Rec:USD 7.38/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2018	01/16/2034		1,387,000	7.38/5.63			7,986	176,850		401,839		(27,843)			22,797		100/100
Currency Swap/Rec:USD 7.43/Pay:GBP 5.50	BNH7004	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/09/2018	06/27/2044		1,387,000	7.43/5.50			9,143	172,272		586,961		(27,078)			31,974		100/100
Currency Swap/Rec:USD 7.75/Pay:GBP 6.13	BZ6VLX1	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/09/2018	11/13/2028		1,386,700	7.75/6.13			8,621	172,835		298,643		(27,799)			16,448		100/100
Currency Swap/Rec:USD 5.50/Pay:GBP 4.00	B890R81	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/09/2018	12/11/2029		4,156,500	5.50/4.00			20,148	510,108		847,377		(82,412)			53,811		100/100
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3D0FP7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/15/2018	09/11/2028		6,969,000	8.42/6.75			48,155	982,804		1,554,323		(152,101)			81,382		100/100
Currency Swap/Rec:USD 9.78/Pay:GBP 8.00	BYZMS04	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/20/2018	11/23/2026		3,783,510	9.78/8.00			26,982	530,354		768,841		(80,252)			36,152		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.38	BD584Y1	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/20/2018	09/29/2027		4,786,860	5.92/3.38			38,110	576,077		896,332		(56,897)			50,780		100/100
Currency Swap/Rec:USD 7.42/Pay:EUR 4.63	BYWOG96	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/20/2018	01/13/2028		3,559,750	7.42/4.63			29,014	454,421		735,720		(44,878)			38,962		100/100
Currency Swap/Rec:USD 6.48/Pay:GBP 4.88	BYXR3S4	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	03/20/2018	02/07/2027		4,484,160	6.48/4.88			22,995	570,303		842,294		(84,670)			44,051		100/100
Currency Swap/Rec:USD 7.10/Pay:EUR 4.38	BYVY8S2	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2018	09/29/2025		2,737,460	7.10/4.38			24,666	376,303		469,055		(34,638)			21,647		100/100
Currency Swap/Rec:USD 5.97/Pay:EUR 3.50	BWNGPD6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2018	06/30/2027		2,737,460	5.97/3.50			20,396	368,197		531,405		(32,715)			28,224		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.50	BYYM2H0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2018	10/01/2026		2,736,580	6.09/3.50			22,462	368,830		505,506		(33,126)			25,623		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.38	BD9BT30	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/26/2018	03/31/2027		2,737,240	6.89/4.38			20,284	376,189		530,200		(33,613)			27,382		100/100
Currency Swap/Rec:USD 6.54/Pay:EUR 3.75	BVZJ1X8	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/26/2018	03/02/2026		2,737,240	6.54/3.75			21,880	368,927		490,010		(33,223)			23,400		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANOMP4R9	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		14,139,000	4.08/2.61			65,854	1,805,046		3,784,026		(247,025)			257,354		100/100
Currency Swap/Rec:USD 6.34/Pay:EUR 4.63	BLBP516	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/11/2016	04/08/2024		1,932,875	6.34/4.63	(62,818)		8,657	25,950		31,803		(22,656)			9,783		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BANOMV199	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		13,157,618	6.09/3.44			97,489	1,024,281		2,430,277		(156,256)			244,076		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/05/2018	06/30/2042		7,658,980	4.45/4.12			9,578	290,194		380,102		(13,804)			168,075		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G7898#AB5	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	06/27/2018	09/27/2033		19,740,000	4.34/2.87			97,900	1,239,069		3,787,733		(370,537)			319,845		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G8287#AB2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/27/2018	09/27/2033		17,108,000	4.34/2.87			84,846	1,073,860		3,282,702		(321,132)			277,199		100/100
Currency Swap/Rec:USD 7.36/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	01/16/2034		3,939,000	7.36/5.63			19,676	262,531		879,756		(79,063)			64,741		100/100
Currency Swap/Rec:USD 8.66/Pay:GBP 6.63	B54SDZ0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2018	12/16/2039		3,945,000	8.66/6.63			24,724	400,069		1,314,592		(106,341)			80,664		100/100
Currency Swap/Rec:USD 7.65/Pay:GBP 5.88	B8B2C82	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	04/05/2033		2,626,000	7.65/5.88			11,627	220,096		574,801		(62,563)			41,566		100/100
Currency Swap/Rec:USD 8.89/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	05/20/2038		3,151,200	8.89/6.88			20,883	245,535		974,521		(70,685)			61,323		100/100
Currency Swap/Rec:USD 6.00/Pay:EUR 3.50	BWNGPD6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	06/30/2027		1,968,770	6.00/3.50			13,769	123,546		252,659		(23,733)			20,299		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 3.10	BDGV171	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/27/2018	07/06/2027		3,705,920	5.56/3.10			25,913	240,185		468,426		(45,725)			38,283		100/100
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BYQM7D9	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/28/2018	02/21/2028		2,084,040	4.05/1.63			12,840	131,793		265,902		(25,324)			23,063		100/100
Currency Swap/Rec:USD 6.56/Pay:GBP 4.88	BK3F528	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/02/2018	03/07/2032		19,537,500	6.56/4.88			88,977	1,211,263		3,645,689		(411,783)			292,124		100/100
Currency Swap/Rec:USD 4.27/Pay:NZD NA/Price	Q7724#AM0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030		9,879,000	4.27/NA/Price			104,087	502,476		126,978		143,961			137,151		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		10,560,800	4.67/3.21			45,293	693,637		2,041,333		(197,620)			173,444		100/100
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G66556AB2	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031		3,967,200	4.40/2.97			16,577	267,014		669,292		(74,107)			55,350		100/100
Currency Swap/Rec:USD 5.25/Pay:JPY 1.49	001055AW2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/18/2033		11,754,230	5.25/1.49			121,514	1,811,476		2,080,069		116,688			190,974		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		14,869,888	4.29/3.88			16,067	69,326		286,942		(27,332)			275,839		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		14,869,888	4.34/3.94			15,679	69,326		370,125		(27,332)			295,200		100/100
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		9,032,000	4.40/2.37			50,739	356,810		1,629,933		(112,813)			231,819		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		3,387,000	4.52/2.50			19,052	133,804		608,895		(42,305)			86,932		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		1,129,000	4.27/2.22			6,368	44,601		212,889		(14,102)			28,977		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BANOTHL42	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		11,221,000	5.13/2.70			77,161	377,012		1,373,202		(141,016)			138,242		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BANOTS9A8	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		19,552,500	4.23/2.92			73,014	1,051,569		3,744,117		(370,537)			369,781		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034		11,160,000	3.77/1.64			63,365	316,012		1,759,032		(141,016)			186,651		100/100
Currency Swap/Rec:USD 4.01/Pay:GBP 2.71	G66556AC0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/22/2019	06/26/2039		18,990,000	4.01/2.71			67,379	489,069		3,291,763		(370,537)			382,748		100/100
Currency Swap/Rec:USD 6.85/Pay:GBP 5.56	BYYTRZ4	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/20/2019	07/20/2035		5,072,000	6.85/5.56			18,445	138,418		808,768		(98,810)			88,986		100/100
Currency Swap/Rec:USD 8.05/Pay:GBP 6.34	BH57VG7	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/21/2019	12/19/2043		10,499,500	8.05/6.34			51,569	262,318		2,766,382		(205,031)			239,047		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/03/2019	08/12/2031		11,285,000	3.96/1.70			66,985	441,012		1,618,320		(141,016)			163,268		100/100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2029		11,154,000	3.98/1.55			67,961	310,012		1,309,593		(141,016)			141,510		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031		8,013,608	3.75/1.15			56,898	1,626,142		1,123,002		74,963			115,977		100/100
Currency Swap/Rec:USD 3.73/Pay:JPY 1.15	219350BM6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/05/2019	08/14/2031		18,900	3.73/1.15			133	3,835		2,690		177			274		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039		3,024,003	4.30/1.51			23,468	613,638		428,447		28,288			61,190		100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2050		18,204,000	3.97/2.79			52,250	(296,931)		2,275,080		(370,537)			471,319		100/100
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	XS2049410256	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/05/2019	09/13/2049		9,342,302	3.82/1.11			69,620	1,809,913		1,415,168		88,400			240,344		100/100
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		2,200,000	3.02/0.88			12,339	31,202		250,728		(28,203)			32,088		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	XS2058557344	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049		6,600,000	4.11/1.88			40,146	93,607		1,941,039		(84,610)			169,953		100/100
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BYV0SX5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2019	10/30/2025		2,463,800	9.01/8.00			9,633	(534)		64,623		(53,835)			19,811		100/100
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2019	09/29/2025		2,733,000	6.97/4.38			20,812	29,247		118,921		(37,724)			21,612		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		6,033,711	3.43/2.55			28,473	222,864		577,295		(133,675)			123,523		100/100
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		11,520,000	4.20/3.02			38,685	419,441		2,455,538		(222,322)			303,550		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/24/2019	11/06/2034		14,430,000	3.22/1.30			73,885	332,816		2,082,769		(183,321)			245,850		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		5,554,500	3.61/1.70			29,168	131,106		1,367,891		(70,189)			143,259		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		23,095,800	3.46/2.61			55,779	894,683		2,637,039		(444,645)			397,006		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		28,237,000	3.84/2.81			81,079	1,102,301		4,907,281		(543,455)			659,613		100/100
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G0488*AA2	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2020	06/20/2026		25,235,600	4.00/1.96			132,503	294,429		1,154,821		(324,338)			226,582		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		3,255,000	3.01/1.15			15,569	1,804		284,879		(42,305)			49,173		100/100
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		5,204,800	3.00/2.19			13,321	271,218		568,780		(98,810)			78,629		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BAN0XLBS6	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027		10,795,000	5.64/3.53			57,756	(48,988)		449,248		(141,016)			107,987		100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		5,407,500	3.00/1.10			26,517	(14,494)		367,370		(70,508)			72,245		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936@AB8	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		6,490,200	3.13/1.25			31,586	(16,193)		557,274		(84,610)			98,120		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		9,378,400	3.08/1.70			38,560	703,210		1,315,605		(112,813)			166,378		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		12,907,400	3.46/1.98			57,718	979,014		2,271,463		(155,118)			270,706		100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	BAN10ZJ51	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036		13,060,000	3.68/2.93			31,058	726,046		1,668,516		(247,025)			233,799		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			45,161	846,012		1,279,247		(141,016)			163,700		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035		29,441,760	4.14/2.55			137,159	2,440,231		5,063,801		(351,131)			524,581		100/100
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	11/24/2020	03/23/2036		9,057,100	2.72/New Zeal Bank Bill 3 Month FRA			(1,474)	930,779		(1,085,079)		124,766			163,210		100/100
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	Q9469*AB3	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/28/2021	04/15/2036		32,214,000	3.73/4.06			32,149	4,145,325		5,514,750		520,647			581,908		100/100
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	G9000#AF7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		10,599,750	3.55/2.75			(49,184)	1,349,284		2,124,003		(185,269)			193,292		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	G9000#AG5	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2041		14,137,000	3.88/2.96			45,793	1,803,046		3,337,830		(247,025)			302,414		100/100
Currency Swap/Rec:USD 3.99/Pay:GBP 2.99	G9000#AH3	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2046		10,599,750	3.99/2.99			36,722	1,349,284		2,863,948		(185,269)			255,863		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029		12,188,000	3.03/1.42			54,490	1,344,012		1,784,448		(141,016)			151,907		100/100
Currency Swap/Rec:USD 2.94/Pay:GBP 2.34	G1320*AB0	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		18,180,500	2.94/2.34			50,143	2,146,360		2,791,008		(321,132)			264,832		100/100
Currency Swap/Rec:USD 2.94/Pay:EUR 1.33	G1320*AF1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		9,566,400	2.94/1.33			44,211	891,210		1,404,778		(112,813)			139,352		100/100
Currency Swap/Rec:USD 2.77/Pay:GBP 2.02	G6655@AD8	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/30/2021	09/23/2036		26,275,100	2.77/2.02			76,483	2,840,587		4,342,928		(469,347)			482,582		100/100
Currency Swap/Rec:USD 3.66/Pay:EUR 2.07	E5444#AJ3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/04/2021	10/01/2031		4,675,118	3.66/2.07			22,686	392,198		648,599		(55,696)			68,189		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 4.63	BDZSRK8	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/15/2021	06/27/2028		1,159,700	6.37/4.63			6,235	85,784		127,052		(16,077)			13,282		100/100
Currency Swap/Rec:USD 3.80/Pay:EUR 2.13	BM9VCW3	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/15/2021	07/25/2032		316,707	3.80/2.13			1,414	20,085		44,087		(3,758)			4,836		100/100
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13	BM9VCW3	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2021	07/25/2032		211,193	3.82/2.13			949	13,574		29,097		(2,526)			3,225		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 2.13	BM9VCW3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	07/25/2032		634,380	3.81/2.13			2,845	42,560		86,755		(7,561)			9,687		100/100
Currency Swap/Rec:USD 5.78/Pay:EUR 4.00	BLPJHJ6	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/15/2021	12/23/2027		5,492,160	5.78/4.00			28,333	310,383		526,316		(72,850)			59,750		100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043		33,192,943	3.70/2.90			107,918	2,715,742		5,145,303		(638,330)			742,471		100/100
Currency Swap/Rec:USD 3.26/Pay:AUD 4.22	50110951	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	03/15/2047		3,626,500	3.26/4.22			(5,740)	284,991		62,823		61,982			88,780		100/100
Currency Swap/Rec:USD 3.34/Pay:AUD 4.18	50110952	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	03/15/2052		6,527,700	3.34/4.18			(8,368)	512,984		39,449		111,567			175,697		100/100
Currency Swap/Rec:USD 3.34/Pay:EUR 1.52	50111112	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/23/2021	07/30/2049		13,494,000	3.34/1.52			65,908	481,215		2,222,375		(169,220)			346,343		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.48	G4936@AD4	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	12/02/2021	03/02/2037		26,091,200	3.07/1.48			113,792	1,150,029		3,789,943		(324,338)			486,926		100/100
Currency Swap/Rec:USD 2.37/Pay:EUR 0.75	BKKDGZ5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/18/2022	07/13/2026		12,480,600	2.37/0.75			52,534	552,791		796,939		(155,476)			113,149		100/100
Currency Swap/Rec:USD 4.43/Pay:EUR 2.82	BMC4B33	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/14/2022	04/07/2032		4,524,800	4.43/2.82			19,455	207,860		468,707		(61,569)			67,975		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.53	BJH8G56	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	04/30/2030		2,262,000	4.14/2.53			10,134	94,448		198,753		(28,557)			30,110		100/100
Currency Swap/Rec:USD 3.30/Pay:EUR 1.75	BKWGSS9	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/14/2022	07/08/2030		3,394,800	3.30/1.75			15,254	135,503		292,286		(40,797)			45,788		100/100
Currency Swap/Rec:USD 3.43/Pay:EUR 1.88	BMTCQR9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/14/2022	06/17/2030		3,393,000	3.43/1.88			14,866	134,889		289,791		(41,120)			45,582		100/100
Currency Swap/Rec:USD 3.70/Pay:EUR 2.00	BMFHS49	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/16/2022	08/22/2026		5,687,000	3.70/2.00			27,750	277,014		385,497		(73,979)			52,410		100/100
Currency Swap/Rec:USD 3.37/Pay:EUR 1.90	F3152*AJ3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/02/2022	07/10/2032		27,695,000	3.37/1.90			107,651	585,031		2,086,539		(352,541)			421,950		100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/02/2022	07/10/2037		16,629,000	3.63/2.23			61,729	363,019		1,707,521		(211,525)			314,280		100/100
Currency Swap/Rec:USD 3.85/Pay:EUR 2.60	BJK11G8	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	11/19/2037		12,443,750	3.85/2.60			38,793	(900,293)		(347,994)		(147,781)			238,139		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041		4,979,000	2.56/1.47			13,636	(284,185)		(42,205)		(48,093)			107,050		100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	BQ74CN3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026		3,172,060	4.84/2.88			14,199	(273,407)		(204,747)		(44,281)			26,733		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	BQ74CN3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026		5,546,901	4.87/2.88			25,157	(516,775)		(393,814)		(78,102)			46,748		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BMI8V9T0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041		4,941,500	2.58/1.47			13,713	(310,786)		(100,265)		(48,605)			106,243		100/100
Currency Swap/Rec:USD 6.22/Pay:GBP 5.88	B28RLV4	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	10/30/2037		10,120,000	6.22/5.88			8,703	(718,493)		(666,699)		(212,975)			193,306		100/100
Currency Swap/Rec:USD 6.17/Pay:GBP 5.75	B1YXWQ1	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	06/22/2037		2,289,800	6.17/5.75			2,390	(167,660)		(141,452)		(46,906)			43,201		100/100
Currency Swap/Rec:USD 6.49/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/01/2022	06/02/2034		4,814,460	6.49/6.13			4,417	(377,015)		(325,691)		(106,785)			80,492		100/100
Currency Swap/Rec:USD 6.43/Pay:GBP 6.00	B5KP6X4	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/02/2022	11/24/2034		5,728,500	6.43/6.00			1,258	(408,842)		(354,701)		(115,530)			97,806		100/100
Currency Swap/Rec:USD 6.55/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2022	06/02/2034		5,040,200	6.55/6.13			5,372	(400,300)		(297,126)		(112,328)			84,266		100/100
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/08/2022	07/27/2026		1,612,998	7.71/6.00			6,890	(45,420)		(18,693)		(21,566)			14,708		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.42	G9006@AL0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/13/2016	05/04/2036		36,128,000	4.14/2.42			181,081	1,427,240		5,288,339		(451,253)			653,910		100/100
Currency Swap/Rec:USD 8.80/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/20/2038		1,118,560	8.80/6.88			8,222	176,779		426,970		(25,338)			21,767		100/100
Currency Swap/Rec:USD 7.32/Pay:GBP 5.63	BJ05TF5	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	01/16/2034		1,258,380	7.32/5.63			7,175	169,627		364,275		(24,995)			20,683		100/100
Currency Swap/Rec:USD 7.41/Pay:GBP 5.50	BNH7004	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	06/27/2044		1,398,200	7.41/5.50			9,270	184,116		595,276		(27,033)			32,233		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 4.88	BYXR3S4	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	02/07/2027		1,398,200	6.41/4.88			6,902	176,301		250,879		(26,703)			13,736		100/100
Currency Swap/Rec:USD 7.72/Pay:GBP 6.13	BZ6VLX1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	11/13/2028		1,258,380	7.72/6.13			7,873	166,894		272,549		(25,061)			14,926		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/27/2028		1,364,000	6.01/3.63			9,668	186,835		269,083		(17,012)			15,495		100/100
Currency Swap/Rec:USD 8.73/Pay:EUR 6.00	B94MFT8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2018	04/04/2023		2,456,000	8.73/6.00			20,436	287,326		282,780		(32,168)			1,285		100/100
Currency Swap/Rec:USD 9.82/Pay:GBP 8.00	BYZMS04	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	11/23/2026		4,457,920	9.82/8.00			31,775	601,313		886,301		(95,295)			42,596		100/100
Currency Swap/Rec:USD 7.97/Pay:EUR 5.13	BYVYLX8	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/16/2018	09/29/2025		3,192,800	7.97/5.13			30,546	406,053		523,145		(41,583)			25,248		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025		2,606,490	6.72/5.13			17,049	314,266		412,176		(49,517)			20,736		100/100
Currency Swap/Rec:USD 8.97/Pay:GBP 6.88	B2RK0H3	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	05/20/2038		2,786,200	8.97/6.88			21,544	427,792		1,108,196		(62,877)			54,220		100/100
Currency Swap/Rec:USD 9.27/Pay:GBP 7.00	B9GWFV8	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	06/16/2043		3,064,820	9.27/7.00			23,147	467,849		1,478,078		(68,655)			68,915		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025		876,260	6.72/5.13			5,732	105,584		134,945		(16,632)			6,971		100/100
Currency Swap/Rec:USD 6.59/Pay:EUR 3.75	BVZJ1X8	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	06/29/2018	03/02/2026		3,499,800	6.59/3.75			26,513	255,455		422,380		(43,684)			29,919		100/100
Currency Swap/Rec:USD 8.37/Pay:EUR 5.00	B92MT76	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/29/2018	06/30/2023		3,499,800	8.37/5.00			33,476	250,290		253,361		(46,724)			8,738		100/100
Currency Swap/Rec:USD 6.29/Pay:GBP 4.63	BMNB2M9	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/17/2018	05/23/2029		10,504,000	6.29/4.63			48,221	694,056		1,686,443		(210,534)			130,253		100/100
Currency Swap/Rec:USD 5.36/Pay:GBP 3.82	L0808#AA5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/11/2017	04/01/2032		25,254,531	5.36/3.82			103,915	201,187		2,520,571		(519,073)			379,049		100/100
Currency Swap/Rec:USD 4.50/Pay:EUR 2.76	G7605#AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2036		32,138,100	4.50/2.76			178,215	2,859,334		5,389,109		(380,744)			591,761		100/100
Currency Swap/Rec:USD 4.42/Pay:GBP 3.12	G6076#AA3	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/18/2017	12/31/2042		25,822,838	4.42/3.12			100,568	1,617,206		4,626,629		(502,970)			574,045		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		5,260,800	4.71/3.34			21,602	327,218		1,147,459		(98,810)			125,517		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		12,791,723	5.10/2.75	(1)		77,953	(237,893)		(363,821)		(163,432)			133,407		100/100
Currency Swap/Rec:USD 5.12/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		12,791,723	5.12/2.75			78,487	(237,892)		(358,519)		(163,432)			133,407		100/100
Currency Swap/Rec:USD 8.38/Pay:EUR 5.50	BFD7Q59	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2018	10/09/2023		1,518,010	8.38/5.50			14,318	108,292		113,198		(18,332)			5,505		100/100
Currency Swap/Rec:USD 5.66/Pay:EUR 3.91	L51248AA3	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/06/2022	09/30/2042		8,468,000	5.66/3.91			43,194	(207,190)		568,155		(112,813)			187,041		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		24,360,000	3.55/1.84			116,437	2,672,025		5,906,261		(282,033)			520,554		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		36,540,000	3.29/1.56			173,843	4,008,037		7,513,858		(423,049)			801,921		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FX Hedging Strategy	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027		100,000,000	1.75/2.17			(188,708)	(8,853,661)		(11,658,004)		2,458,585			1,078,749		100/100
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/24/2020	03/23/2036		20,901,000	2.72/New Zeal Bank Bill 3 Month FRA			(3,402)	2,147,953		(2,504,029)		287,922			376,639		100/100
Currency Swap/Rec:EUR 0.63/Pay:USD 3 Month LIBOR	FX Hedging Strategy	N/A	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/05/2021	01/12/2028		500,000,000	0.63/3 Month LIBOR			(8,291,970)	(70,332,541)		(158,974,585)		7,034,365			5,470,969		100/100
Currency Swap/Rec:CAD 1.25/Pay:USD 3 Month LIBOR	FX Hedging Strategy	N/A	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2021	04/09/2024		325,000,000	1.25/3 Month LIBOR			(2,696,639)	(18,033,195)		(27,351,635)		441,654			1,647,110		100/100
Currency Swap/Rec:NOK 2.73/Pay:USD 3 Month LIBOR	FX Hedging Strategy	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/13/2021	04/16/2031		1,000,000,000	2.73/3 Month LIBOR			(1,058,243)	(21,559,130)		(33,625,499)		(6,616,065)			14,185,657		100/100
Currency Swap/Rec:USD 3.10/Pay:GBP 2.47	G9000#AE0	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		24,732,750	3.10/2.47			58,390	3,148,330		4,035,624		(432,294)			451,015		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P3016NJZ34	05/27/2021	06/15/2029		24,376,000	3.03/1.42			108,981	2,688,025		3,568,896		(282,033)			303,814		100/100
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	50100452	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		6,832,000	2.23/New Zeal Bank Bill 3 Month FRA			(53,132)	580,984		(264,901)		95,974			82,288		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75	B3RS4H2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/15/2021	07/05/2040		4,955,040	6.63/5.75			20,281	642,739		1,155,494		(110,951)			102,979		100/100
Currency Swap/Rec:USD 2.92/Pay:EUR 1.27	50107933	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/21/2021	11/30/2031		17,462,250	2.92/1.27			78,052	1,196,269		2,249,666		(211,525)			257,146		100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57	50107934	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/21/2021	11/30/2036		11,637,000	3.25/1.57			53,638	793,012		1,994,892		(141,016)			215,202		100/100
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/04/2021	06/29/2028		6,938,400	4.82/3.10			33,989	433,846		722,669		(84,990)			79,505		100/100
Currency Swap/Rec:USD 3.37/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2021	09/09/2027		2,311,000	3.37/1.75			10,243	145,553		210,743		(28,900)			24,366		100/100
Currency Swap/Rec:USD 3.69/Pay:EUR 2.01	N23198AD7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/05/2021	12/01/2028		5,762,000	3.69/2.01			26,737	340,006		567,766		(70,508)			68,642		100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043		22,571,201	3.70/2.90			73,384	1,846,705		3,498,806		(434,064)			504,880		100/100
Currency Swap/Rec:USD 3.60/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/20/2022	09/09/2027		3,407,100	3.60/1.75			16,857	157,512		288,994		(43,275)			35,923		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:EUR 1.24/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/05/2022	04/08/2024		600,000,000	1.24/Secured Overnight Finance Rate			(7,304,618)	(7,080,747)		(26,929,477)		8,460,984			3,036,760		100/100
Currency Swap/Rec:AUD 4.76/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/14/2022	04/21/2027		300,000,000	4.76/Secured Overnight Finance Rate			(1,264,697)	(23,456,125)		(28,181,913)		(3,710,271)			3,022,518		100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.89	E5444#AH7	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/09/2022	10/01/2031		7,926,230	3.16/1.89			25,935	(639,609)		(479,851)		(111,391)			115,609		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2021	06/09/2028		300,000,000	2.47/3 Month LIBOR			(2,229,876)	(26,331,680)		(46,490,986)		409,450			3,419,625		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G22708AB6	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/13/2021	10/07/2031		29,497,500	3.13/1.52			138,169	2,387,531		4,185,763		(352,541)			430,654		100/100
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	50100452	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		17,080,000	2.23/New Zeal Bank Bill 3 Month FRA			(132,830)	1,452,461		(662,252)		239,935			205,719		100/100
Currency Swap/Rec:CAD 2.47/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2021	06/09/2028		250,000,000	2.47/3 Month LIBOR			(1,765,322)	(13,512,045)		(30,352,902)		342,261			2,849,687		100/100
Currency Swap/Rec:USD 2.72/Pay:EUR 1.13	XS2366415110	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/07/2021	07/18/2033		23,114,000	2.72/1.13			101,984	1,422,215		3,021,406		(281,335)			371,029		100/100
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	XS2366415201	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/07/2021	04/18/2041		4,042,500	3.26/1.63			18,890	242,213		745,803		(48,558)			85,904		100/100
Currency Swap/Rec:USD 3.79/Pay:EUR 2.00	XS2366415540	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/07/2021	04/18/2051		10,748,010	3.79/2.00			56,100	658,218		2,880,106		(130,368)			284,713		100/100
Currency Swap/Rec:EUR 0.83/Pay:USD Secured Overnight Finance Rate	FA Hedge	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/05/2022	01/08/2027		500,000,000	0.83/Secured Overnight Finance Rate			(7,250,111)	(24,453,920)		(82,812,394)		7,040,470			4,859,322		100/100
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH07S6	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/12/2022	06/15/2027		3,428,400	3.62/1.88			16,933	170,006		287,753		(41,097)			35,176		100/100
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2025		17,691,900	8.93/6.50			108,888	(728,649)		(352,043)		(236,002)			128,982		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FX Hedging Strategy	N/A	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027		400,000,000	1.75/2.17			(754,832)	(35,414,643)		(46,632,018)		9,834,339			4,314,994		100/100
Currency Swap/Rec:CHF 0.50/Pay:USD 3 Month LIBOR	FX Hedging Strategy	N/A	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/06/2021	01/15/2027		200,000,000	0.50/3 Month LIBOR			(3,110,976)	(8,606,732)		(29,110,434)		2,293,746			1,948,656		100/100
Currency Swap/Rec:GBP 1.88/Pay:USD 3 Month LIBOR	FX Hedging Strategy	N/A	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/24/2021	11/30/2028		250,000,000	1.88/3 Month LIBOR			(3,694,908)	(34,005,161)		(85,607,570)		6,124,861			2,977,513		100/100
Currency Swap/Rec:CAD 3.13/Pay:USD SOFR Compounded to 6 Month	FA Hedge	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2022	03/10/2025		300,000,000	3.13/SOFR Compounded to 6 Month			(2,045,151)	(14,677,954)		(23,814,370)		409,973			2,092,059		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	50155703	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		16,291,500	7.11/6.23				25,519				25,519			366,677		100/100
Currency Swap/Rec:USD 7.83/Pay:EUR 6.84	50155704	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/31/2023	06/30/2047		27,125,000	7.83/6.84				15,031		(125,079)		15,031			668,093		100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	BQ74CN3	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026		1,791,000	4.84/2.88			8,041	(154,364)		(115,604)		(25,002)			15,094		100/100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	BQ74CN3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026		3,162,880	4.87/2.88			14,345	(293,742)		(224,555)		(44,480)			26,656		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(2,138,652)		(30,015,038)	(146,069,618)	XXX	(282,712,809)		(1,549,662)			93,923,011	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(2,138,652)		(69,113,475)	(162,357,081)	XXX	(525,440,858)	1,807,477	(1,549,662)			171,418,290	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap/Rec:USD 3 Month LIBOR/Pay:USD Fixed 3.88	Fixed Index Crediting Hedging Strategy	N/A	Interest Rate	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2011	04/01/2036		5,000,000	3 Month LIBOR/3.88			11,752	(205,083)		(205,083)	(171,889)				90,186		0002
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	06/22/2022	08/15/2025		3,000,000	3.11/Eff Fed Funds Continuous			(22,132)	(56,386)		(56,386)	23,159				23,132		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	05/04/2022	05/15/2024		5,000,000	2.88/Eff Fed Funds Continuous			(77,245)	(95,970)		(95,970)	29,017				26,529		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	05/04/2022	05/15/2024		2,500,000	2.88/Eff Fed Funds Continuous			(38,622)	(47,985)		(47,985)	14,508				13,264		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	05/04/2022	05/15/2024		2,000,000	2.88/Eff Fed Funds Continuous			(30,898)	(38,388)		(38,388)	11,607				10,611		0002
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	06/22/2022	08/15/2025		4,000,000	3.11/Eff Fed Funds Continuous			(29,510)	(75,182)		(75,182)	30,879				30,842		0002
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	05/04/2022	05/15/2024		5,500,000	2.88/Eff Fed Funds Continuous			(84,969)	(105,567)		(105,567)	31,918				29,181		0002
Interest Rate Swap/Rec:USD 3 Month LIBOR/Pay:USD Fixed 2.25	Indexed Link Hedging	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	05/29/2018	09/19/2023		3,000,000	3 Month LIBOR/2.25			19,054	41,040		41,040	(18,960)				10,297		0002
Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	12/03/2021	12/03/2026		1,000,000	1.01/Eff Fed Funds Continuous			(9,088)	(87,250)		(87,250)	14,656				9,591		0002
Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	03/11/2022	12/15/2026		3,000,000	1.77/Eff Fed Funds Continuous			(20,831)	(185,099)		(185,099)	39,811				28,901		0002
Interest Rate Swap/Rec:USD 3 Month LIBOR/Pay:USD Fixed 0.01	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	06/10/2021	09/30/2027		3,500,000	3 Month LIBOR/0.01			23,082	384,909		384,909	(59,199)				37,140		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P3O16NJZ34	08/25/2022	08/31/2028		7,530,162	Secured Overnight Finance Rate/2.93			30,827	157,335		157,335	(124,113)				87,692		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		4,474,152	Secured Overnight Finance Rate/2.93			18,316	93,483		93,483	(73,744)				52,103		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	N/A	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		8,327,833	Secured Overnight Finance Rate/2.93			34,092	174,002		174,002	(137,260)				96,981		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(176,172)	(46,143)	XXX	(46,143)	(389,610)				546,452	XXX	XXX
Currency Swap/Rec:USD 4.16/Pay:GBP 3.23	G2018*AA7	N/A	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/24/2021	12/31/2047		26,656,000	4.16/3.23			83,601	4,743,217		4,743,217	349,430	(494,050)			663,326		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		7,609,444	10.99/9.00	2,308,678			2,666,866		2,666,866	857,681	(137,236)			186,467		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		7,609,444	10.99/9.00	2,345,379			2,713,900		2,713,900	858,609	(137,236)			188,403		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		7,609,444	10.99/9.00	2,381,832			2,760,387		2,760,387	858,515	(137,236)			190,319		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		7,633,333	10.88/9.00	2,596,918			2,432,454		2,432,454	675,185	(137,236)			188,021		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		7,633,333	10.88/9.00	2,637,219			2,472,438		2,472,438	670,862	(137,236)			189,963		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		7,633,333	10.88/9.00	2,677,124			2,511,783		2,511,783	663,987	(137,236)			191,866		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		7,672,778	3.92/3.00	792,772		25,145	1,856,476		1,856,476	101,322	(137,236)			189,971		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		7,672,778	4.33/3.00	548,610			1,567,583		1,567,583	154,058	(137,236)			192,857		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		7,672,778	4.33/3.00	1,639,862			1,567,583		1,567,583	154,058	(137,236)			192,857		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		7,633,333	3.89/3.00	1,798,407		24,117	1,768,698		1,768,698	98,034	(137,236)			188,995		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2022	07/01/2048		254,781	445.10/400.00	4,769,256		59,418	5,183,309		5,183,309	(240,040)	(4,575)			6,404		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		254,355	452.11/400.00	6,135,314		63,388	5,599,430		5,599,430	(173,515)	(4,575)			6,393		0003
Currency Swap/Rec:USD 5.10/Pay:GBP 5.63	BJK0PN0	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/26/2022	03/24/2031		9,197,000	5.10/5.63			(13,462)	(1,794,689)		(1,794,689)	27,246	(209,971)			129,954		0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T01498AA7	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/13/2022	10/30/2027		14,532,000	7.67/6.04			59,291	(1,626,389)		(1,626,389)	43,614	(211,525)			155,606		0003
Currency Swap/Rec:USD 5.96/Pay:GBP 5.33	Placefirst UK SFR Madryn Streen SPV LTd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025		27,486,807	5.96/5.33			17,328	(430,631)		(430,631)	341,378	(772,009)			197,399		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438AA3	N/A	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051		54,289,921	3.65/4.30			(20,599)	5,691,932		5,691,932	(874,957)	898,647			1,430,885		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438AA3	N/A	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		54,297,170	3.67/4.30			(19,395)	5,484,797		5,484,797	(1,470,821)	898,647			1,431,076		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G3029AA0	N/A	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/23/2021	10/20/2048		71,039,742	5.08/4.00	3,056,768		246,566	16,610,016		16,610,016	1,898,083	(1,313,075)			1,796,313		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029		20,376,000	3.45/SONIA O/N Int Rate Benchmark			(85,981)	269,762		269,762	475,661	(370,537)			263,521		0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	N/A	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	11/28/2022	11/25/2031		18,327,148	6.70/6.43			11,892	(175,359)		(175,359)	7,090	(376,582)			269,669		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	C68802@AA0	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		25,531,803	4.06/4.56			(13,792)	(562,725)		(562,725)	(97,518)	(44,277)			678,739		0003
Currency Swap/Rec:USD 10.60/Pay:EUR 9.40	F9094#AA6	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/01/2023	12/30/2031		15,919,450	10.60/9.40			4,756	117,601		117,601	35,794	81,806			235,535		0003
Currency Swap/Rec:USD 6 Month LIBOR/Pay:EUR 6 M Euribor	FX Hedging Strategy	N/A	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/01/2014	03/31/2025		5,315,329	6 Month LIBOR/6 M Euribor			45,278	1,333,105		1,333,105	139	(54,335)			37,611		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G3029@AA0	N/A	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/23/2021	10/20/2048		10,929,191	5.08/4.00	470,272		37,933	2,555,387		2,555,387	292,013	(202,012)			276,356		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029		13,584,000	3.45/SONIA O/N Int Rate Benchmark			(57,321)	179,841		179,841	317,107	(247,025)			175,681		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139387	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/02/2022	12/08/2024		5,418,019	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			18,600	121,986		121,986	35,542	99,047			35,250		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139388	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/02/2022	12/08/2024		7,594,720	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			21,924	173,919		173,919	80,251	138,839			49,412		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037		26,638,000	3.86/3.27			57,501	3,454,324		3,454,324	317,893	(494,050)			502,237		0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T0149@AA7	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/13/2022	10/30/2027		9,688,000	7.67/6.04			39,527	(1,084,259)		(1,084,259)	29,076	(141,016)			103,737		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	BAN118UX6	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/15/2022	12/19/2024		18,804,800	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			52,708	248,034		248,034	159,796	347,098			123,429		0003
Currency Swap/Rec:EUR 0.37/Pay:USD 3 Month LIBOR	FA Hedge	Exhibit 5 & 7	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/02/2021	09/10/2026		600,000,000	0.37/3 Month LIBOR			(9,511,662)	(61,188,599)		(137,379,440)		8,444,326			5,571,699		100/100
Currency Swap/Rec:NOK 2.64/Pay:USD 2.50	FA Hedge	Exhibit 5 & 7	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/24/2021	10/01/2031		1,000,000,000	2.64/2.50			(134,331)	(20,536,663)		(15,245,600)		(6,620,838)			14,585,600		100/100
Currency Swap/Rec:USD 2.81/Pay:GBP SONIA O/N Int Rate Benchmark	G2687*AA7	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/28/2022	03/31/2026		13,420,000	2.81/SONIA O/N Int Rate Benchmark			(41,624)	309,923		309,923	186,337	(247,025)			116,274		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		1,902,361	10.99/9.00				666,717		666,717	214,420	(34,309)			46,617		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		1,902,361	10.99/9.00				678,475		678,475	214,652	(34,309)			47,101		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		1,902,361	10.99/9.00				690,097		690,097	214,629	(34,309)			47,580		0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	N/A	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/28/2022	11/25/2031		18,327,148	6.70/6.43			11,892	(175,359)		(175,359)	7,090	(376,582)			269,669		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139387	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/02/2022	12/08/2024		1,932,585	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			6,643	43,512		43,512	12,678	35,330			12,574		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50139388	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/02/2022	12/08/2024		2,705,619	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			9,421	61,959		61,959	28,589	49,461			17,603		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		1,908,333	10.88/9.00				608,114		608,114	168,796	(34,309)			47,005		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		1,908,333	10.88/9.00				618,110		618,110	167,715	(34,309)			47,491		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,908,333	10.88/9.00				627,946		627,946	165,997	(34,309)			47,966		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		1,918,195	3.92/3.00			6,901	464,119		464,119	25,331	(34,309)			47,493		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,918,195	4.33/3.00				391,896		391,896	38,515	(34,309)			48,214		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,918,195	4.33/3.00				391,896		391,896	38,515	(34,309)			48,214		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		1,908,333	3.89/3.00			5,489	442,174		442,174	24,509	(34,309)			47,249		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/29/2022	07/01/2048		63,752	445.10/400.00			14,868	1,296,994		1,296,994	(60,064)	(1,145)			1,602		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048		63,646	452.11/400.00			15,861	1,401,118		1,401,118	(43,418)	(1,145)			1,600		0003
Currency Swap/Rec:USD 5.96/Pay:GBP 5.33	Placefirst UK SFR Madryn Streen SPV LTd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025		109,947,226	5.96/5.33			69,311	(1,722,525)		(1,722,525)	1,365,512	(3,088,036)			789,597		0003
Currency Swap/Rec:CAD Canada Bankers Accept 3 Month/Pay:USD 3 Month LIBOR	FX Hedging Strategy	Exhibit 5 & 7	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/06/2021	04/09/2024		250,000,000	Canada Bankers Accept 3 Month/3 Month LIBOR			52,903	(14,002,055)		(14,002,055)	267,420	341,644			1,267,007		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		15,218,889	10.99/9.00	4,617,355			5,333,732		5,333,732	1,715,363	(274,472)			372,934		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		15,218,889	10.99/9.00	4,690,757			5,427,800		5,427,800	1,717,218	(274,472)			376,806		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		15,218,889	10.99/9.00	4,763,665			5,520,774		5,520,774	1,717,029	(274,472)			380,639		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		15,266,667	10.88/9.00	5,193,835			4,864,908		4,864,908	1,350,369	(274,472)			376,041		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		15,266,667	10.88/9.00	5,274,438			4,944,877		4,944,877	1,341,724	(274,472)			379,927		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,266,667	10.88/9.00	5,354,247			5,023,565		5,023,565	1,327,973	(274,472)			383,731		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,345,555	3.92/3.00	1,585,543		49,667	3,712,951		3,712,951	202,645	(274,472)			379,942		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	1,097,219			3,135,167		3,135,167	308,116	(274,472)			385,714		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	3,279,723			3,135,167		3,135,167	308,116	(274,472)			385,714		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,266,667	3.89/3.00	3,596,813		47,634	3,537,396		3,537,396	196,068	(274,472)			377,989		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/26/2022	07/01/2048		509,561	445.10/400.00	9,538,511		118,836	10,366,618		10,366,618	(480,081)	(9,150)			12,808		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		508,709	452.11/400.00	12,270,629		126,777	11,198,861		11,198,861	(347,031)	(9,150)			12,787		0003
Currency Swap/Rec:USD 5.84/Pay:GBP 5.63	BJK0PN0	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/15/2022	03/24/2031		1,146,000	5.84/5.63			1,574	(82,824)		(82,824)	(3,322)	(24,702)			16,193		0003
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										95,421,146		(8,491,421)	45,597,613	XXX	(25,302,166)	19,036,982	(8,442,713)			37,417,632	XXX	XXX
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	04/24/2023		12,630,033	S&P United States 500 Total Re/Eff Fed Funds Continuous			524,061	537,351		537,351					16,193		0002
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	04/24/2023		42,100,110	S&P United States 500 Total Re/Eff Fed Funds Continuous			1,746,870	1,791,169		1,791,169					53,977		0002
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	04/24/2023		8,420,022	S&P United States 500 Total Re/Eff Fed Funds Continuous			349,374	358,234		358,234					10,795		0002
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/22/2023	04/24/2023		37,890,099	S&P United States 500 Total Re/Eff Fed Funds Continuous			1,572,183	1,612,052		1,612,052					48,580		0002
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/10/2023	09/08/2023		6,628,928	2YR BNP PARIBAS/Eff Fed Funds Continuous			10,235	24,222		24,222					22,013		0002
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/03/2023	04/03/2023		7,952,010	S&P United States 500 Total Re/Eff Fed Funds Continuous			17,578	43,975		43,975					3,605		0002
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	N/A	Equity/Index	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/03/2023		300	S&P United States 500 Total Re/Eff Fed Funds Continuous			(174,465)	(185,584)		(185,584)							0002
1149999999. Subtotal - Swaps - Hedging Other - Total Return												4,045,836	4,181,417	XXX	4,181,417					155,163	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										95,421,146		(4,621,757)	49,732,886	XXX	(21,166,893)	18,647,373	(8,442,713)			38,119,247	XXX	XXX
Sell:protection on Calculus ABS Resec 2006-A2 HLHHEABSA2/Receive:USD 0.35		N/A	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/16/2006	01/25/2037		10,000,000	0.35/0.00			8,750			(737,001)					185,963		0002
1189999999. Subtotal - Swaps - Replication - Credit Default												8,750		XXX	(737,001)					185,963	XXX	XXX
1229999999. Subtotal - Swaps - Replication												8,750		XXX	(737,001)					185,963	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												(39,274,609)	(16,333,606)	XXX	(242,774,192)	1,417,867				78,041,731	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1369999999. Total Swaps - Credit Default												8,750		XXX	(737,001)					185,963	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										93,282,493		(38,506,458)	(100,472,005)	XXX	(308,014,975)	19,036,982	(9,992,375)			131,340,643	XXX	XXX
1389999999. Total Swaps - Total Return												4,045,836	4,181,417	XXX	4,181,417					155,163	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										93,282,493		(73,726,482)	(112,624,194)	XXX	(547,344,751)	20,454,850	(9,992,375)			209,723,500	XXX	XXX
GBP/L 772373.54 USD-S549415.82GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		772,374	0.711334337				88,243		88,243		88,243			6,204		0003
EUR/L 7401232.50 USD-S5975000.00EUR	CLO Reinv6m ANCHE 2A DR XS2320766319	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		7,401,233	0.807297974				676,645		676,645		676,645			61,893		0003
EUR/L 8819280.00 USD-S7200000.00EUR	CLO Reinv6m VOYE 3A D XS2125181821	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		8,819,280	0.816393175				771,300		771,300		771,300			63,041		0003
EUR/L 2890265.00 USD-S2350000.00EUR	CLO Reinv6m CIFCE 3A C XS2274531172	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/15/2025		2,890,265	0.813074234				257,523		257,523		257,523			21,884		0003
EUR/L 10187100.00 USD-S8250000.00EUR	CLO Reinv6m AVOCA 22A B2 XS2296332872	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		10,187,100	0.809847749				923,064		923,064		923,064			81,261		0003
EUR/L 4321800.00 USD-S3500000.00EUR	CLO Reinv6m NEUBE 2021-1A D XS2293735101	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		4,321,800	0.809847749				391,603		391,603		391,603			34,474		0003
EUR/L 3282733.03 USD-S2750000.00EUR	CLO Reinv6m BECLO 5A B XS1785484251	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	04/17/2023		3,282,733	0.837716614				297,828		297,828		297,828			3,542		0003
EUR/L 1199121.10 USD-S1000000.00EUR	CLO Reinv6m RFTE 2018-1A CE XS1900081933	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	09/15/2023		1,199,121	0.833944128				105,374		105,374		105,374			4,068		0003
EUR/L 1500526.38 USD-S1250000.00EUR	CLO Reinv6m AVOCA 19A C XS1869413572	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023		1,500,526	0.833041003				131,751		131,751		131,751			5,540		0003
EUR/L 696244.24 USD-S580000.00EUR	CLO Reinv6m CADOG 12A CN XS1861236039	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023		696,244	0.833041003				61,132		61,132		61,132			2,570		0003
EUR/L 7202526.60 USD-S6000000.00EUR	CLO Reinv6m PHNXP 1X CR-CR 10/29/31 XS1890618462	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	10/16/2023		7,202,527	0.833041005				632,405		632,405		632,405			26,591		0003
EUR/L 6076100.00 USD-S5000000.00EUR	CLO Reinv6m CONTE 8A CE XS2212661610	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		6,076,100	0.822896266				541,109		541,109		541,109			31,039		0003
EUR/L 5723686.20 USD-S4710000.00EUR	CLO Reinv6m HARVT 21A DR XS2326523730	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		5,723,686	0.822896266				509,724		509,724		509,724			29,239		0003
EUR/L 6694050.00 USD-S5500000.00EUR	CLO Reinv6m BRGPT 1A B2 XS2259184229	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2021	07/15/2024		6,694,050	0.821625175				588,261		588,261		588,261			38,061		0003
EUR/L 2434200.00 USD-S2000000.00EUR	CLO Reinv6m PENTA 2019-6A DN XS2013631440	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/27/2021	07/15/2024		2,434,200	0.821625175				213,913		213,913		213,913			13,840		0003
EUR/L 20204464.50 USD-S16500000.00EUR	CLO Reinv6m AVOCA 17A CR XS2051458342	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		20,204,465	0.816651191				1,835,505		1,835,505		1,835,505			125,577		0003
EUR/L 2142897.75 USD-S1750000.00EUR	CLO Reinv6m CADOG 8A CRN XS2079889874	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		2,142,898	0.816651191				194,675		194,675		194,675			13,319		0003
EUR/L 6215670.50 USD-S5000000.00EUR	CLO Reinv6m OCPE 2019-3A CR XS2331769153	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026		6,215,671	0.804418445				586,230		586,230		586,230			51,979		0003
EUR/S 5959670.50 USD-L5000000.00EUR	CLO TERM OCPE 2019-3A CR XS2331769153	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	04/20/2023		5,959,671	0.838972557				(531,670)		(531,670)		(531,670)			6,975		0003
EUR/L 7066640.00 USD-S5600000.00EUR	CLO Reinv6m BBAME 2A C XS2385781161	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/17/2021	01/15/2027		7,066,640	0.792455821				699,909		699,909		699,909			68,852		0003
EUR/S 4790800.00 USD-L4000000.00EUR	CLO Reinv6m OCPE 2020-4A CE XS2191831192	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/27/2021	01/16/2024		4,790,800	0.834933623				(397,608)		(397,608)		(397,608)			21,388		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.808407437				809,794		809,794		809,794			91,431		0003
EUR/L 1236900.00 USD-S1000000.00EUR	CLO Reinv6m ACLO 2A CRR XS2355605853	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2021	06/22/2026		1,236,900	0.808472795				107,901		107,901		107,901			11,115		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 10656816.00 USD-S8520000.00EUR	CLO ReInv6m AVOCA 25A D XS2400441700	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026		10,656,816	0.799488327				1,000,039		1,000,039		1,000,039			100,482		0003
EUR/L 4530796.11 USD-S3704051.76EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025		4,530,796	0.817527796				385,668		385,668		385,668			33,706		0003
EUR/L 12395000.00 USD-S10000000.00EUR	CLO ReInv6m HARVT 25A CR XS2405860292	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		12,395,000	0.806776926				1,051,964		1,051,964		1,051,964			121,029		0003
EUR/L 18592500.00 USD-S15000000.00EUR	CLO ReInv6m HARVT 25A DR XS2405860375	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		18,592,500	0.806776926				1,577,947		1,577,947		1,577,947			181,544		0003
EUR/S 9861350.00 USD-L8350000.00EUR	CLO ReInv6m DERPK 1A BE XS2223753471	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	04/15/2024		9,861,350	0.846740051				(666,017)		(666,017)		(666,017)			50,376		0003
EUR/L 30074975.00 USD-S24500000.00EUR	CLO ReInv6m CORDA 18A DR XS2410159631	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027		30,074,975	0.814630769				2,316,225		2,316,225		2,316,225			294,505		0003
EUR/S 1164956.00 USD-L1000000.00EUR	CLO ReInv6m OZLME 5X C XS1904640916	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/30/2021	01/16/2024		1,164,956	0.858401519				(66,658)		(66,658)		(66,658)			5,201		0003
EUR/S 2316652.00 USD-L2000000.00EUR	CLO ReInv6m OZLME 5X B1 XS1904640080	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/07/2021	01/16/2024		2,316,652	0.863314818				(120,056)		(120,056)		(120,056)			10,343		0003
EUR/S 1169800.00 USD-L1000000.00EUR	CLO ReInv6m AVOCA 20A D1 XS1970751555	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		1,169,800	0.854846982				(62,279)		(62,279)		(62,279)			6,651		0003
EUR/S 3509400.00 USD-L3000000.00EUR	CLO ReInv6m PENTA 2020-8A C XS2249760039	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		3,509,400	0.854846982				(186,838)		(186,838)		(186,838)			19,954		0003
GBP/L 54441143.75 USD-S40250000.00GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/24/2022	01/27/2025		54,441,144	0.739330536				4,449,091		4,449,091		4,449,091			368,247		0003
EUR/L 62514922.44 USD-S51174625.45EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/12/2021	06/03/2024		62,514,922	0.818598559				5,762,555		5,762,555		5,762,555			339,267		0003
EUR/L 7432200.00 USD-S6000000.00EUR	CLO ReInv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		7,432,200	0.807297974				679,477		679,477		679,477			62,152		0003
EUR/L 2440400.00 USD-S2000000.00EUR	CLO ReInv6m ARESE 13A C1 XS2084073928	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2021	01/15/2025		2,440,400	0.819537781				209,913		209,913		209,913			16,358		0003
EUR/L 2440400.00 USD-S2000000.00EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2021	01/15/2025		2,440,400	0.819537781				209,913		209,913		209,913			16,358		0003
EUR/L 18006030.00 USD-S14700000.00EUR	CLO ReInv6m CIFCE 2A CN XS2125925011	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025		18,006,030	0.816393175				1,574,738		1,574,738		1,574,738			128,710		0003
EUR/L 9064260.00 USD-S7400000.00EUR	CLO ReInv6m VOYE 3A C XS2125181581	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/22/2021	04/15/2025		9,064,260	0.816393175				792,725		792,725		792,725			64,793		0003
EUR/L 5520960.09 USD-S4625000.00EUR	CLO ReInv6m BECLO 5A D XS1785486116	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	04/17/2023		5,520,960	0.837716615				500,893		500,893		500,893			5,957		0003
EUR/L 4181173.85 USD-S3500000.00EUR	CLO ReInv6m DRYD 2017-59A C1 XS1770931068 .	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	05/15/2023		4,181,174	0.837085499				376,244		376,244		376,244			7,341		0003
EUR/L 3583863.30 USD-S3000000.00EUR	CLO ReInv6m DRYD 2017-59X D1-D1 5/15/32 XS1770929591	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	05/15/2023		3,583,863	0.837085499				322,495		322,495		322,495			6,292		0003
EUR/L 3597363.30 USD-S3000000.00EUR	CLO ReInv6m ARBR 5A C XS1836411667	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	09/15/2023		3,597,363	0.833944128				316,122		316,122		316,122			12,203		0003
EUR/L 2881010.64 USD-S2400000.00EUR	CLO ReInv6m BECLO 6A DE XS1854559041	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/23/2021	10/16/2023		2,881,011	0.833041005				252,962		252,962		252,962			10,636		0003
EUR/L 4709640.00 USD-S3900000.00EUR	CLO ReInv6m AQUE 2020-5A B2E XS2210214958 .	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024		4,709,640	0.828088771				426,278		426,278		426,278			21,026		0003
EUR/L 1751020.00 USD-S1450000.00EUR	CLO ReInv6m OZLME 5A B1 XS1904642292	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024		1,751,020	0.828088771				158,488		158,488		158,488			7,817		0003
EUR/L 1207600.00 USD-S1000000.00EUR	CLO ReInv6m OZLME 5X C XS1904640916	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/26/2021	01/16/2024		1,207,600	0.828088771				109,302		109,302		109,302			5,391		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2430440.00 USD-S2000000.00EUR	CLO ReInv6m BABSE 2020-1A B2 XS2230874187	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		2,430,440	0.822896266				216,443		216,443		216,443			12,416		0003
EUR/L 12152200.00 USD-S10000000.00EUR	CLO ReInv6m BABSE 2020-1A D XS2230875408	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		12,152,200	0.822896266				1,082,217		1,082,217		1,082,217			62,078		0003
EUR/L 48148452.00 USD-S39600000.00EUR	CLO ReInv6m RRME 4A BE XS2212646819	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		48,148,452	0.822456348				4,310,113		4,310,113		4,310,113			245,962		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO ReInv6m BBAME 3A C XS2441621856	D1	Currency	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,856,400	0.811655371				774,056		774,056		774,056			99,103		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO ReInv6m BBAME 3A D XS2441622078	D1	Currency	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,979,605	0.811655371				783,731		783,731		783,731			100,341		0003
EUR/S 19532700.00 USD-L16500000.00EUR	CLO ReInv6m AVOCA 17A CR XS2051458342	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		19,532,700	0.844737287				(1,206,702)		(1,206,702)		(1,206,702)			121,402		0003
EUR/L 1099450.00 USD-S1000000.00EUR	CLO ReInv6m PENTA 2019-6A B1R XS2362602596	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/19/2022	07/27/2026		1,099,450	0.909545682				(15,082)		(15,082)		(15,082)			10,026		0003
EUR/L 23459148.82 USD-S21874148.05EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/29/2022	12/31/2024		23,459,149	0.932435708				(730,937)		(730,937)		(730,937)			155,441		0003
EUR/L 16187800.00 USD-S14500000.00EUR	CLO ReInv6m TIKEH 7A B1 XS2513943774	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027		16,187,800	0.895736295				(99,420)		(99,420)		(99,420)			172,818		0003
EUR/L 2476181.25 USD-S2250000.00EUR	CLO ReInv6m MDPKE 20A B1 XS2507606809	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		2,476,181	0.908657232				(34,351)		(34,351)		(34,351)			23,312		0003
EUR/L 11613600.00 USD-S11250000.00EUR	CLO ReInv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		11,613,600	0.968691878				(849,523)		(849,523)		(849,523)			109,335		0003
EUR/L 1904667.50 USD-S1850000.00EUR	CLO ReInv6m ARBR 7A B2E XS2092171557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/03/2022	03/17/2025		1,904,668	0.97129814				(143,710)		(143,710)		(143,710)			13,348		0003
EUR/L 3575902.00 USD-S3404000.00EUR	CLO ReInv6m NMDSE 2021-24A B1 XS2402465467	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027		3,575,902	0.951927653				(205,741)		(205,741)		(205,741)			34,841		0003
EUR/L 2748735.00 USD-S2750000.00EUR	CLO ReInv6m CORDA 11A B1R XS2310127613	D1	Currency	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/07/2022	10/16/2023		2,748,735	1.000460212				(262,571)		(262,571)		(262,571)			10,148		0003
EUR/L 1281950.60 USD-S1267000.00EUR	CLO ReInv6m VOYE 3A B1 XS2125180344	D1	Currency	SOCIETE GENERALE SA ... 02RNE8IBXP4R0TD8PU41	10/13/2022	04/15/2025		1,281,951	0.988337616				(113,155)		(113,155)		(113,155)			9,164		0003
EUR/L 1549410.00 USD-S1500000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026		1,549,410	0.968110442				(111,286)		(111,286)		(111,286)			14,129		0003
EUR/L 3105000.00 USD-S3000000.00EUR	CLO ReInv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		3,105,000	0.966183575				(216,724)		(216,724)		(216,724)			28,173		0003
EUR/L 1537074.90 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	10/18/2022	08/15/2024		1,537,075	0.975879575				(118,046)		(118,046)		(118,046)			9,022		0003
EUR/L 514185.00 USD-S500000.00EUR	CLO ReInv6m ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/18/2022	10/17/2024		514,185	0.972412653				(38,084)		(38,084)		(38,084)			3,201		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.955748829				(15,553)		(15,553)		(15,553)			2,375		0003
EUR/L 31612620.00 USD-S26000000.00EUR	CLO ReInv6m RRME 4A CE XS2212647387	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		31,612,620	0.822456348				2,829,872		2,829,872		2,829,872			161,490		0003
EUR/L 608550.00 USD-S500000.00EUR	CLO ReInv6m BECLO 8A D1 XS1984239712	D1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024		608,550	0.821625175				53,478		53,478		53,478			3,460		0003
EUR/L 4868400.00 USD-S4000000.00EUR	CLO ReInv6m SCULE 7A D XS2244913369	D1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024		4,868,400	0.821625175				427,826		427,826		427,826			27,681		0003
EUR/L 7302600.00 USD-S6000000.00EUR	CLO ReInv6m CGMSE 2019-2A A2A XS2022420496	D1	Currency	CANADIAN IMPERIAL BANK OF COMM ... 2IGI19DL770X0HC3ZE78	07/27/2021	08/15/2024		7,302,600	0.821625175				636,306		636,306		636,306			42,863		0003
EUR/L 14081899.50 USD-S11500000.00EUR	CLO ReInv6m AVOCA 17A DR XS2051458771	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		14,081,900	0.816651191				1,279,292		1,279,292		1,279,292			87,523		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1469415.60 USD-S1200000.00EUR	CLO ReInv6m DUNEP 1A CN XS2036108079	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		1,469,416	0.816651191				133,491		133,491		133,491			9,133		0003
EUR/L 3826603.13 USD-S3125000.00EUR	CLO ReInv6m BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	12/16/2024		3,826,603	0.81665119				342,841		342,841		342,841			25,057		0003
GBP/L 11981706.68 USD-S8574899.22GBP	Patrizia London - 7200445	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/03/2021	10/28/2025		11,981,707	0.715665927				1,311,006		1,311,006		1,311,006			96,243		0003
EUR/S 2429877.40 USD-L2000000.00EUR	CLO ReInv6m PENTA 2019-6A DN XS2013631440	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/06/2021	07/15/2024		2,429,877	0.823086794				(209,830)		(209,830)		(209,830)			13,816		0003
EUR/L 8577625.29 USD-S6900000.00EUR	CLO ReInv6m OCPE 2019-3A DR XS2331769401	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026		8,577,625	0.804418445				808,998		808,998		808,998			71,730		0003
EUR/L 1557820.38 USD-S1250000.00EUR	CLO ReInv6m CRWPK 1A B2R XS2334258857	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		1,557,820	0.802403163				148,274		148,274		148,274			13,405		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 23A D XS2336489146	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026		6,246,085	0.800501434				602,754		602,754		602,754			54,486		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 23A C XS2336489062	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026		6,246,085	0.800501434				602,754		602,754		602,754			54,486		0003
EUR/L 13108200.00 USD-S10500000.00EUR	CLO ReInv6m ARBR 9A C XS2335992124	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		13,108,200	0.801025312				1,250,344		1,250,344		1,250,344			115,880		0003
EUR/L 20193337.50 USD-S16125000.00EUR	CLO ReInv6m NWDSE 2020-21A DR XS2345834928	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026		20,193,338	0.798530704				1,963,976		1,963,976		1,963,976			180,924		0003
GBP/L 49317125.00 USD-S35867000.00GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/26/2021	06/17/2024		49,317,125	0.727272727				4,695,962		4,695,962		4,695,962			271,965		0003
EUR/S 48149640.00 USD-L39600000.00EUR	CLO ReInv6m RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024		48,149,640	0.822436056				(4,311,246)		(4,311,246)		(4,311,246)			245,968		0003
EUR/S 4243855.00 USD-L3500000.00EUR	CLO ReInv6m CONTE 8A B2E XS2212660992	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024		4,243,855	0.824721863				(369,802)		(369,802)		(369,802)			21,679		0003
EUR/S 6062650.00 USD-L5000000.00EUR	CLO ReInv6m CONTE 8A CE XS2212661610	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024		6,062,650	0.824721863				(528,289)		(528,289)		(528,289)			30,971		0003
EUR/S 9093975.00 USD-L7500000.00EUR	CLO ReInv6m CONTE 8A DE XS2212662188	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024		9,093,975	0.824721863				(792,433)		(792,433)		(792,433)			46,456		0003
EUR/L 10054400.00 USD-S8000000.00EUR	CLO ReInv6m RRME 9A C XS2388493657	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		10,054,400	0.795671547				982,180		982,180		982,180			94,656		0003
EUR/S 3742812.50 USD-L3125000.00EUR	CLO ReInv6m OCPE 2020-4A DE XS2191831432	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	09/27/2021	01/16/2024		3,742,813	0.834933623				(310,631)		(310,631)		(310,631)			16,710		0003
EUR/L 5263935.00 USD-S4350000.00EUR	CLO ReInv6m HARVT 23A D XS2112473470	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025		5,263,935	0.826377985				405,969		405,969		405,969			37,803		0003
EUR/L 7678115.10 USD-S6150000.00EUR	CLO ReInv6m BECLO 10A CR XS2398805098	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		7,678,115	0.800977834				709,821		709,821		709,821			72,285		0003
EUR/L 14684392.00 USD-S11740000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026		14,684,392	0.799488327				1,377,988		1,377,988		1,377,988			138,458		0003
EUR/L 14151200.00 USD-S11200000.00EUR	CLO ReInv6m PENTA 2021-10A C XS2401708685	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/21/2021	05/20/2027		14,151,200	0.791452315				1,380,613		1,380,613		1,380,613			143,962		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/27/2021	11/03/2025		23,002,095	0.813802083				1,984,139		1,984,139		1,984,139			185,351		0003
EUR/S 5632480.00 USD-L4700000.00EUR	CLO ReInv6m AQUE 2020-5A CE XS2210215682	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	01/16/2024		5,632,480	0.834445928				(470,480)		(470,480)		(470,480)			25,146		0003
EUR/L 4146450.00 USD-S3500000.00EUR	CLO ReInv6m OZLME 5A DR XS2405130993	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2021	01/16/2024		4,146,450	0.844095552				302,407		302,407		302,407			18,512		0003
EUR/L 16413952.00 USD-S13220000.00EUR	CLO ReInv6m BECLO 12A D XS2404588456	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		16,413,952	0.805412371				1,415,656		1,415,656		1,415,656			160,156		0003
EUR/S 1421160.00 USD-L1200000.00EUR	CLO ReInv6m DUNEP 1A CN XS2036108079	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		1,421,160	0.844380647				(88,322)		(88,322)		(88,322)			8,833		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 1031976.46 USD-L903031.03EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/07/2021	04/21/2023		1,031,976	0.875050028				(51,592)		(51,592)		(51,592)			1,238		0003
EUR/L 2332110.00 USD-S2000000.00EUR	CLO ReInv6m OZLME 5X B1 XS1904640080	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024		2,332,110	0.857592481				135,514		135,514		135,514			10,412		0003
EUR/S 4679200.00 USD-L4000000.00EUR	CLO ReInv6m CORDA 18A B2 XS2237425561	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		4,679,200	0.854846982				(249,118)		(249,118)		(249,118)			26,605		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.955748829				(15,553)		(15,553)		(15,553)			2,375		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.955945921				(312,705)		(312,705)		(312,705)			47,754		0003
EUR/L 6193200.00 USD-S6000000.00EUR	CLO ReInv6m BABSE 2022-1A C XS2506084032	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/25/2022	05/28/2024		6,193,200	0.968804495				(418,828)		(418,828)		(418,828)			33,375		0003
EUR/L 516709.00 USD-S500000.00EUR	CLO ReInv6m AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	10/15/2024		516,709	0.96766265				(35,542)		(35,542)		(35,542)			3,212		0003
EUR/L 709762.50 USD-S675000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/31/2022	01/15/2026		709,763	0.951022349				(37,546)		(37,546)		(37,546)			5,935		0003
EUR/L 2646750.00 USD-S2500000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.944554642				(128,329)		(128,329)		(128,329)			24,165		0003
EUR/L 660625.00 USD-S625000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026		660,625	0.946073794				(32,934)		(32,934)		(32,934)			5,999		0003
EUR/L 16806.21 USD-S16939.63EUR	CLO MDPKE 20A D XS2507607104 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/04/2022	04/17/2023		16,806	1.007938732				(1,580)		(1,580)		(1,580)			18		0003
EUR/L 1949812.50 USD-S1875000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025		1,949,813	0.961630926				(122,858)		(122,858)		(122,858)			15,827		0003
EUR/L 1208765.00 USD-S1150000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	10/15/2026		1,208,765	0.951384264				(67,763)		(67,763)		(67,763)			11,380		0003
EUR/L 2415892.50 USD-S2250000.00EUR	CLO ReInv6m ACLO 8A B1 XS2342627267	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/09/2022	06/23/2026		2,415,893	0.93133283				(84,404)		(84,404)		(84,404)			21,719		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	11/10/2022	11/03/2025		1,622,229	0.854773911				(74,057)		(74,057)		(74,057)			13,072		0003
EUR/L 67681085.78 USD-S62953293.45EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/14/2022	04/28/2023		67,681,086	0.930146033				(691,275)		(691,275)		(691,275)			93,728		0003
EUR/L 1616955.00 USD-S1500000.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/20/2022	07/31/2023		1,616,955	0.927669601				(20,236)		(20,236)		(20,236)			4,674		0003
EUR/L 7032870.00 USD-S6500000.00EUR	CLO ReInv6m CONTE 4A CR XS2294716357	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023		7,032,870	0.924231502				(88,235)		(88,235)		(88,235)			26,925		0003
EUR/L 3871856.00 USD-S3560000.00EUR	CLO BCCE 2017-1A B1 XS1663002159	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		3,871,856	0.919455682				(39,987)		(39,987)		(39,987)			17,726		0003
EUR/L 1633050.00 USD-S1500000.00EUR	CLO TIKEH 3A B XS1680961353	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/20/2022	03/28/2024		1,633,050	0.918526683				(18,245)		(18,245)		(18,245)			8,143		0003
EUR/L 698852.70 USD-S575000.00EUR	CLO ReInv6m NEUBE 2021-1A D XS2293735101	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/10/2022	10/17/2025		698,853	0.822777103				54,171		54,171		54,171			5,581		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO ReInv6m BBAME 3A B2 XS2441621930	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		6,160,250	0.811655371				483,785		483,785		483,785			61,939		0003
EUR/S 15389400.00 USD-L13000000.00EUR	CLO ReInv6m AVOCA 17A B2R XS2051458185	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		15,389,400	0.844737287				(950,735)		(950,735)		(950,735)			95,650		0003
EUR/L 4401360.00 USD-S3600000.00EUR	CLO ReInv6m LOGIC 1A C XS2434369828	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		4,401,360	0.817929004				318,690		318,690		318,690			44,254		0003
GBP/L 548775.25 USD-S415000.00GBP	19-24 Dering Street - 7200520	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/11/2022	10/21/2024		548,775	0.75622944				33,863		33,863		33,863			3,429		0003

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EUR/L 4349600.00 USD-S4000000.00EUR	CLO Reinv6m JUBIL 2021-25A B1 XS2402444033	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/15/2022	11/16/2026		4,349,600	0.919624793				(109,139)		(109,139)		(109,139)			41,452		0003
EUR/L 3809050.00 USD-S3500000.00EUR	CLO Reinv6m NWDSE 2020-21X B1R XS2345832807	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/18/2022	06/15/2026		3,809,050	0.918864284				(85,477)		(85,477)		(85,477)			34,127		0003
GBP/L 42913750.67 USD-S34507679.86GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2022	06/11/2025		42,913,751	0.80411708				393,276		393,276		393,276			318,257		0003
GBP/S 42772269.19 USD-L34507679.86GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2022	06/17/2024		42,772,269	0.806776926				(142,219)		(142,219)		(142,219)			235,872		0003
EUR/L 3342000.00 USD-S3000000.00EUR	CLO Reinv6m FICLO 2022-1A C XS2511429552	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/08/2022	10/15/2027		3,342,000	0.897666068				(26,528)		(26,528)		(26,528)			35,625		0003
GBP/S 352719.33 USD-L269025.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2022	06/11/2025		352,719	0.762718335				(19,730)		(19,730)		(19,730)			2,616		0003
EUR/L 9747457.50 USD-S9075000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		9,747,458	0.93101201				(392,373)		(392,373)		(392,373)			104,218		0003
EUR/L 13923900.00 USD-S13500000.00EUR	CLO Reinv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		13,923,900	0.969555943				(1,043,381)		(1,043,381)		(1,043,381)			136,153		0003
EUR/L 1939540.00 USD-S1850000.00EUR	CLO Reinv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027		1,939,540	0.953834414				(115,223)		(115,223)		(115,223)			18,897		0003
EUR/L 3853125.00 USD-S3750000.00EUR	CLO Reinv6m ANCHE 6A B1 XS2500008557	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/06/2022	02/18/2025		3,853,125	0.97323601				(297,186)		(297,186)		(297,186)			26,489		0003
EUR/L 3937837.50 USD-S3825000.00EUR	CLO Reinv6m HARVT 23A B1 XS2112472316	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	04/22/2025		3,937,838	0.971345313				(279,448)		(279,448)		(279,448)			28,280		0003
EUR/L 3130500.00 USD-S3000000.00EUR	CLO Reinv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026		3,130,500	0.958313368				(194,040)		(194,040)		(194,040)			28,405		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO Reinv6m GLME 1A D XS1772822513	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,639,275	0.91503866				(15,444)		(15,444)		(15,444)			9,477		0003
EUR/L 1641660.00 USD-S1500000.00EUR	CLO Reinv6m HARVT 15X CR XS1817779157	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024		1,641,660	0.913709294				(13,862)		(13,862)		(13,862)			9,778		0003
EUR/L 2871403.50 USD-S2625000.00EUR	CLO HARVT 19A B2E XS1802401874	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		2,871,404	0.914187087				(28,663)		(28,663)		(28,663)			18,098		0003
EUR/L 67257095.35 USD-S62953293.45EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	04/17/2023		67,257,095	0.936009697				(1,073,667)		(1,073,667)		(1,073,667)			72,575		0003
GBP/L 6397749.81 USD-S5230723.17GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2023	04/17/2023		6,397,750	0.817587953				(55,921)		(55,921)		(55,921)			6,904		0003
EUR/L 38962423.72 USD-S35487488.82EUR	Coupon Hedge RML	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	02/02/2023	05/09/2023		38,962,424	0.910813174				396,253		396,253		396,253			63,680		0003
EUR/S 2080211.25 USD-L1875000.00EUR	CLO Reinv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025		2,080,211	0.901350764				4,680		4,680		4,680			16,886		0003
EUR/S 3379350.00 USD-L3000000.00EUR	CLO Reinv6m FICLO 2022-1A C XS2511429552	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2027		3,379,350	0.887744685				(5,553)		(5,553)		(5,553)			36,023		0003
EUR/L 15912600.00 USD-S15000000.00EUR	Euroports Bco Sa 4.25% 25 Jun 26 - BL3501220	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/15/2023	06/22/2023		15,912,600	0.942649221				(429,070)		(429,070)		(429,070)			37,941		0003
EUR/L 3352800.00 USD-S3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		3,352,800	0.894774517				(4,938)		(4,938)		(4,938)			32,714		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 30028059.10 USD-S27460502.15EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/23/2023	06/28/2023		30,028,059	0.914494742				101,333		101,333		101,333			74,139		0003
EUR/L 7251600.00 USD-S6000000.00EUR	CLO TERM RKFPK 1A B XS2360920974	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/01/2021	07/17/2023		7,251,600	0.827403607				707,008		707,008		707,008			19,723		0003
EUR/L 2526347.98 USD-S2063672.59EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2021	11/27/2024		2,526,348	0.816859992				226,769		226,769		226,769			16,290		0003
EUR/L 11155500.00 USD-S9000000.00EUR	CLO ReInv6m ANCHE 2A CR XS2320766236	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/20/2021	01/15/2026		11,155,500	0.806776926				1,025,710		1,025,710		1,025,710			93,288		0003
EUR/L 6605955.30 USD-S5350000.00EUR	CLO ReInv6m CIFCE 3A C XS2274531172	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025		6,605,955	0.809875295				610,062		610,062		610,062			50,017		0003
EUR/L 7038120.60 USD-S5700000.00EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025		7,038,121	0.809875295				649,973		649,973		649,973			53,290		0003
EUR/L 24794680.00 USD-S20000000.00EUR	CLO ReInv6m RRME 6A B XS2291789118	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		24,794,680	0.806624647				2,327,394		2,327,394		2,327,394			197,783		0003
EUR/L 7624364.10 USD-S6150000.00EUR	CLO ReInv6m PENTA 2018-5A CR XS2289567674	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		7,624,364	0.806624647				715,674		715,674		715,674			60,818		0003
EUR/L 6069082.50 USD-S5000000.00EUR	CLO TERM OCPE 2019-3A CR XS2331769153	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2021	04/20/2023		6,069,083	0.823847756				641,082		641,082		641,082			7,103		0003
EUR/L 8451864.67 USD-S6823283.39EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2021	06/02/2025		8,451,865	0.807311008				809,651		809,651		809,651			62,328		0003
EUR/L 12934120.00 USD-S10600000.00EUR	CLO ReInv6m RFTE 2019-1A D XS2064434132	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025		12,934,120	0.819537781				1,112,538		1,112,538		1,112,538			86,699		0003
EUR/L 11881530.00 USD-S9700000.00EUR	CLO ReInv6m AVOCA 21A C XS2126167704	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		11,881,530	0.816393175				1,039,113		1,039,113		1,039,113			84,931		0003
EUR/L 15923700.00 USD-S13000000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		15,923,700	0.816393175				1,392,625		1,392,625		1,392,625			113,825		0003
EUR/L 3674700.00 USD-S3000000.00EUR	CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		3,674,700	0.816393175				321,375		321,375		321,375			26,267		0003
EUR/L 4287150.00 USD-S3500000.00EUR	CLO ReInv6m PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		4,287,150	0.816393175				374,938		374,938		374,938			30,645		0003
EUR/L 6736950.00 USD-S5500000.00EUR	CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		6,736,950	0.816393175				589,188		589,188		589,188			48,157		0003
EUR/L 9569700.00 USD-S7750000.00EUR	CLO ReInv6m AVOCA 22A C XS2296333250	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		9,569,700	0.809847749				867,120		867,120		867,120			76,336		0003
EUR/L 5556600.00 USD-S4500000.00EUR	CLO ReInv6m NEUBE 2021-1A C XS2293734989	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		5,556,600	0.809847749				503,489		503,489		503,489			44,324		0003
EUR/L 6174000.00 USD-S5000000.00EUR	CLO ReInv6m RRME 6A A2 XS2291788813	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		6,174,000	0.809847749				559,432		559,432		559,432			49,249		0003
EUR/L 2090586.93 USD-S1750000.00EUR	CLO ReInv6m CORDA 3A CRR XS1823357469	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	05/15/2023		2,090,587	0.837085497				188,122		188,122		188,122			3,670		0003
EUR/L 1196921.10 USD-S1000000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	07/17/2023		1,196,921	0.835476958				106,156		106,156		106,156			3,255		0003
EUR/L 2997802.75 USD-S2500000.00EUR	CLO ReInv6m ARBR 5A CN XS1836412475	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	09/15/2023		2,997,803	0.833944128				263,435		263,435		263,435			10,169		0003
EUR/L 8174400.00 USD-S6500000.00EUR	CLO ReInv6m RRME 7A C XS2368577354	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		8,174,400	0.795165394				809,717		809,717		809,717			75,637		0003
EUR/L 2430440.00 USD-S2000000.00EUR	CLO ReInv6m BABSE 2020-1A C1 XS2230874856	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		2,430,440	0.822896266				216,443		216,443		216,443			12,416		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 4253270.00 USD-S3500000.00EUR	CLO ReInv6m CONTE 8A B2E XS2212660992	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		4,253,270	0.822896266				378,776		378,776		378,776			21,727		0003
EUR/L 8375333.85 USD-S6900000.00EUR	CLO TERM OCPE 2019-3A DR XS2331769401	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2021	04/20/2023		8,375,334	0.823847756				884,693		884,693		884,693			9,803		0003
EUR/S 159494.04 USD-L130177.96EUR	35 RUE DE LA GARE Collateral Facility - 7200426	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/21/2021	04/21/2023		159,494	0.816193257				(18,165)		(18,165)		(18,165)			191		0003
GBP/L 45206695.34 USD-S32157074.67GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		45,206,695	0.711334337				5,164,817		5,164,817		5,164,817			363,121		0003
EUR/L 7927680.00 USD-S6400000.00EUR	CLO ReInv6m RFTE 2021-1A C XS2314307096	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026		7,927,680	0.807297974				724,020		724,020		724,020			66,457		0003
EUR/L 1677775.00 USD-S1375000.00EUR	CLO ReInv6m RFTE 2019-1A DE XS2064434561	D1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025		1,677,775	0.819537781				144,315		144,315		144,315			11,246		0003
EUR/L 8574300.00 USD-S7000000.00EUR	CLO ReInv6m CIFCE 2A B2N XS2125924477	D1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		8,574,300	0.816393175				749,875		749,875		749,875			61,290		0003
EUR/L 4105710.00 USD-S3325000.00EUR	CLO ReInv6m AVOCA 22A D XS2296333508	D1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		4,105,710	0.809847749				372,023		372,023		372,023			32,751		0003
EUR/L 16052400.00 USD-S13000000.00EUR	CLO ReInv6m RRME 6A C XS2291789464	D1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		16,052,400	0.809847749				1,454,524		1,454,524		1,454,524			128,048		0003
EUR/L 11993400.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 17A CR XS2355094231	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/23/2021	12/15/2023		11,993,400	0.833791919				1,021,821		1,021,821		1,021,821			50,514		0003
EUR/L 11993400.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 17A DR XS2355094827	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/23/2021	12/15/2023		11,993,400	0.833791919				1,021,821		1,021,821		1,021,821			50,514		0003
EUR/L 4407740.00 USD-S3650000.00EUR	CLO ReInv6m AQUE 2020-5A DE XS2210216227	D1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		4,407,740	0.828088771				398,953		398,953		398,953			19,678		0003
EUR/L 1207600.00 USD-S1000000.00EUR	CLO ReInv6m GLME 2A B1A XS1911601349	D1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		1,207,600	0.828088771				109,302		109,302		109,302			5,391		0003
EUR/L 3773750.00 USD-S3125000.00EUR	CLO ReInv6m OCPE 2020-4A DE XS2191831432	D1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		3,773,750	0.828088771				341,569		341,569		341,569			16,848		0003
EUR/L 4830400.00 USD-S4000000.00EUR	CLO ReInv6m OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		4,830,400	0.828088771				437,208		437,208		437,208			21,565		0003
EUR/L 3381280.00 USD-S2800000.00EUR	CLO ReInv6m CORDA 12A DN-DN 1/23/32 XS1899143009	D1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		3,381,280	0.828088771				306,046		306,046		306,046			15,096		0003
EUR/L 4678597.00 USD-S3850000.00EUR	CLO ReInv6m DERPK 1A A2BE XS2223752747	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		4,678,597	0.822896266				416,654		416,654		416,654			23,900		0003
EUR/L 5639140.00 USD-S4600000.00EUR	CLO ReInv6m ADAGI IV-A CRR XS2331322417	D1	Currency	SOCIETE GENERALE SA ... O2RNE8IBXP4R0TD8PU41	08/09/2021	01/15/2026		5,639,140	0.815727221				467,817		467,817		467,817			47,157		0003
EUR/L 2365987.50 USD-S2250000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	10/06/2022	05/17/2027		2,365,988	0.950977129				(136,877)		(136,877)		(136,877)			24,046		0003
EUR/L 1714350.00 USD-S1650000.00EUR	CLO ReInv6m SNOPE 2A B1R XS2439760062	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2022	04/21/2027		1,714,350	0.962463908				(117,931)		(117,931)		(117,931)			17,272		0003
EUR/L 6259991.40 USD-S6000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		6,259,991	0.95846777				(417,558)		(417,558)		(417,558)			66,830		0003
EUR/L 2267437.50 USD-S2250000.00EUR	CLO ReInv6m DRYD 2017-52A DR XS2353415149	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	10/14/2022	02/15/2024		2,267,438	0.992309601				(206,138)		(206,138)		(206,138)			10,632		0003
EUR/L 1550850.00 USD-S1500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		1,550,850	0.967211529				(109,859)		(109,859)		(109,859)			14,083		0003
EUR/L 3112800.00 USD-S3000000.00EUR	CLO ReInv6m ICGE 2021-1A B2E XS2369927301	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		3,112,800	0.963762529				(211,472)		(211,472)		(211,472)			28,894		0003
EUR/L 1542510.00 USD-S1500000.00EUR	CLO ReInv6m ARBR 7A B2 XS2092171474	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	10/17/2022	03/17/2025		1,542,510	0.972441021				(118,337)		(118,337)		(118,337)			10,810		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1404810.00 USD-S1350000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2022	01/15/2026		1,404,810	0.960984048				(88,367)		(88,367)		(88,367)			11,748		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.955125845				(92,374)		(92,374)		(92,374)			14,250		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.955190349				(185,994)		(185,994)		(185,994)			28,886		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.952653139				(150,698)		(150,698)		(150,698)			24,810		0003
EUR/L 2008600.00 USD-S2000000.00EUR	CLO Reinv6m CORDA 12A CR XS2325584238	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2022	01/23/2024		2,008,600	0.995718411				(188,495)		(188,495)		(188,495)			9,075		0003
EUR/L 1479126.80 USD-S1438000.00EUR	CLO Reinv6m CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/31/2022	07/15/2024		1,479,127	0.972195217				(106,787)		(106,787)		(106,787)			8,410		0003
EUR/L 7546800.00 USD-S7125000.00EUR	CLO Reinv6m ARBR 11A C XS2501344019	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		7,546,800	0.944108761				(361,340)		(361,340)		(361,340)			68,476		0003
EUR/L 5560800.00 USD-S5250000.00EUR	CLO Reinv6m ARBR 11A D XS2501344282	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		5,560,800	0.944108761				(266,250)		(266,250)		(266,250)			50,456		0003
EUR/L 8389689.00 USD-S7700000.00EUR	CLO Reinv6m DRYD 2021-103A C XS2552866175	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		8,389,689	0.917793258				(260,475)		(260,475)		(260,475)			96,635		0003
EUR/L 384064.79 USD-S355253.71EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2022	12/31/2024		384,065	0.924983803				(8,802)		(8,802)		(8,802)			2,545		0003
EUR/L 2220618.20 USD-S2060000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		2,220,618	0.927669601				(27,791)		(27,791)		(27,791)			6,419		0003
EUR/L 5183957.73 USD-S4809000.00EUR	CLO ACLO 3A B2R XS2057852217	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		5,183,958	0.927669601				(64,878)		(64,878)		(64,878)			14,985		0003
EUR/L 2515603.50 USD-S2325000.00EUR	CLO CORDA 5A B1R XS1640927551	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023		2,515,604	0.924231502				(31,561)		(31,561)		(31,561)			9,631		0003
EUR/L 2039250.00 USD-S1875000.00EUR	CLO BCCE 2017-1A B1NE XS1663006655	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		2,039,250	0.919455682				(21,061)		(21,061)		(21,061)			9,336		0003
EUR/L 3444045.39 USD-S3165000.00EUR	CLO HARVT 12A B1R XS1692040634	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		3,444,045	0.918977435				(37,029)		(37,029)		(37,029)			16,497		0003
EUR/L 3273405.00 USD-S3000000.00EUR	CLO Reinv6m DRYD 2017-56X D-D 1/15/32 XS1712176798	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		3,273,405	0.91647688				(31,110)		(31,110)		(31,110)			17,048		0003
EUR/L 2052075.00 USD-S1875000.00EUR	CLO PRVD 1A B2NE XS1775599621	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/20/2022	08/30/2024		2,052,075	0.913709294				(17,328)		(17,328)		(17,328)			12,223		0003
EUR/L 6221037.00 USD-S5700000.00EUR	CLO Reinv6m HARVT 17A DR XS2059851746	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2023	11/12/2024		6,221,037	0.916245957				(77,471)		(77,471)		(77,471)			39,614		0003
GBP/L 5216457.91 USD-S4207821.95GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/27/2023	04/28/2023		5,216,458	0.806643516				23,740		23,740		23,740			7,224		0003
GBP/S 333649.18 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/31/2023	06/11/2025		333,649	0.806243552				(2,431)		(2,431)		(2,431)			2,474		0003
EUR/L 210059.06 USD-S190675.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	12/31/2024		210,059	0.907721095				(804)		(804)		(804)			1,392		0003
CAD/L 51069045.96 USD-S70247004.79CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	BA1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2023	06/22/2023		51,069,046	1.37553				(989,777)		(989,777)		(989,777)			121,764		0003
EUR/S 1072334.89 USD-L995280.94EUR	Coupon Hedge RML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	05/09/2023		1,072,335	0.928143763				9,291		9,291		9,291			1,753		0003
GBP/L 69920655.57 USD-S57973000.00GBP	Telereal - BTC2R38	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/16/2023	04/24/2023		69,920,656	0.829125521				(1,616,156)		(1,616,156)		(1,616,156)			89,646		0003
EUR/L 31566845.18 USD-S29151632.43EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/17/2023	06/03/2024		31,566,845	0.923488941				(561,508)		(561,508)		(561,508)			171,312		0003
EUR/L 7750746.00 USD-S6920000.00EUR	CLO Reinv6m DRYD 2013-29A XS1735593300	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/21/2023	01/15/2027		7,750,746	0.892817285				3,899		3,899		3,899			75,518		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 14600201.81 USD-S12150000.00EUR	CLO Reinv6m CORDA 17A DR XS2355094827	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	12/15/2023		14,600,202	0.832180278				1,269,734		1,269,734		1,269,734			61,494		0003
EUR/L 2760572.25 USD-S2250000.00EUR	CLO Reinv6m BECLO 9A D XS2062960542	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	12/16/2024		2,760,572	0.815048402				251,891		251,891		251,891			18,076		0003
EUR/L 12300000.00 USD-S10000000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/09/2021	01/15/2026		12,300,000	0.81300813				1,053,980		1,053,980		1,053,980			102,859		0003
GBP/L 51893.90 USD-S37558.99GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	05/16/2023		51,894	0.723765028				5,528		5,528		5,528			92		0003
EUR/L 7612371.83 USD-S6182385.96EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025		7,612,372	0.812149761				689,651		689,651		689,651			56,630		0003
GBP/L 222491.72 USD-S161141.69GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/15/2021	05/16/2023		222,492	0.724259267				23,563		23,563		23,563			395		0003
EUR/L 194973.19 USD-S160948.65EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2021	11/27/2024		194,973	0.825491187				15,765		15,765		15,765			1,257		0003
EUR/L 8056750.00 USD-S6500000.00EUR	CLO Reinv6m HARVT 25A DR XS2405860375	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		8,056,750	0.806776926				683,777		683,777		683,777			78,669		0003
GBP/L 12962610.37 USD-S9415711.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		12,962,610	0.726374664				1,266,071		1,266,071		1,266,071			126,116		0003
EUR/L 13966928.20 USD-S11930000.00EUR	CLO Reinv6m AVOCA 17A DRR XS2434356411	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		13,966,928	0.854160616				809,798		809,798		809,798			79,414		0003
EUR/S 1187800.00 USD-L1000000.00EUR	CLO Reinv6m CADOG 8A CRN XS2079889874	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/08/2022	10/15/2024		1,187,800	0.841892575				(76,878)		(76,878)		(76,878)			7,383		0003
GBP/L 670936.68 USD-S495741.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		670,937	0.73887986				56,525		56,525		56,525			6,528		0003
EUR/L 843553.35 USD-S718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		843,553	0.851933894				38,002		38,002		38,002			7,378		0003
EUR/L 53464339.00 USD-S47155000.00EUR	Project Physicus - 7200542	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/26/2022	02/25/2025		53,464,339	0.881989769				1,129,605		1,129,605		1,129,605			369,406		0003
EUR/L 6547690.00 USD-S5630000.00EUR	CLO Reinv6m MDPKE 15A DR XS2472845242	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/02/2022	07/15/2027		6,547,690	0.859845228				196,628		196,628		196,628			67,834		0003
GBP/L 128059.37 USD-S102051.54GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027		128,059	0.796908028				2,812		2,812		2,812			1,246		0003
GBP/L 8771195.97 USD-S7269951.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	10/20/2023		8,771,196	0.828843763				(217,938)		(217,938)		(217,938)			32,706		0003
EUR/L 48536169.97 USD-S45256858.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/29/2022	12/31/2024		48,536,170	0.932435709				(1,512,283)		(1,512,283)		(1,512,283)			321,601		0003
GBP/L 88437020.40 USD-S70899924.16GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/01/2022	02/25/2026		88,437,020	0.801699603				1,305,635		1,305,635		1,305,635			754,258		0003
EUR/L 2129925.00 USD-S1750000.00EUR	CLO Reinv6m JUBIL 2019-22A D XS1980850066	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	05/15/2024		2,129,925	0.821625175				190,725		190,725		190,725			11,301		0003
EUR/L 1217100.00 USD-S1000000.00EUR	CLO Reinv6m AVOCA 20A D1 XS1970751555	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024		1,217,100	0.821625175				106,957		106,957		106,957			6,920		0003
EUR/L 4868400.00 USD-S4000000.00EUR	CLO Reinv6m CORDA 18A B2 XS2237425561	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024		4,868,400	0.821625175				427,826		427,826		427,826			27,681		0003
EUR/L 3042750.00 USD-S2500000.00EUR	CLO Reinv6m JUBIL 2020-24A D XS2262819084	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024		3,042,750	0.821625175				267,391		267,391		267,391			17,301		0003
EUR/L 1217100.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2020-8A D XS2249760385	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024		1,217,100	0.821625175				106,957		106,957		106,957			6,920		0003
EUR/L 8785880.78 USD-S7175000.00EUR	CLO Reinv6m ARESE 12A D XS2034052352	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		8,785,881	0.816651191				798,167		798,167		798,167			54,607		0003
EUR/L 22355250.00 USD-S18175000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/09/2021	01/15/2026		22,355,250	0.81300813				1,915,608		1,915,608		1,915,608			186,946		0003
EUR/L 7500000.00 USD-S6000000.00EUR	CLO Reinv6m SNDPE 1A CR XS2339925773	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2021	05/15/2026		7,500,000	0.8				723,062		723,062		723,062			66,302		0003

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EUR/L 7513200.00 USD-S6000000.00EUR	CLO ReInv6m CORDA 20A D XS2339007028	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026		7,513,200	0.798594474				730,247		730,247		730,247			67,315		0003
EUR/L 9402573.00 USD-S7500000.00EUR	CLO ReInv6m PRVD 3A DR XS2356226618	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		9,402,573	0.797654004				917,099		917,099		917,099			85,314		0003
EUR/S 31613400.00 USD-L26000000.00EUR	CLO ReInv6m RRME 4A CE XS2212647387	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024		31,613,400	0.822436056				(2,830,616)		(2,830,616)		(2,830,616)			161,494		0003
EUR/L 1227900.00 USD-S1000000.00EUR	CLO ReInv6m RKFPK 1A B XS2360920974	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2021	01/16/2026		1,227,900	0.814398567				103,481		103,481		103,481			10,273		0003
EUR/L 1645077.00 USD-S1330000.00EUR	CLO ReInv6m CORDA 20A C XS2339006483	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/15/2021	06/22/2026		1,645,077	0.808472795				143,508		143,508		143,508			14,783		0003
EUR/L 15856925.00 USD-S12550000.00EUR	CLO ReInv6m PENTA 2021-10A D XS2401708768	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		15,856,925	0.791452315				1,547,026		1,547,026		1,547,026			161,315		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	11/03/2025		93,107,536	0.726163677				9,099,149		9,099,149		9,099,149			750,261		0003
EUR/S 4374160.00 USD-L3650000.00EUR	CLO ReInv6m AQUE 2020-5A DE XS2210216227	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	01/16/2024		4,374,160	0.834445928				(365,373)		(365,373)		(365,373)			19,528		0003
EUR/S 8689642.50 USD-L7175000.00EUR	CLO ReInv6m ARESE 12A D XS2034052352	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2021	10/15/2024		8,689,643	0.825695649				(708,083)		(708,083)		(708,083)			54,009		0003
EUR/S 4546850.00 USD-L3850000.00EUR	CLO ReInv6m DERPK 1A A2BE XS2223752747	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	04/15/2024		4,546,850	0.846740051				(307,085)		(307,085)		(307,085)			23,227		0003
EUR/L 24756000.00 USD-S20000000.00EUR	CLO ReInv6m AQUE 2021-6A C XS2406747340	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		24,756,000	0.807884957				2,006,628		2,006,628		2,006,628			254,004		0003
EUR/L 32182800.00 USD-S26000000.00EUR	CLO ReInv6m AQUE 2021-6A D XS2406748074	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		32,182,800	0.807884957				2,608,617		2,608,617		2,608,617			330,205		0003
GBP/S 308414.15 USD-L228912.75GBP	Patrizia London - 7200445	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/23/2021	10/28/2025		308,414	0.742225186				(24,609)		(24,609)		(24,609)			2,477		0003
EUR/S 1679572.70 USD-L1450000.00EUR	CLO ReInv6m OZLME 5A B1 XS1904642292	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/07/2021	01/16/2024		1,679,573	0.863314818				(87,041)		(87,041)		(87,041)			7,498		0003
EUR/S 17547000.00 USD-L15000000.00EUR	CLO ReInv6m CORDA 18A C XS2237426023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		17,547,000	0.854846982				(934,191)		(934,191)		(934,191)			99,769		0003
EUR/S 1169800.00 USD-L1000000.00EUR	CLO ReInv6m PENTA 2020-8A D XS2249760385	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		1,169,800	0.854846982				(62,279)		(62,279)		(62,279)			6,651		0003
EUR/L 23276250.00 USD-S18750000.00EUR	CLO ReInv6m RRME 11A BN XS2446267770	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2022	09/30/2027		23,276,250	0.80554213				1,892,544		1,892,544		1,892,544			246,995		0003
GBP/S 366112.40 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/17/2022	06/17/2024		366,112	0.734753862				(33,792)		(33,792)		(33,792)			2,019		0003
EUR/S 13613700.00 USD-L11500000.00EUR	CLO ReInv6m AVOCA 17A DR XS2051458771	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		13,613,700	0.844737287				(841,035)		(841,035)		(841,035)			84,613		0003
EUR/S 591900.00 USD-L500000.00EUR	CLO ReInv6m AVOCA 17X CR Mtge XS2051458268	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024		591,900	0.844737287				(36,567)		(36,567)		(36,567)			3,679		0003
EUR/L 5151300.00 USD-S4200000.00EUR	CLO ReInv6m CRNCL 2022-15A C XS2440777733	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		5,151,300	0.81532817				386,074		386,074		386,074			51,794		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO ReInv6m AVOCA 26A B2 XS2437855377	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.830702775				613,258		613,258		613,258			102,882		0003
EUR/S 586100.00 USD-L500000.00EUR	CLO ReInv6m BECLO 8A D1 XS1984239712	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2022	07/15/2024		586,100	0.853096741				(34,670)		(34,670)		(34,670)			3,332		0003
GBP/L 54328749.75 USD-S41085000.00GBP	19-24 Dering Street - 7200520	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/11/2022	10/21/2024		54,328,750	0.75622944				3,352,423		3,352,423		3,352,423			339,462		0003
EUR/L 24965247.49 USD-S21268740.41EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		24,965,247	0.85193389				1,124,678		1,124,678		1,124,678			218,366		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 33298849.81 USD-S25630272.33GBP	Patrizia London - 7200445	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	10/28/2025		33,298,850	0.769704434				1,636,312		1,636,312		1,636,312			267,472		0003
EUR/L 10336665.00 USD-S9500000.00EUR	CLO Reinv6m HARVT 29A C XS2498563639	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		10,336,665	0.919058516				(283,848)		(283,848)		(283,848)			107,053		0003
EUR/S 103664738.80 USD-L99996968.97EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	04/21/2023		103,664,739	0.964618926				4,897,996		4,897,996		4,897,996			124,326		0003
EUR/L 1486800.00 USD-S1400000.00EUR	CLO Reinv6m CORDA 24A B1 XS2511418191	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2022	03/25/2024		1,486,800	0.941619586				(54,259)		(54,259)		(54,259)			7,383		0003
EUR/L 4131660.00 USD-S3900000.00EUR	CLO Reinv6m CORDA 24A B2 XS2511417037	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	03/25/2024		4,131,660	0.943930527				(161,289)		(161,289)		(161,289)			20,516		0003
EUR/L 10594000.00 USD-S10000000.00EUR	CLO Reinv6m CORDA 24A C XS2511417383	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	03/25/2024		10,594,000	0.943930527				(413,562)		(413,562)		(413,562)			52,606		0003
EUR/S 1481912.60 USD-L1400000.00EUR	CLO Reinv6m CORDA 24A B1 XS2511418191	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	03/25/2024		1,481,913	0.94472508				59,146		59,146		59,146			7,359		0003
EUR/L 35399115.00 USD-S33500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		35,399,115	0.946351342				(1,738,773)		(1,738,773)		(1,738,773)			308,797		0003
EUR/L 14283249.21 USD-S13500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		14,283,249	0.945163093				(684,635)		(684,635)		(684,635)			124,597		0003
EUR/L 6348110.76 USD-S6000000.00EUR	CLO Reinv6m RRME 14A B2N XS2532388282	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		6,348,111	0.945163093				(304,282)		(304,282)		(304,282)			55,376		0003
EUR/L 6612378.75 USD-S6450000.00EUR	CLO Reinv6m PLMER 2021-1A B XS2298990230	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/29/2022	10/15/2025		6,612,379	0.975443217				(506,877)		(506,877)		(506,877)			52,746		0003
EUR/L 4505200.00 USD-S4480000.00EUR	CLO Reinv6m CADOG 12A B1N XS1861235817	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	10/06/2022	10/16/2023		4,505,200	0.994406464				(400,491)		(400,491)		(400,491)			16,633		0003
EUR/L 4072556.00 USD-S4010000.00EUR	CLO Reinv6m HARVT 21A B1RE XS2326514150	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	04/15/2024		4,072,556	0.984639622				(343,407)		(343,407)		(343,407)			20,804		0003
EUR/L 5243096.70 USD-S5013000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		5,243,097	0.956114351				(318,415)		(318,415)		(318,415)			49,360		0003
EUR/L 2167243.60 USD-S2060000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2022	07/14/2027		2,167,244	0.95051613				(125,724)		(125,724)		(125,724)			22,445		0003
EUR/L 7042490.33 USD-S6750000.00EUR	CLO Reinv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,042,490	0.95846777				(469,753)		(469,753)		(469,753)			75,184		0003
EUR/L 1552035.00 USD-S1500000.00EUR	CLO Reinv6m RRME 9A A2E XS2388492501	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/13/2022	10/15/2026		1,552,035	0.96647305				(110,130)		(110,130)		(110,130)			14,611		0003
EUR/L 2041200.00 USD-S2000000.00EUR	CLO Reinv6m SNDPE 3A CE XS2113704832	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIIXH05	10/14/2022	04/15/2025		2,041,200	0.979815795				(162,395)		(162,395)		(162,395)			14,591		0003
EUR/L 6789062.50 USD-S6250000.00EUR	CLO Reinv6m ARESE 16A D XS2465010093	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		6,789,063	0.920598389				(211,949)		(211,949)		(211,949)			74,413		0003
GBP/S 49050853.26 USD-L39895125.44GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	05/16/2023		49,050,853	0.813342129				199,393		199,393		199,393			87,066		0003
EUR/L 601572.98 USD-S579131.63EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	08/24/2022	11/27/2024		601,573	0.962695549				(38,523)		(38,523)		(38,523)			3,879		0003
EUR/L 4577044.68 USD-S4598658.37EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	07/25/2023		4,577,045	1.004722193				(440,840)		(440,840)		(440,840)			12,901		0003
EUR/L 81936.34 USD-S81919.95EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	10/25/2023		81,936	0.999799967				(7,794)		(7,794)		(7,794)			309		0003
EUR/L 29947.63 USD-S29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	04/25/2024		29,948	0.99039323				(2,720)		(2,720)		(2,720)			155		0003
EUR/L 11854.67 USD-S11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	07/25/2024		11,855	0.986485495				(1,045)		(1,045)		(1,045)			68		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2985134.10 USD-S2886000.00EUR	DILSK 5 B RMBS 50136326	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	03/20/2025		2,985,134	0.966790738				(210,490)		(210,490)		(210,490)			20,963		0003
EUR/L 2075452.52 USD-S2055310.48EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2023		2,075,453	0.990295109				(156,781)		(156,781)		(156,781)			2,874		0003
EUR/L 1847008.35 USD-S1756546.22EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025		1,847,008	0.951022349				(94,556)		(94,556)		(94,556)			14,093		0003
EUR/L 529047.31 USD-S525056.88EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA 549300DZWZ7FF32TWEFA76	10/28/2022	05/15/2023		529,047	0.992457329				(41,754)		(41,754)		(41,754)			929		0003
EUR/L 4101893.51 USD-S3873730.76EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	06/15/2026		4,101,894	0.944376238				(196,144)		(196,144)		(196,144)			36,751		0003
EUR/L 1302579.70 USD-S1251638.03EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	01/15/2025		1,302,580	0.960891706				(81,911)		(81,911)		(81,911)			8,731		0003
EUR/L 437448.80 USD-S428984.93EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	10/30/2023		437,449	0.980651747				(32,512)		(32,512)		(32,512)			1,671		0003
EUR/L 659517.23 USD-S637750.80EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	07/29/2024		659,517	0.966996419				(43,992)		(43,992)		(43,992)			3,805		0003
EUR/L 414677.30 USD-S397760.55EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	01/28/2025		414,677	0.959205025				(25,395)		(25,395)		(25,395)			2,807		0003
GBP/L 15130769.79 USD-S12777423.86GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/14/2022	06/16/2025		15,130,770	0.844466213				(549,915)		(549,915)		(549,915)			112,562		0003
SEK/L 9130454.29 USD-S92263240.64SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026		9,130,454	10.105				76,039		76,039		76,039			80,716		0003
EUR/L 2183922.38 USD-S2000000.00EUR	CLO Reinv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		2,183,922	0.915783463				(63,578)		(63,578)		(63,578)			25,142		0003
SEK/L 12880146.38 USD-S130153879.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026		12,880,146	10.105				107,267		107,267		107,267			113,864		0003
EUR/L 9080391.89 USD-S8338093.15EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/09/2022	06/03/2024		9,080,392	0.918252566				(109,117)		(109,117)		(109,117)			49,279		0003
EUR/L 865488.00 USD-S780000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/19/2022	01/19/2027		865,488	0.901225667				(6,756)		(6,756)		(6,756)			8,445		0003
EUR/L 1244277.00 USD-S1150000.00EUR	CLO CORDA 5A DR XS1640929334	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023		1,244,277	0.924231502				(15,611)		(15,611)		(15,611)			4,764		0003
EUR/L 4977108.00 USD-S4600000.00EUR	CLO Reinv6m CONTE 4A B1R XS2294714907	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023		4,977,108	0.924231502				(62,443)		(62,443)		(62,443)			19,055		0003
EUR/L 1638778.00 USD-S1506000.00EUR	CLO CRNCL 2017-8A B1 XS1693023084	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		1,638,778	0.918977433				(17,619)		(17,619)		(17,619)			7,850		0003
EUR/L 2163720.71 USD-S1983000.00EUR	CLO AVOCA 14A DR XS1701396589	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		2,163,721	0.916476877				(20,564)		(20,564)		(20,564)			11,269		0003
EUR/L 4664602.13 USD-S4275000.00EUR	CLO CGMSE 2015-3A A2AR XS1732100786	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		4,664,602	0.916476879				(44,332)		(44,332)		(44,332)			24,293		0003
EUR/L 5117423.15 USD-S4690000.00EUR	CLO HARVT 8A B2RE XS1754146816	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		5,117,423	0.91647688				(48,636)		(48,636)		(48,636)			26,652		0003
EUR/L 16436250.00 USD-S15000000.00EUR	CLO CGMSE 2018-1A A2BE XS1796149794	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	01/31/2025		16,436,250	0.912616929				(160,178)		(160,178)		(160,178)			111,509		0003
EUR/L 3372536.50 USD-S3005000.00EUR	CLO TERM BECLO 3A CR XS2348330221	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	04/28/2028		3,372,537	0.89102075				(14,884)		(14,884)		(14,884)			38,015		0003
EUR/L 3260400.00 USD-S3000000.00EUR	CLO CORDA 10A B1NE XS1730937130	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/21/2022	04/30/2024		3,260,400	0.920132499				(44,115)		(44,115)		(44,115)			16,980		0003
EUR/L 1644075.00 USD-S1500000.00EUR	CLO Reinv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	01/15/2026		1,644,075	0.912367137				(23,155)		(23,155)		(23,155)			13,749		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 134301648.44 USD-S122842191.74EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/27/2023	04/28/2023		134,301,648	0.914673745				885,107		885,107		885,107			185,987		0003
EUR/S 1675050.00 USD-L1500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		1,675,050	0.895495657				(605)		(605)		(605)			15,211		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/01/2023	11/03/2025		478,305	0.822104756				(4,415)		(4,415)		(4,415)			3,854		0003
AUD/L 10292966.25 USD-S15352897.42AUD	Project Perth - 1BANOV91P	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/14/2023	06/22/2023		10,292,966	1.491591155				917		917		917			24,542		0003
EUR/L 55653189.39 USD-S52498700.00EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2023	06/22/2023		55,653,189	0.943318803				(1,541,238)		(1,541,238)		(1,541,238)			132,694		0003
GBP/L 14954309.91 USD-S12399000.00GBP	Telereal - BTKHC74	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/16/2023	04/24/2023		14,954,310	0.829125521				(345,656)		(345,656)		(345,656)			19,173		0003
EUR/L 561844.00 USD-S500000.00EUR	CLO ReInv6m CORDA 6A CR XS1803165668	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		561,844	0.889926741				1,181		1,181		1,181			5,649		0003
EUR/L 5685861.28 USD-S5060000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,685,861	0.889926741				11,948		11,948		11,948			57,169		0003
EUR/L 4786110.00 USD-S4260000.00EUR	CLO ReInv6m CADOG 11A CN XS1833626317	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/21/2023	05/17/2027		4,786,110	0.890075656				7,193		7,193		7,193			48,641		0003
EUR/L 3327275.50 USD-S2950000.00EUR	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028		3,327,276	0.886611283				4,701		4,701		4,701			36,469		0003
EUR/L 911864.01 USD-S833894.84EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/23/2023	06/28/2023		911,864	0.914494739				3,077		3,077		3,077			2,251		0003
CHF/S 23852.41 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2025		23,852	0.838489696				(824)		(824)		(824)			160		0003
EUR/L 28141961.80 USD-S22700000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		28,141,962	0.806624647				2,641,592		2,641,592		2,641,592			224,484		0003
EUR/L 599049.85 USD-S500000.00EUR	CLO ReInv6m ARBR 5A DN XS1836412988	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	09/15/2023		599,050	0.834655079				52,176		52,176		52,176			2,032		0003
EUR/L 17989705.50 USD-S15000000.00EUR	CLO ReInv6m HARVT 20A CR XS2310761403	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023		17,989,706	0.833810203				1,564,402		1,564,402		1,564,402			66,416		0003
EUR/L 8575092.96 USD-S7150000.00EUR	CLO ReInv6m HARVT 20A DR XS2310762120	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023		8,575,093	0.833810203				745,698		745,698		745,698			31,658		0003
EUR/S 911204.03 USD-L750000.00EUR	CLO ReInv6m PENTA 2019-6A CE XS2013630558	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/06/2021	07/15/2024		911,204	0.82308679				(78,686)		(78,686)		(78,686)			5,181		0003
EUR/L 527462.32 USD-S435523.34EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/22/2021	11/27/2024		527,462	0.825695644				42,537		42,537		42,537			3,401		0003
EUR/L 336861.93 USD-S285973.76EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	11/22/2021	11/27/2024		336,862	0.848934636				19,088		19,088		19,088			2,172		0003
EUR/S 743872.50 USD-L630000.00EUR	CLO ReInv6m MDPKE 14A DN XS2002368749	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/21/2022	07/15/2024		743,873	0.846919331				(49,070)		(49,070)		(49,070)			4,230		0003
EUR/L 512528.27 USD-S464246.62EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/22/2022	11/27/2024		512,528	0.905797099				(589)		(589)		(589)			3,305		0003
EUR/L 11670240.00 USD-S9488000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	08/09/2021	01/15/2026		11,670,240	0.81300813				1,000,016		1,000,016		1,000,016			97,592		0003
EUR/L 7281250.00 USD-S5825000.00EUR	CLO ReInv6m SNDPE 1A DR XS2339926078	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	08/11/2021	05/15/2026		7,281,250	0.8				701,973		701,973		701,973			64,368		0003
EUR/L 5351780.00 USD-S4300000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	08/12/2021	01/15/2027		5,351,780	0.803470995				472,181		472,181		472,181			52,144		0003
EUR/S 3061570.00 USD-L2500000.00EUR	CLO ReInv6m CIFCE 1A DN XS2020693631	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/03/2021	07/15/2024		3,061,570	0.816574503				(285,168)		(285,168)		(285,168)			17,408		0003
EUR/L 7670313.00 USD-S6300000.00EUR	CLO ReInv6m CGMSE 2020-1A C XS2115127768	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2021	04/15/2025		7,670,313	0.82134849				631,972		631,972		631,972			54,828		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 6206720.00 USD-L5200000.00EUR	CLO Reinv6m ARBR 8A CE XS2207863312	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/21/2021	01/16/2024		6,206,720	0.837801609				(495,571)		(495,571)		(495,571)			27,710		0003
EUR/L 27000000.00 USD-S21600000.00EUR	CLO Reinv6m DUNEP 1A DR XS2401573147	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2021	11/20/2026		27,000,000	0.8				2,503,322		2,503,322		2,503,322			257,699		0003
GBP/L 17961273.36 USD-S13414947.61GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/26/2021	10/28/2025		17,961,273	0.746881768				1,339,869		1,339,869		1,339,869			144,273		0003
EUR/S 11650500.00 USD-L10000000.00EUR	CLO Reinv6m BABSE 2020-1A D XS2230875408	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024		11,650,500	0.85833226				(638,125)		(638,125)		(638,125)			59,516		0003
EUR/S 11698000.00 USD-L10000000.00EUR	CLO Reinv6m CORDA 18A D XS2237426536	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		11,698,000	0.854846982				(622,794)		(622,794)		(622,794)			66,513		0003
EUR/S 35545636.94 USD-L29892891.21EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025		35,545,637	0.840972164				(2,177,407)		(2,177,407)		(2,177,407)			264,433		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO Reinv6m AVOCA 26A C XS2437855534	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.830702775				613,258		613,258		613,258			102,882		0003
EUR/S 2943950.00 USD-L2500000.00EUR	CLO Reinv6m CIFCE 3A D XS2274531768	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	03/24/2022	07/15/2025		2,943,950	0.849199205				(154,249)		(154,249)		(154,249)			22,290		0003
GBP/L 361150.51 USD-S271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025		361,151	0.752615329				24,644		24,644		24,644			2,910		0003
EUR/L 4798287.00 USD-S4500000.00EUR	CLO Reinv6m ANCHE 6A B1 XS2500008557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025		4,798,287	0.93783469				(172,995)		(172,995)		(172,995)			32,986		0003
EUR/L 7769510.00 USD-S7000000.00EUR	CLO Reinv6m JUBIL 2022-26A C XS2494465649	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/27/2022	09/13/2027		7,769,510	0.900957718				(83,082)		(83,082)		(83,082)			82,018		0003
SEK/L 129492487.42 USD-S1289784022.45SEK	Sunbeam March 2021 - 7200439	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/02/2022	05/15/2026		129,492,487	9.9603				2,720,147		2,720,147		2,720,147			1,144,751		0003
GBP/L 18523121.85 USD-S15397441.27GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	04/20/2023		18,523,122	0.831255195				(475,355)		(475,355)		(475,355)			21,680		0003
GBP/L 8792278.83 USD-S7269951.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	04/22/2024		8,792,279	0.826856292				(194,671)		(194,671)		(194,671)			45,325		0003
GBP/L 153876.18 USD-S125027.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		153,876	0.81252173				800		800		800			1,497		0003
EUR/S 784810.76 USD-L718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		784,811	0.915700608				14,592		14,592		14,592			6,865		0003
GBP/L 16055000.00 USD-S13000000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/01/2022	06/30/2023		16,055,000	0.809716599				(6,423)		(6,423)		(6,423)			40,082		0003
EUR/L 166600.29 USD-S168266.12EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	04/25/2023		166,600	1.009998962				(16,120)		(16,120)		(16,120)			218		0003
GBP/L 374214.64 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/14/2022	01/11/2027		374,215	0.91282519				(38,347)		(38,347)		(38,347)			3,641		0003
GBP/L 6724561.40 USD-S5942000.00GBP	TOGET 2020-1 B RMBS 50136219	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/18/2022	06/17/2024		6,724,561	0.883626403				(616,058)		(616,058)		(616,058)			37,083		0003
GBP/L 8767090.00 USD-S7775000.00GBP	Polaris 2021-1 Class B RMBS 50136215	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/20/2022	07/23/2025		8,767,090	0.886839305				(731,627)		(731,627)		(731,627)			66,697		0003
GBP/L 2267510.43 USD-S1999921.00GBP	HOPSH 1 C - 50136750	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/24/2022	05/28/2024		2,267,510	0.881989769				(203,720)		(203,720)		(203,720)			12,220		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/25/2022	06/12/2026		2,370,169	0.875886835				(155,312)		(155,312)		(155,312)			21,209		0003
EUR/L 3409300.65 USD-S3302305.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/29/2024		3,409,301	0.968616816				(228,147)		(228,147)		(228,147)			17,733		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1709283.26 USD-S1619866.63EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025		1,709,283	0.947687647				(83,332)		(83,332)		(83,332)			13,730		0003
EUR/L 1111841.62 USD-S1060411.66EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA 549300DZWZ7FF32TWEFA76	10/28/2022	08/18/2025		1,111,842	0.953743448				(60,223)		(60,223)		(60,223)			8,588		0003
EUR/L 182314.81 USD-S174949.44EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/28/2022	03/18/2025		182,315	0.959600814				(11,398)		(11,398)		(11,398)			1,279		0003
EUR/L 7003188.71 USD-S6705466.02EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	04/15/2025		7,003,189	0.957487553				(422,988)		(422,988)		(422,988)			50,060		0003
EUR/L 324546.77 USD-S316971.16EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	01/16/2024		324,547	0.976657879				(23,582)		(23,582)		(23,582)			1,449		0003
EUR/L 681011.12 USD-S634931.00EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/22/2022	11/27/2024		681,011	0.93233573				(20,758)		(20,758)		(20,758)			4,391		0003
EUR/L 9166089.94 USD-S8536521.48EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023		9,166,090	0.931315483				(99,621)		(99,621)		(99,621)			9,891		0003
GBP/L 315235.56 USD-S256722.16GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027		315,236	0.814381982				1,009		1,009		1,009			3,067		0003
EUR/L 1106100.00 USD-S1000000.00EUR	CLO TERM CORDA 14A CR XS2350864091	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	02/27/2026		1,106,100	0.904077389				(6,980)		(6,980)		(6,980)			9,443		0003
EUR/S 1084186.15 USD-L970536.34EUR	Domi 2020-1 Class A-50136224	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/17/2023	04/15/2025		1,084,186	0.895175003				(9,336)		(9,336)		(9,336)			7,750		0003
EUR/S 863696.21 USD-L794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	01/25/2024		863,696	0.920201086				9,457		9,457		9,457			3,915		0003
GBP/L 2505267.96 USD-S2071927.44GBP	Coupon Hedge CML FMAN	B1	Currency	CITIBANK NA 549300DZWZ7FF32TWEFA76	02/22/2023	04/17/2023		2,505,268	0.827028275				(51,078)		(51,078)		(51,078)			2,703		0003
EUR/L 1378522.52 USD-S1297812.10EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2023	04/28/2023		1,378,523	0.941451504				(31,006)		(31,006)		(31,006)			1,909		0003
EUR/L 7542860.00 USD-S6700000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		7,542,860	0.888257239				(4,163)		(4,163)		(4,163)			83,332		0003
EUR/L 3353865.00 USD-S2775000.00EUR	CLO TERM RKFPK 1A C XS2360921600	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/01/2021	07/17/2023		3,353,865	0.827403607				326,991		326,991		326,991			9,122		0003
EUR/L 13250600.00 USD-S11000000.00EUR	CLO TERM CONTE 9A D XS2356405386	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/24/2023		13,250,600	0.830151087				1,248,356		1,248,356		1,248,356			37,188		0003
EUR/L 4387867.40 USD-S3500000.00EUR	CLO ReInv6m PRVD 3A DR XS2356226618	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		4,387,867	0.797654004				427,980		427,980		427,980			39,813		0003
EUR/S 13134000.00 USD-L11000000.00EUR	CLO TERM CONTE 9A D XS2356405386	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/12/2021	07/24/2023		13,134,000	0.837520938				(1,131,756)		(1,131,756)		(1,131,756)			36,861		0003
EUR/L 6983200.00 USD-S5600000.00EUR	CLO ReInv6m CORDA 9A DR XS2378719954	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/19/2021	08/20/2026		6,983,200	0.801924619				646,618		646,618		646,618			64,304		0003
EUR/L 33352900.00 USD-S26500000.00EUR	CLO ReInv6m RRME 8A C XS2379454841	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026		33,352,900	0.794533609				3,295,606		3,295,606		3,295,606			313,996		0003
EUR/L 4065750.00 USD-S3250000.00EUR	CLO ReInv6m VENDM 1A CR XS2348059838	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/17/2021	07/20/2026		4,065,750	0.799360512				389,273		389,273		389,273			36,967		0003
EUR/L 3387744.00 USD-S2700000.00EUR	CLO ReInv6m ARBR 8A B2R XS2388929452	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		3,387,744	0.796990564				326,525		326,525		326,525			31,893		0003
EUR/L 401372.81 USD-S395858.50EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	07/28/2023		401,373	0.986261376				(30,632)		(30,632)		(30,632)			1,146		0003
EUR/L 628515.95 USD-S610191.89EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	04/29/2024		628,516	0.970845513				(43,603)		(43,603)		(43,603)			3,269		0003
EUR/L 199864.99 USD-S196992.83EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	10/30/2023		199,865	0.985629499				(15,944)		(15,944)		(15,944)			763		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 318560.41 USD-S310736.07EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	04/29/2024		318,560	0.975438442				(23,711)		(23,711)		(23,711)			1,657		0003
EUR/L 794616.80 USD-S735007.68EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2022	12/31/2024		794,617	0.924983816				(18,210)		(18,210)		(18,210)			5,265		0003
EUR/L 486687.44 USD-S454189.71EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/21/2022	12/31/2024		486,687	0.93326693				(15,590)		(15,590)		(15,590)			3,225		0003
EUR/L 9355100.00 USD-S8500000.00EUR	CLO TERM CRNCL 2018-10A C1R XS2350605239	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/20/2022	07/31/2025		9,355,100	0.908595312				(76,342)		(76,342)		(76,342)			71,507		0003
EUR/L 2875860.00 USD-S2600000.00EUR	CLO TERM CORDA 14A DR XS2350866542	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	02/27/2026		2,875,860	0.904077389				(18,147)		(18,147)		(18,147)			24,551		0003
GBP/L 2181423.77 USD-S1775247.21GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	05/16/2024		2,181,424	0.813802084				(12,489)		(12,489)		(12,489)			11,588		0003
SEK/S 1180705.70 USD-L11865620.04SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026		1,180,706	10.04960003				(15,564)		(15,564)		(15,564)			10,438		0003
EUR/L 865029.05 USD-S794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	01/25/2024		865,029	0.918783236				(8,125)		(8,125)		(8,125)			3,921		0003
EUR/L 813422.61 USD-S744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	04/25/2024		813,423	0.915022758				(6,361)		(6,361)		(6,361)			4,209		0003
EUR/S 257328.29 USD-L236102.66EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	01/25/2024		257,328	0.917515365				2,058		2,058		2,058			1,166		0003
EUR/S 32412.37 USD-L29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	04/25/2024		32,412	0.91508057				256		256		256			168		0003
EUR/S 9748.23 USD-L8887.88EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	10/25/2024		9,748	0.911742952				70		70		70			61		0003
GBP/L 27049251.18 USD-S22404802.78GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/15/2023	06/22/2023		27,049,251	0.8282966				(628,074)		(628,074)		(628,074)			64,494		0003
EUR/L 1125175.66 USD-S1020070.18EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/22/2023	12/31/2024		1,125,176	0.906587492				(2,895)		(2,895)		(2,895)			7,455		0003
EUR/L 22985864.02 USD-S21020451.78EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/23/2023	06/28/2023		22,985,864	0.914494742				77,568		77,568		77,568			56,752		0003
EUR/L 6023000.00 USD-S5000000.00EUR	CLO TERM CONTE 9A C XS2356404736	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/24/2023		6,023,000	0.830151087				567,434		567,434		567,434			16,904		0003
EUR/L 2396199.40 USD-S2000000.00EUR	CLO Reinv6m ARBR?5A?C XS1836411667	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	09/15/2023		2,396,199	0.834655079				208,705		208,705		208,705			8,128		0003
EUR/L 36470400.00 USD-S29000000.00EUR	CLO Reinv6m RRME 7A B XS2368576463	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		36,470,400	0.795165394				3,612,584		3,612,584		3,612,584			337,457		0003
EUR/L 13796200.00 USD-S11000000.00EUR	CLO Reinv6m CONTE 9A D XS2356405386	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		13,796,200	0.797321001				1,350,203		1,350,203		1,350,203			125,180		0003
EUR/L 6472170.00 USD-S5400000.00EUR	CLO Reinv6m CORDA 3A CRR XS1823357469	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/08/2021	05/15/2023		6,472,170	0.834341496				601,707		601,707		601,707			11,363		0003
EUR/L 1821750.00 USD-S1500000.00EUR	CLO Reinv6m BABSE 2019-1A D XS2031994069	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/17/2021	10/22/2024		1,821,750	0.823384109				152,553		152,553		152,553			11,393		0003
EUR/L 4391520.00 USD-S3500000.00EUR	CLO Reinv6m ARBR 8A DR XS2388929882	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,391,520	0.796990564				423,273		423,273		423,273			41,343		0003
EUR/L 6548245.00 USD-S5500000.00EUR	CLO Reinv6m BRGPT 1A B2 XS2259184229	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	07/15/2024		6,548,245	0.839919704				450,541		450,541		450,541			37,232		0003
GBP/S 1903466.00 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2023		1,903,466	0.730246823				(186,570)		(186,570)		(186,570)			4,343		0003
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		365,327	0.685494919				41,529		41,529		41,529			5,545		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035		437,332	0.667913437				50,981		50,981		50,981			7,643		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		503,099	0.640614988				60,758		60,758		60,758			9,813		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 1885715.70 USD-L 1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	04/17/2023		1,885,716	0.737120659				(170,733)		(170,733)		(170,733)			2,035		0003
GBP/L 604683.08 USD-S 440602.65GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/14/2022	12/09/2024		604,683	0.728650535				56,696		56,696		56,696			3,937		0003
GBP/L 89253733.80 USD-S 66000000.00GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2022	01/27/2025		89,253,734	0.739464863				7,280,357		7,280,357		7,280,357			603,723		0003
EUR/L 4097590.00 USD-S 3500000.00EUR	CLO Reinv6m AVOCA 17A DRR XS2434356411	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		4,097,590	0.854160616				237,577		237,577		237,577			23,298		0003
EUR/S 1587763.50 USD-L 1500000.00EUR	CLO Reinv6m CORDA 24A C XS2511417383	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	03/25/2024		1,587,764	0.94472508				63,371		63,371		63,371			7,884		0003
EUR/L 14812258.44 USD-S 14000000.00EUR	CLO Reinv6m RRME 14A C1N XS2532388951	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		14,812,258	0.945163093				(709,992)		(709,992)		(709,992)			129,212		0003
EUR/L 11286450.00 USD-S 10500000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		11,286,450	0.930319099				(447,810)		(447,810)		(447,810)			120,962		0003
EUR/L 8460390.00 USD-S 8500000.00EUR	CLO Reinv6m BOPHO 7A C XS2535819218	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2022	04/17/2024		8,460,390	1.004681817				(900,432)		(900,432)		(900,432)			43,332		0003
EUR/L 2073985.00 USD-S 2050000.00EUR	CLO Reinv6m PENTA 2020-8A B1RE XS2413884680	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	09/30/2022	07/15/2024		2,073,985	0.988435307				(186,880)		(186,880)		(186,880)			11,792		0003
EUR/L 1931955.00 USD-S 1850000.00EUR	CLO Reinv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		1,931,955	0.95757924				(120,122)		(120,122)		(120,122)			18,188		0003
EUR/L 2801513.00 USD-S 2740000.00EUR	CLO Reinv6m CADOG 8A BRN XS2079889361	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	10/15/2024		2,801,513	0.978042936				(224,822)		(224,822)		(224,822)			17,412		0003
EUR/L 570157.50 USD-S 550000.00EUR	CLO Reinv6m NEUBE 2021-2A C XS2374582224	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	10/07/2022	10/15/2026		570,158	0.964645734				(39,429)		(39,429)		(39,429)			5,368		0003
EUR/L 6005640.00 USD-S 6000000.00EUR	CLO Reinv6m CRNCL 2018-10A C2R XS2350605825	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023		6,005,640	0.999060883				(564,482)		(564,482)		(564,482)			22,172		0003
EUR/L 6818310.00 USD-S 6750000.00EUR	CLO Reinv6m SEGOV 2019-6A C2RE XS2357557342	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/14/2022	04/22/2024		6,818,310	0.989981388				(615,886)		(615,886)		(615,886)			35,149		0003
EUR/L 2937818.75 USD-S 2875000.00EUR	CLO Reinv6m CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/18/2022	07/15/2024		2,937,819	0.978617214				(232,906)		(232,906)		(232,906)			16,704		0003
EUR/L 1576800.00 USD-S 1500000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95129376				(89,740)		(89,740)		(89,740)			15,363		0003
EUR/L 15002446.39 USD-S 14625000.00EUR	CLO Reinv6m GROSV 2022-1A C XS2551763829	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	05/24/2024		15,002,446	0.974841011				(1,113,327)		(1,113,327)		(1,113,327)			80,466		0003
EUR/L 1284768.75 USD-S 1250000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	02/19/2026		1,284,769	0.972937737				(96,616)		(96,616)		(96,616)			10,926		0003
EUR/L 1588350.00 USD-S 1500000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.944376239				(77,041)		(77,041)		(77,041)			14,608		0003
EUR/L 798450.00 USD-S 750000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/31/2022	01/15/2027		798,450	0.939319932				(36,055)		(36,055)		(36,055)			7,780		0003
EUR/L 6155340.00 USD-S 6000000.00EUR	CLO Reinv6m NEUBE 2022-5A B XS2550554450	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024		6,155,340	0.974763376				(457,651)		(457,651)		(457,651)			33,521		0003
GBP/S 1864484.15 USD-L 1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	07/17/2023		1,864,484	0.745514517				(146,887)		(146,887)		(146,887)			5,071		0003
EUR/L 9856400.00 USD-S 8000000.00EUR	CLO Reinv6m BBAME 3A C XS2441621856	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		9,856,400	0.811655371				774,056		774,056		774,056			99,103		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 13659800.00 USD-S11000000.00EUR	CLO Reinv6m RRME 11A A2B2N XS2446267341	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		13,659,800	0.805282654				1,114,076		1,114,076		1,114,076			144,950		0003
EUR/L 19244025.00 USD-S15500000.00EUR	CLO Reinv6m RRME 11A CN XS2446268075	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027		19,244,025	0.805444807				1,566,503		1,566,503		1,566,503			204,207		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO Reinv6m SNDPE 8A D XS2444282581	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.807135074				736,870		736,870		736,870			99,350		0003
EUR/S 145433.14 USD-L125000.00EUR	CLO Reinv6m BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	12/16/2024		145,433	0.859501486				(6,608)		(6,608)		(6,608)			952		0003
GBP/L 485446.11 USD-S367033.70GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/08/2022	12/09/2024		485,446	0.756075067				30,206		30,206		30,206			3,161		0003
GBP/L 104272266.38 USD-S78443550.67GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025		104,272,266	0.752295441				7,028,188		7,028,188		7,028,188			748,841		0003
EUR/L 8819360.00 USD-S8000000.00EUR	CLO Reinv6m NWDSE 2022-26A C XS2437416964	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025		8,819,360	0.907095299				(35,497)		(35,497)		(35,497)			59,117		0003
EUR/L 55479691.49 USD-S49920090.96EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		55,479,691	0.899790349				(208,980)		(208,980)		(208,980)			501,718		0003
GBP/L 744695.16 USD-S619598.27GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	12/09/2024		744,695	0.832015976				(19,197)		(19,197)		(19,197)			4,849		0003
GBP/L 224175.36 USD-S182668.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		224,175	0.814846957				605		605		605			2,181		0003
EUR/L 3698415.00 USD-S3500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		3,698,415	0.946351342				(181,663)		(181,663)		(181,663)			32,262		0003
EUR/L 2470430.00 USD-S2300000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,470,430	0.93101201				(99,445)		(99,445)		(99,445)			26,413		0003
GBP/S 1577222.22 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/21/2022	03/15/2024		1,577,222	0.88059176				140,125		140,125		140,125			7,722		0003
EUR/L 2289282.00 USD-S2300000.00EUR	CLO Reinv6m BOPHO 7A C XS2535819218	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2022	04/17/2024		2,289,282	1.004681817				(243,646)		(243,646)		(243,646)			11,725		0003
EUR/L 3871200.00 USD-S3750000.00EUR	CLO Reinv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		3,871,200	0.968691878				(283,174)		(283,174)		(283,174)			36,445		0003
EUR/L 4516992.00 USD-S3600000.00EUR	CLO Reinv6m ARBR 8A CR XS2388929619	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,516,992	0.796990564				435,367		435,367		435,367			42,525		0003
EUR/L 2504200.00 USD-S2000000.00EUR	CLO Reinv6m CGMSE 2021-2A B XS2391834418	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026		2,504,200	0.798658254				237,242		237,242		237,242			23,575		0003
EUR/L 3146000.00 USD-S2500000.00EUR	CLO Reinv6m ANCHE 5A D XS2390691421	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027		3,146,000	0.794659886				304,785		304,785		304,785			30,652		0003
EUR/L 1177440.00 USD-S1000000.00EUR	CLO Reinv6m AVOCA 19A D XS1869413655	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	10/16/2023		1,177,440	0.849300177				82,420		82,420		82,420			4,347		0003
EUR/L 13675570.00 USD-S11500000.00EUR	CLO Reinv6m HARVT 25A D XS2240270368	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/06/2021	07/15/2024		13,675,570	0.840915589				926,725		926,725		926,725			77,757		0003
EUR/L 1168342.50 USD-S975000.00EUR	CLO Reinv6m BECLO 9A C XS2062960385	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	12/16/2024		1,168,343	0.834515564				83,168		83,168		83,168			7,650		0003
EUR/L 18185302.50 USD-S15150000.00EUR	CLO Reinv6m BAST 2020-3A B2 XS2242636194	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/06/2021	02/18/2025		18,185,303	0.833090349				1,298,619		1,298,619		1,298,619			125,017		0003
EUR/L 4462200.00 USD-S3600000.00EUR	CLO Reinv6m DERPK 1A CR XS2393984484	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		4,462,200	0.806776926				386,969		386,969		386,969			42,009		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027		277,074	0.714719653				30,350		30,350		30,350			2,843		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048		2,317,408	0.599808061				259,503		259,503		259,503			57,824		0003
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039		525,463	0.632751204				63,808		63,808		63,808			10,581		0003
GBP/L 1884742.70 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2023		1,884,743	0.737501198				167,847		167,847		167,847			4,300		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 96503.32 USD-S70911.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/16/2025		96,503	0.73480788				8,443		8,443		8,443			718		0003
GBP/L 487886.23 USD-S363315.24GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2021	12/09/2024		487,886	0.744672052				36,756		36,756		36,756			3,177		0003
GBP/L 506410.75 USD-S367843.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		506,411	0.726374667				49,462		49,462		49,462			4,927		0003
GBP/S 1863023.95 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	09/15/2023		1,863,024	0.746098836				(144,506)		(144,506)		(144,506)			6,320		0003
GBP/S 1866168.13 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	10/16/2023		1,866,168	0.744841784				(147,464)		(147,464)		(147,464)			6,890		0003
EUR/L 3897281.25 USD-S3750000.00EUR	CLO Reinv6m DRYD 2021-91A D XS2461260544	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025		3,897,281	0.962209232				(246,832)		(246,832)		(246,832)			31,172		0003
EUR/L 9233125.00 USD-S8500000.00EUR	CLO Reinv6m ARESE 16A B1 XS2465009590	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		9,233,125	0.920598389				(288,250)		(288,250)		(288,250)			101,202		0003
EUR/L 31020825.00 USD-S28500000.00EUR	CLO Reinv6m CORDA 26A C XS2553242681	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		31,020,825	0.918737654				(990,119)		(990,119)		(990,119)			357,123		0003
EUR/L 6973248.00 USD-S6400000.00EUR	CLO Reinv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		6,973,248	0.917793258				(216,499)		(216,499)		(216,499)			80,320		0003
EUR/L 6963783.00 USD-S6225000.00EUR	CLO Reinv6m HNLY 9A D XS2554991229	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		6,963,783	0.89391068				(50,553)		(50,553)		(50,553)			78,622		0003
EUR/L 5031000.00 USD-S4500000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		5,031,000	0.894454383				(33,130)		(33,130)		(33,130)			55,691		0003
EUR/S 3483270.00 USD-L3150000.00EUR	CLO Reinv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		3,483,270	0.904322662				45,802		45,802		45,802			36,075		0003
EUR/L 1671600.00 USD-S1500000.00EUR	CLO Reinv6m CGMSE 2021-2A C XS2391834848	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/15/2022	10/15/2026		1,671,600	0.897343862				(4,516)		(4,516)		(4,516)			15,737		0003
EUR/L 4296840.00 USD-S4000000.00EUR	CLO Reinv6m CLNPK 1A CE XS1622862263	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	05/31/2023		4,296,840	0.930916674				(55,582)		(55,582)		(55,582)			8,783		0003
EUR/L 3948604.11 USD-S3663000.00EUR	CLO ACLO 3A B1RE XS2057851839	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/20/2022	07/31/2023		3,948,604	0.927669601				(49,418)		(49,418)		(49,418)			11,414		0003
EUR/L 1631400.00 USD-S1500000.00EUR	CLO CADOG 6A CR XS1655107552	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		1,631,400	0.919455682				(16,849)		(16,849)		(16,849)			7,469		0003
EUR/L 5103498.54 USD-S4690000.00EUR	CLO CRNCL 2017-8A B2NE XS1693023597	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		5,103,499	0.918977435				(54,871)		(54,871)		(54,871)			24,446		0003
EUR/L 8729080.00 USD-S8000000.00EUR	CLO DRYD 2017-56A C XS1712178141	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		8,729,080	0.91647688				(82,961)		(82,961)		(82,961)			45,461		0003
EUR/L 1145691.75 USD-S1050000.00EUR	CLO Reinv6m CORDA 10A D XS1730939003	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,145,692	0.91647688				(10,889)		(10,889)		(10,889)			5,967		0003
EUR/L 1446817.19 USD-S1325000.00EUR	CLO OZLME 3A C XS1732452112	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024		1,446,817	0.91580333				(13,410)		(13,410)		(13,410)			7,824		0003
EUR/L 2256649.68 USD-S2063000.00EUR	CLO ACLO 4A B XS1796875695	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		2,256,650	0.914187088				(22,527)		(22,527)		(22,527)			14,223		0003
EUR/L 1093868.00 USD-S1000000.00EUR	CLO CONTE 5A B2 XS1825535146	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		1,093,868	0.914187087				(10,919)		(10,919)		(10,919)			6,894		0003
EUR/L 840461.96 USD-S697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		840,462	0.830151087				52,195		52,195		52,195			8,177		0003
EUR/S 698079.06 USD-L600000.00EUR	CLO Reinv6m BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	12/16/2024		698,079	0.859501501				(31,718)		(31,718)		(31,718)			4,571		0003
GBP/L 944281.27 USD-S697710.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	03/29/2022	01/11/2027		944,281	0.738879857				79,553		79,553		79,553			9,187		0003
GBP/L 361150.51 USD-S271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025		361,151	0.752615329				24,644		24,644		24,644			2,910		0003
GBP/L 403890.87 USD-S321515.15GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2022	12/09/2024		403,891	0.79604461				6,567		6,567		6,567			2,630		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 11024200.00 USD-S10000000.00EUR	CLO ReInv6m NWDSE 2022-26A D XS2437417186	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025		11,024,200	0.907095299				(44,372)		(44,372)		(44,372)			73,896		0003
EUR/L 4132995.00 USD-S3721742.46EUR	Eqt Exeter Logistic GOLDMAN SACHS GROUP Spain - 7200570 INC/THE KD3XUN7C6T14HNAYLU02	B1	Currency		07/01/2022	07/07/2026		4,132,995	0.900495273				(18,462)		(18,462)		(18,462)			37,376		0003
GBP/L 60268000.00 USD-S48800000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/01/2022	06/30/2023		60,268,000	0.809716599				(24,112)		(24,112)		(24,112)			150,463		0003
GBP/L 754569.84 USD-S608474.99GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/11/2022	12/09/2024		754,570	0.806386576				4,392		4,392		4,392			4,913		0003
EUR/L 1058018.46 USD-S1000000.00EUR	CLO ReInv6m RRME 14A C2N XS2532389504	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		1,058,018	0.945163093				(50,714)		(50,714)		(50,714)			9,229		0003
EUR/L 3224700.00 USD-S3000000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		3,224,700	0.930319099				(127,946)		(127,946)		(127,946)			34,560		0003
EUR/L 898110.00 USD-S900000.00EUR	CLO ReInv6m EGLXY 2013-3A BR2 XS2305241064	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/30/2022	10/24/2023		898,110	1.002104419				(87,665)		(87,665)		(87,665)			3,382		0003
EUR/L 1507902.40 USD-S1493416.27EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	04/25/2024		1,507,902	0.990393191				(136,970)		(136,970)		(136,970)			7,803		0003
EUR/L 102.54 USD-S100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	10/25/2024		103	0.983031012				(9)		(9)		(9)			1		0003
EUR/L 1021016.60 USD-S1000000.00EUR	CLO ReInv6m INVSC 4A B1E XS2114941409	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	04/15/2025		1,021,017	0.979416006				(80,814)		(80,814)		(80,814)			7,298		0003
EUR/L 159549.20 USD-S158000.79EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2023		159,549	0.990295094				(12,052)		(12,052)		(12,052)			221		0003
EUR/L 244095.85 USD-S235477.37EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	07/29/2024		244,096	0.964692231				(15,662)		(15,662)		(15,662)			1,408		0003
EUR/L 708190.00 USD-S700000.00EUR	CLO ReInv6m PENTA 2020-8A B1RE XS2413884680	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2022	07/15/2024		708,190	0.988435307				(63,813)		(63,813)		(63,813)			4,027		0003
EUR/L 166600.29 USD-S168266.12EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	04/25/2023		166,600	1.009998962				(16,120)		(16,120)		(16,120)			218		0003
EUR/L 4577044.68 USD-S4598658.37EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	07/25/2023		4,577,045	1.004722193				(440,840)		(440,840)		(440,840)			12,901		0003
EUR/L 11854.67 USD-S11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	07/25/2024		11,855	0.986485495				(1,045)		(1,045)		(1,045)			68		0003
EUR/L 201091.76 USD-S197905.48EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2023		201,092	0.984155094				(14,885)		(14,885)		(14,885)			574		0003
EUR/L 270910.99 USD-S262408.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	04/29/2024		270,911	0.968616814				(18,129)		(18,129)		(18,129)			1,409		0003
EUR/L 214177.30 USD-S205072.09EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2025		214,177	0.957487512				(12,709)		(12,709)		(12,709)			1,450		0003
EUR/S 2604352.18 USD-L2602226.68EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	04/25/2023		2,604,352	0.999183866				221,407		221,407		221,407			3,408		0003
EUR/L 4367750.00 USD-S4000000.00EUR	CLO OZLME 3A D XS1732458317	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024		4,367,750	0.915803331				(40,482)		(40,482)		(40,482)			23,621		0003
EUR/L 3934260.00 USD-S3600000.00EUR	CLO ReInv6M MRLPK 1A B XS1782799636	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		3,934,260	0.91503866				(37,067)		(37,067)		(37,067)			22,746		0003
EUR/L 783090.00 USD-S700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		783,090	0.893894699				(3,513)		(3,513)		(3,513)			8,383		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1144200.00 USD-S1000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028		1,144,200	0.873973082				14,553		14,553		14,553			12,743		0003
GBP/L 1720416.67 USD-S1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024		1,720,417	0.807297973				3,073		3,073		3,073			8,080		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024		1,721,806	0.806646768				(5,348)		(5,348)		(5,348)			9,135		0003
GBP/L 1722905.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024		1,722,905	0.806776926				4,479		4,479		4,479			8,801		0003
GBP/L 16219213.60 USD-S13161580.93GBP	Coupon Hedge RML	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/02/2023	05/09/2023		16,219,214	0.811480831				(26,464)		(26,464)		(26,464)			26,508		0003
EUR/S 2476425.09 USD-L2276173.70EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/14/2023	10/25/2023		2,476,425	0.919136908				16,761		16,761		16,761			9,347		0003
EUR/S 1368372.89 USD-L1251638.80EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/14/2023	01/25/2024		1,368,373	0.914691316				6,701		6,701		6,701			6,203		0003
EUR/L 132365.94 USD-S125441.56EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025		132,366	0.9476876				(6,453)		(6,453)		(6,453)			1,063		0003
EUR/L 1171809.32 USD-S1104855.10EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026		1,171,809	0.94286253				(53,646)		(53,646)		(53,646)			10,282		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025		1,622,229	0.854773911				(74,057)		(74,057)		(74,057)			13,072		0003
GBP/L 749895.52 USD-S626426.80GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	11/15/2022	12/09/2024		749,896	0.835352103				(22,415)		(22,415)		(22,415)			4,883		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO ReInv6m MRLPK 1A C XS1782800236	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,639,275	0.91503866				(15,444)		(15,444)		(15,444)			9,477		0003
EUR/L 45325467.75 USD-S41700708.70EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	04/17/2023		45,325,468	0.920028204				62,686		62,686		62,686			48,909		0003
GBP/L 8376367.57 USD-S6771517.84GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2023	04/25/2023		8,376,368	0.808407437				20,372		20,372		20,372			10,961		0003
GBP/S 1721944.45 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024		1,721,944	0.806581705				(6,081)		(6,081)		(6,081)			9,464		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024		1,721,806	0.806646768				(8,379)		(8,379)		(8,379)			10,702		0003
EUR/L 4781.72 USD-S4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	10/25/2024		4,782	0.909630844				(23)		(23)		(23)			30		0003
EUR/S 32412.37 USD-L29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	04/25/2024		32,412	0.91508057				256		256		256			168		0003
GBP/S 1701553.07 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/24/2023	07/17/2023		1,701,553	0.816900762				16,044		16,044		16,044			4,628		0003
EUR/L 865029.05 USD-S794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	01/25/2024		865,029	0.918783236				(8,125)		(8,125)		(8,125)			3,921		0003
EUR/L 813422.61 USD-S744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	04/25/2024		813,423	0.915022758				(6,361)		(6,361)		(6,361)			4,209		0003
EUR/S 863696.21 USD-L794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/17/2023	01/25/2024		863,696	0.920201086				9,457		9,457		9,457			3,915		0003
EUR/S 811900.52 USD-L744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	04/25/2024		811,901	0.916738174				7,884		7,884		7,884			4,202		0003
EUR/S 4772.16 USD-L4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	10/25/2024		4,772	0.911453095				33		33		33			30		0003
EUR/S 12801.93 USD-L11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	07/25/2024		12,802	0.91349195				98		98		98			74		0003
EUR/S 9748.23 USD-L8887.88EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	10/25/2024		9,748	0.911742952				70		70		70			61		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 6985132.50 USD-S5726762.37GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2023	02/18/2025		6,985,133	0.819850213				(69,491)		(69,491)		(69,491)			48,020		0003
GBP/S 779358.58 USD-L630039.27GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/30/2023	04/17/2023		779,359	0.808407434				(2,016)		(2,016)		(2,016)			841		0003
EUR/L 2349270.00 USD-S2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		2,349,270	0.893894699				(10,539)		(10,539)		(10,539)			25,148		0003
EUR/L 7829158.88 USD-S7175000.00EUR	CLO ReInv6m BECLO 1A CR XS1775925958	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/21/2022	09/30/2024		7,829,159	0.916445829				(93,723)		(93,723)		(93,723)			48,009		0003
EUR/L 2990520.00 USD-S2700000.00EUR	CLO ReInv6m ARBR 10A D XS2417698870	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/06/2023	01/14/2027		2,990,520	0.902853016				(27,924)		(27,924)		(27,924)			29,127		0003
EUR/L 128682734.03 USD-S118391744.72EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	04/17/2023		128,682,734	0.920028204				177,970		177,970		177,970			138,857		0003
EUR/L 2517240.00 USD-S2200000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/17/2023	03/15/2028		2,517,240	0.873973082				32,016		32,016		32,016			28,035		0003
EUR/L 2288400.00 USD-S2000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/17/2023	03/15/2028		2,288,400	0.873973082				29,105		29,105		29,105			25,487		0003
EUR/L 14016745.09 USD-S12773649.31EUR	Coupon Hedge ABS	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/02/2023	05/09/2023		14,016,745	0.91131352				134,931		134,931		134,931			22,909		0003
EUR/S 3857130.00 USD-L3400000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/16/2023	07/19/2028		3,857,130	0.88148442				(13,253)		(13,253)		(13,253)			44,428		0003
AUD/L 810129.51 USD-S1203663.77AUD	Hurstville - 1BANOPDR5	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/13/2023	06/22/2023		810,130	1.485767097				3,235		3,235		3,235			1,932		0003
EUR/L 1125550.00 USD-S1000000.00EUR	CLO ReInv6m CORDA 6A DR XS1803166047	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	03/21/2023	10/15/2027		1,125,550	0.888454533				1,078		1,078		1,078			11,998		0003
EUR/L 3601418.10 USD-S3000000.00EUR	CLO ReInv6m STNPK 1A CN XS1875402676	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	11/15/2023		3,601,418	0.833005199				313,151		313,151		313,151			14,263		0003
EUR/L 15801864.51 USD-S13150000.00EUR	CLO ReInv6m CORDA 17A CR XS2355094231	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	12/15/2023		15,801,865	0.832180278				1,374,239		1,374,239		1,374,239			66,555		0003
EUR/L 1515110.21 USD-S1238000.00EUR	CLO ReInv6m CADOG 8A BRN XS2079889361	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		1,515,110	0.817102275				136,935		136,935		136,935			9,417		0003
EUR/L 1840381.50 USD-S1500000.00EUR	CLO ReInv6m CONTE 7A D XS2053879602	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	12/16/2024		1,840,382	0.815048402				167,927		167,927		167,927			12,051		0003
EUR/L 21132562.50 USD-S16875000.00EUR	CLO ReInv6m NWDSE 2020-21A CR XS2345834332	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026		21,132,563	0.798530704				2,055,324		2,055,324		2,055,324			189,339		0003
EUR/L 374808.49 USD-S307245.26EUR	College Square July 2021 - 7200462	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2021	11/27/2024		374,808	0.819739329				32,530		32,530		32,530			2,417		0003
EUR/L 207840.33 USD-S173344.73EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/15/2021	06/16/2025		207,840	0.834028362				14,201		14,201		14,201			1,546		0003
GBP/L 82967.54 USD-S61791.57GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		82,968	0.744768014				6,465		6,465		6,465			807		0003
EUR/L 628793.17 USD-S554276.27EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2022	11/27/2024		628,793	0.881492192				14,506		14,506		14,506			4,054		0003
EUR/L 391956.97 USD-S349742.99EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/25/2022	11/27/2024		391,957	0.892299453				4,671		4,671		4,671			2,527		0003
GBP/L 518393.55 USD-S432127.19GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/11/2022	05/16/2023		518,394	0.833589056				(15,064)		(15,064)		(15,064)			920		0003
GBP/L 18550837.24 USD-S15397441.27GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	07/20/2023		18,550,837	0.83001328				(476,008)		(476,008)		(476,008)			51,150		0003
GBP/S 16152500.00 USD-L13000000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/01/2022	01/17/2025		16,152,500	0.804828974				(132,264)		(132,264)		(132,264)			108,437		0003
EUR/L 1603142.71 USD-S1594690.84EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	01/25/2024		1,603,143	0.994727937				(148,814)		(148,814)		(148,814)			7,267		0003
EUR/L 49514.56 USD-S49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	01/25/2024		49,515	0.994728015				(4,596)		(4,596)		(4,596)			224		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 8878.32 USD-S8727.34EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	10/25/2024		8,878	0.98299453				(763)		(763)		(763)			56		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026		2,204,567	0.941681655				(295,629)		(295,629)		(295,629)			21,175		0003
EUR/L 3430090.00 USD-S3400000.00EUR	Dutch Property Finance 2019-1 - Class B-50136314	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/14/2022	04/29/2024		3,430,090	0.991227635				(314,967)		(314,967)		(314,967)			17,841		0003
GBP/L 5381760.00 USD-S4800000.00GBP	Canada Square 2020-2 Class B 50136218	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/18/2022	12/17/2025		5,381,760	0.891901534				(463,647)		(463,647)		(463,647)			44,361		0003
GBP/L 9002640.00 USD-S8000000.00GBP	Polaris 2021-1 Class B RMBS 50136215	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/18/2022	07/23/2025		9,002,640	0.888628225				(769,410)		(769,410)		(769,410)			68,489		0003
EUR/L 408783.77 USD-S400219.08EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/19/2022	11/27/2024		408,784	0.979048361				(33,566)		(33,566)		(33,566)			2,636		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026		2,369,360	0.876186137				150,653		150,653		150,653			22,758		0003
EUR/L 140719.89 USD-S135594.42EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	11/15/2024		140,720	0.963576791				(9,119)		(9,119)		(9,119)			898		0003
EUR/L 163993.24 USD-S157913.57EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	12/16/2024		163,993	0.962927313				(10,597)		(10,597)		(10,597)			1,074		0003
EUR/L 1209174.04 USD-S1201723.35EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	04/17/2023		1,209,174	0.993838199				(95,200)		(95,200)		(95,200)			1,305		0003
EUR/L 304065.78 USD-S295611.29EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	04/15/2024		304,066	0.972195194				(21,472)		(21,472)		(21,472)			1,553		0003
EUR/L 307141.84 USD-S299524.92EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	01/29/2024		307,142	0.975200643				(21,964)		(21,964)		(21,964)			1,402		0003
EUR/L 526590.24 USD-S507151.13EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	10/28/2024		526,590	0.963084941				(33,677)		(33,677)		(33,677)			3,310		0003
EUR/L 310019.44 USD-S309252.49EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	04/28/2023		310,019	0.997526123				(25,854)		(25,854)		(25,854)			429		0003
EUR/L 160801.91 USD-S156212.39EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	07/29/2024		160,802	0.971458548				(11,518)		(11,518)		(11,518)			928		0003
EUR/L 167942.97 USD-S161891.47EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	01/28/2025		167,943	0.963966935				(11,170)		(11,170)		(11,170)			1,137		0003
EUR/L 1800372.75 USD-S1650000.00EUR	CLO ReInv6m DRYD 2017-56A D XS1712178570	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/20/2022	04/30/2024		1,800,373	0.91647688				(17,111)		(17,111)		(17,111)			9,376		0003
EUR/L 8941876.19 USD-S8189000.00EUR	CLO OZLME 3A D XS1732458317	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024		8,941,876	0.915803331				(82,878)		(82,878)		(82,878)			48,358		0003
GBP/L 265511.60 USD-S219240.82GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/11/2023	01/11/2027		265,512	0.825729723				(2,385)		(2,385)		(2,385)			2,583		0003
EUR/L 32469258.32 USD-S29930135.29EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	04/17/2023		32,469,258	0.921799168				(17,508)		(17,508)		(17,508)			35,036		0003
GBP/L 5431271.29 USD-S4419979.89GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	05/16/2024		5,431,271	0.813802083				(31,095)		(31,095)		(31,095)			28,852		0003
GBP/L 5009062.64 USD-S4100075.83GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/12/2023	02/25/2026		5,009,063	0.818531555				(19,061)		(19,061)		(19,061)			42,721		0003
GBP/L 36882447.58 USD-S29816044.93GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2023	04/25/2023		36,882,448	0.808407437				89,699		89,699		89,699			48,263		0003
GBP/L 499323.38 USD-S406714.49GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		499,323	0.814531236				1,518		1,518		1,518			4,858		0003

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EUR/S 2476475.16 USD-L2276173.70EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/14/2023	10/25/2023		2,476,475	0.919118325				16,711		16,711		16,711			9,347		0003
EUR/L 1228293.21 USD-S1134416.82EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	10/25/2023		1,228,293	0.923571677				(14,280)		(14,280)		(14,280)			4,636		0003
EUR/L 539547.48 USD-S492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	07/25/2024		539,547	0.912051762				(3,253)		(3,253)		(3,253)			3,100		0003
EUR/S 538468.32 USD-L492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	07/25/2024		538,468	0.913879632				4,332		4,332		4,332			3,094		0003
EUR/L 9443955.47 USD-S8867022.64EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2023	05/30/2023		9,443,955	0.938909832				(203,760)		(203,760)		(203,760)			19,145		0003
EUR/L 647897.19 USD-S594755.76EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	11/27/2024		647,897	0.917978607				(9,468)		(9,468)		(9,468)			4,178		0003
EUR/L 3076737.69 USD-S2832570.14EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	10/25/2023		3,076,738	0.920640765				(25,892)		(25,892)		(25,892)			11,613		0003
EUR/S 53681.41 USD-L49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	01/25/2024		53,681	0.917515393				429		429		429			243		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.886996629				(1,427)		(1,427)		(1,427)			38,021		0003
EUR/L 11287269.19 USD-S10322148.32EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/23/2023	06/28/2023		11,287,269	0.914494741				38,090		38,090		38,090			27,868		0003
EUR/L 6023000.00 USD-S5000000.00EUR	CLO TERM CONTE 9A B2 XS2356404223	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	07/08/2021	07/24/2023		6,023,000	0.830151087				567,434		567,434		567,434			16,904		0003
EUR/L 6008313.50 USD-S5000000.00EUR	CLO ReInv6m CORDA 17A DR XS2355094827	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	12/15/2023		6,008,314	0.832180278				522,524		522,524		522,524			25,306		0003
EUR/L 5656050.00 USD-S4500000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,656,050	0.795608243				552,318		552,318		552,318			53,351		0003
EUR/L 11891800.00 USD-S10000000.00EUR	CLO ReInv6m HARVT 25A C XS2240270103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/06/2021	07/15/2024		11,891,800	0.840915589				805,847		805,847		805,847			67,615		0003
EUR/L 21338250.00 USD-S17250000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		21,338,250	0.808407437				1,802,445		1,802,445		1,802,445			203,508		0003
EUR/L 5203430.00 USD-S4300000.00EUR	CLO ReInv6m HARVT 23A D XS2112473470	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025		5,203,430	0.826377985				401,303		401,303		401,303			37,369		0003
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048		2,323,177	0.598318724				262,260		262,260		262,260			57,968		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031		353,107	0.691180546				40,993		40,993		40,993			5,061		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033		399,186	0.679624852				46,799		46,799		46,799			6,380		0003
GBP/L 21293655.56 USD-S17706349.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/13/2022	04/20/2023		21,293,656	0.831531681				(553,719)		(553,719)		(553,719)			24,922		0003
GBP/L 10107372.18 USD-S8360109.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/13/2022	04/22/2024		10,107,372	0.827129859				(227,207)		(227,207)		(227,207)			52,105		0003
GBP/S 14902459.61 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	07/17/2023		14,902,460	0.745514518				(1,174,036)		(1,174,036)		(1,174,036)			40,532		0003
GBP/S 15227921.50 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2023		15,227,922	0.729580856				(1,505,106)		(1,505,106)		(1,505,106)			34,743		0003
GBP/L 2663821.52 USD-S1873621.61GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029		2,663,822	0.703358538				302,687		302,687		302,687			33,201		0003
GBP/L 2822319.33 USD-S1950732.19GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031		2,822,319	0.691180537				327,647		327,647		327,647			40,450		0003
GBP/L 18522592.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048		18,522,592	0.599808061				2,074,159		2,074,159		2,074,159			462,176		0003
GBP/L 4199925.20 USD-S2657507.72GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039		4,199,925	0.632751202				510,002		510,002		510,002			84,572		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 4779152.94 USD-S2954836.74GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		4,779,153	0.618276246				534,699		534,699		534,699			107,456		0003
GBP/L 4922116.90 USD-S3015263.97GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044		4,922,117	0.612594953				557,106		557,106		557,106			113,382		0003
GBP/L 8525850.98 USD-S5178795.47GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		8,525,851	0.607422706				929,169		929,169		929,169			209,839		0003
GBP/L 771332.36 USD-S566781.07GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/16/2025		771,332	0.734807846				67,486		67,486		67,486			5,738		0003
GBP/L 5116046.76 USD-S3110815.25GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046		5,116,047	0.60805059				568,327		568,327		568,327			123,276		0003
GBP/S 14872934.78 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	08/15/2023		14,872,935	0.746994468				(1,140,957)		(1,140,957)		(1,140,957)			45,560		0003
EUR/L 521395.00 USD-S500000.00EUR	CLO Reinv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	07/15/2026		521,395	0.958965851				(32,656)		(32,656)		(32,656)			4,731		0003
EUR/L 1284375.00 USD-S1250000.00EUR	CLO Reinv6m ANCHE 6A B1 XS2500008557	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/06/2022	02/18/2025		1,284,375	0.97323601				(99,062)		(99,062)		(99,062)			8,830		0003
EUR/L 1312612.50 USD-S1275000.00EUR	CLO Reinv6m HARVT 23A B1 XS2112472316	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	04/22/2025		1,312,613	0.971345313				(93,149)		(93,149)		(93,149)			9,427		0003
EUR/L 788662.50 USD-S750000.00EUR	CLO Reinv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2022	05/17/2027		788,663	0.950977129				(45,626)		(45,626)		(45,626)			8,015		0003
EUR/L 516950.00 USD-S500000.00EUR	CLO Reinv6m BECLO 11A D XS2364592688	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		516,950	0.967211529				(36,620)		(36,620)		(36,620)			4,694		0003
EUR/L 1028535.00 USD-S1000000.00EUR	CLO Reinv6m AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2022	10/15/2024		1,028,535	0.972256656				(75,967)		(75,967)		(75,967)			6,393		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO Reinv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.955945921				(312,705)		(312,705)		(312,705)			47,754		0003
EUR/L 2064400.00 USD-S2000000.00EUR	CLO Reinv6m BABSE 2022-1A B1 XS2506083653	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/25/2022	05/28/2024		2,064,400	0.968804495				(139,609)		(139,609)		(139,609)			11,125		0003
GBP/L 5549626.87 USD-S4833538.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/25/2022	06/16/2025		5,549,627	0.870966338				(367,778)		(367,778)		(367,778)			41,285		0003
EUR/S 772509.75 USD-L750000.00EUR	CLO Reinv6m CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2022	08/15/2024		772,510	0.970861533				55,051		55,051		55,051			4,534		0003
EUR/S 793425.00 USD-L750000.00EUR	CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.945268929				38,903		38,903		38,903			7,199		0003
EUR/S 1326250.00 USD-L1250000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.942507069				62,883		62,883		62,883			12,539		0003
EUR/L 1282362.50 USD-S1250000.00EUR	CLO Reinv6m NEUBE 2022-5A D XS2550554880	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024		1,282,363	0.974763376				(95,344)		(95,344)		(95,344)			6,984		0003
GBP/L 1657322.93 USD-S1382830.98GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	06/16/2025		1,657,323	0.834376303				(41,350)		(41,350)		(41,350)			12,329		0003
EUR/L 679750.00 USD-S625000.00EUR	CLO BCCE 2017-1A B1NE XS1663006655	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		679,750	0.919455682				(7,020)		(7,020)		(7,020)			3,112		0003
EUR/L 1148015.13 USD-S1055000.00EUR	CLO HARVT 12A B1R XS1692040634	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		1,148,015	0.918977435				(12,343)		(12,343)		(12,343)			5,499		0003
EUR/L 3281604.00 USD-S3000000.00EUR	CLO ALME 5A B1RE XS1852481941	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		3,281,604	0.914187087				(32,758)		(32,758)		(32,758)			20,683		0003
GBP/L 1209166.23 USD-S979123.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2023	06/16/2025		1,209,166	0.809750691				3,587		3,587		3,587			8,995		0003
GBP/L 8904281.29 USD-S7182580.77GBP	Coupon Hedge CMIL JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/27/2023	04/28/2023		8,904,281	0.806643516				40,523		40,523		40,523			12,331		0003
GBP/L 13763333.33 USD-S11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024		13,763,333	0.807297974				24,581		24,581		24,581			64,636		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 13776666.67 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024		13,776,667	0.806516654				(54,200)		(54,200)		(54,200)			78,083		0003
GBP/L 13770845.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024		13,770,845	0.806776926				35,804		35,804		35,804			70,347		0003
EUR/S 693403.75 USD-L625000.00EUR	CLO Reinv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025		693,404	0.901350764				1,560		1,560		1,560			5,629		0003
EUR/L 1002842.30 USD-S946000.00EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/15/2023	06/22/2023		1,002,842	0.943318805				(27,772)		(27,772)		(27,772)			2,391		0003
GBP/S 13600183.18 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/24/2023	07/17/2023		13,600,183	0.816900762				128,240		128,240		128,240			36,990		0003
EUR/L 8465.82 USD-S7858.91EUR	CLO CONTE 6A CR XS2315798343 - AcclInt	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2023	04/17/2023		8,466	0.928310548				(64)		(64)		(64)			9		0003
EUR/L 12220.77 USD-S11344.67EUR	CLO JUBIL 2018-21A C1R XS2308745574 - AcclInt	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2023	04/17/2023		12,221	0.928310573				(93)		(93)		(93)			13		0003
EUR/L 1432990.00 USD-S1300000.00EUR	CLO Reinv6m JUBIL 2018-21A C1R XS2308745574	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	03/24/2023	10/15/2025		1,432,990	0.907194049				(11,059)		(11,059)		(11,059)			11,431		0003
EUR/L 21247.70 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		21,248	0.894214433				92		92		92			176		0003
GBP/L 2312800.00 USD-S2000000.00GBP	TWRBG 2022-1X B 50136423	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/01/2022	03/20/2026		2,312,800	0.864752681				(125,817)		(125,817)		(125,817)			19,938		0003
GBP/L 386764.85 USD-S313646.10GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/23/2023	06/28/2023		386,765	0.810947789				(733)		(733)		(733)			955		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO Reinv6m CIFCE 2A B2N XS2125924477	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				111,659		111,659		111,659			8,791		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				111,659		111,659		111,659			8,791		0003
EUR/L 2951565.60 USD-S2400000.00EUR	CLO Reinv6m AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,951,566	0.813127785				267,982		267,982		267,982			21,098		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO Reinv6m VOYE 3A C XS2125181581	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,459,638	0.813127785				223,319		223,319		223,319			17,582		0003
EUR/L 1088010.00 USD-S900000.00EUR	CLO Reinv6m ARBR 8A C XS2207863239	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024		1,088,010	0.827198279				99,542		99,542		99,542			4,857		0003
EUR/L 4883412.00 USD-S4000000.00EUR	CLO Reinv6m CGMSE 2019-2A A2A XS2022420496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	08/15/2024		4,883,412	0.819099433				438,340		438,340		438,340			28,664		0003
EUR/S 7295400.00 USD-L6000000.00EUR	CLO Reinv6m RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024		7,295,400	0.822436056				(653,219)		(653,219)		(653,219)			37,268		0003
EUR/L 6317500.00 USD-S5000000.00EUR	CLO Reinv6m PENTA 2021-10A C XS2401708685	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		6,317,500	0.791452315				616,345		616,345		616,345			64,269		0003
EUR/L 5214720.00 USD-S4200000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		5,214,720	0.805412371				449,755		449,755		449,755			50,882		0003
EUR/S 2368600.00 USD-L2000000.00EUR	CLO Reinv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		2,368,600	0.844380647				(147,203)		(147,203)		(147,203)			14,722		0003
EUR/L 14349200.00 USD-S11600000.00EUR	CLO Reinv6m HNLY 3A CR XS2414936448	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027		14,349,200	0.808407437				1,155,798		1,155,798		1,155,798			147,227		0003
EUR/S 1158326.00 USD-L1000000.00EUR	CLO Reinv6m OZLME 5X B1 XS1904640080	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/07/2021	01/16/2024		1,158,326	0.863314818				(60,028)		(60,028)		(60,028)			5,171		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO Reinv6m OCPE 2022-5A D XS2423747208	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.807050392				616,575		616,575		616,575			74,878		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 4023833.00 USD-S3650000.00EUR	CLO ReInv6m NWDSE 2022-26A C XS2437416964	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025		4,023,833	0.907095299				(16,196)		(16,196)		(16,196)			26,972		0003
GBP/S 7607017.00 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2023		7,607,017	0.730246823				(745,609)		(745,609)		(745,609)			17,356		0003
GBP/S 7451229.80 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	07/17/2023		7,451,230	0.745514519				(587,018)		(587,018)		(587,018)			20,266		0003
GBP/S 7457959.69 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	10/16/2023		7,457,960	0.744841784				(589,327)		(589,327)		(589,327)			27,534		0003
GBP/S 7038444.38 USD-L5555555.50GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	12/15/2023		7,038,444	0.78931582				(169,097)		(169,097)		(169,097)			29,645		0003
GBP/L 1043703.06 USD-S770772.51GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2024		1,043,703	0.738497892				91,507		91,507		91,507			5,756		0003
GBP/L 385666.18 USD-S283390.53GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2025		385,666	0.734807833				33,743		33,743		33,743			2,869		0003
GBP/L 1376272.55 USD-S960782.26GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2030		1,376,273	0.698104645				157,630		157,630		157,630			18,489		0003
GBP/L 1595309.28 USD-S1084211.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2033		1,595,309	0.67962485				187,027		187,027		187,027			25,496		0003
GBP/L 45160296.45 USD-S37331814.87GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/13/2022	07/12/2024		45,160,296	0.826651236				(945,316)		(945,316)		(945,316)			255,957		0003
GBP/L 1243660.37 USD-S917107.88GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	06/15/2023		1,243,660	0.737426312				110,870		110,870		110,870			2,837		0003
GBP/L 2752545.10 USD-S1921564.52GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		2,752,545	0.698104645				315,259		315,259		315,259			36,978		0003
GBP/S 9719916.80 USD-L7110400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	05/15/2023		9,719,917	0.731528895				(942,349)		(942,349)		(942,349)			17,064		0003
GBP/L 4021172.51 USD-S2576023.39GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		4,021,173	0.64061499				485,630		485,630		485,630			78,437		0003
GBP/S 5419857.96 USD-L3999600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	05/15/2023		5,419,858	0.737952919				(482,476)		(482,476)		(482,476)			9,515		0003
GBP/S 14078999.86 USD-L11111111.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/27/2022	11/15/2023		14,079,000	0.78919746 5				(340,333)		(340,333)		(340,333)			55,759		0003
EUR/L 522150.00 USD-S500000.00EUR	CLO ReInv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		522,150	0.95757924				(32,466)		(32,466)		(32,466)			4,916		0003
EUR/L 1035000.00 USD-S1000000.00EUR	CLO ReInv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		1,035,000	0.966183575				(72,241)		(72,241)		(72,241)			9,391		0003
GBP/L 1747756.66 USD-S1167350.16GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2035		1,747,757	0.667913438				203,741		203,741		203,741			30,544		0003
GBP/L 2010586.26 USD-S1288011.70GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2038		2,010,586	0.640614992				242,815		242,815		242,815			39,218		0003
GBP/L 3290270.94 USD-S1999800.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2047		3,290,271	0.607791892				357,829		357,829		357,829			80,980		0003
EUR/L 7583193.88 USD-S7326403.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		7,583,194	0.966136902				(528,361)		(528,361)		(528,361)			68,577		0003
GBP/S 1109346.83 USD-L888800.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/14/2022	04/15/2024		1,109,347	0.801192175				(10,544)		(10,544)		(10,544)			5,667		0003
GBP/S 6887222.23 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024		6,887,222	0.806646769				(33,518)		(33,518)		(33,518)			42,806		0003
EUR/L 12987474.57 USD-S11829162.93EUR	Coupon Hedge RML	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	02/02/2023	05/09/2023		12,987,475	0.910813174				132,084		132,084		132,084			21,227		0003
GBP/L 242500.00 USD-S200000.00GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/27/2023	02/18/2025		242,500	0.824742268				(3,874)		(3,874)		(3,874)			1,667		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3786910.44 USD-S3452485.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		3,786,910	0.911689224				(59,027)		(59,027)		(59,027)			34,246		0003
EUR/L 2258680.00 USD-S2000000.00EUR	CLO Relnv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2023	04/18/2028		2,258,680	0.885472931				2,334		2,334		2,334			25,391		0003
EUR/L 22908480.00 USD-S21000000.00EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/29/2023	06/23/2023		22,908,480	0.916691112				28,864		28,864		28,864			54,949		0003
EUR/L 557106.90 USD-S498824.27EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/24/2025		557,107	0.895383399				4,980		4,980		4,980			3,847		0003
EUR/L 52957.75 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025		52,958	0.89694143				352		352		352			397		0003
EUR/L 53119.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		53,119	0.894214433				231		231		231			441		0003
EUR/L 31965.60 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		31,966	0.891583452				143		143		143			288		0003
EUR/L 32065.35 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		32,065	0.888809884				149		149		149			311		0003
EUR/L 517885.00 USD-S500000.00EUR	CLO Relnv6m ARBR 3A CRR XS2366713050	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026		517,885	0.965465306				(35,853)		(35,853)		(35,853)			4,728		0003
EUR/L 2937818.75 USD-S2875000.00EUR	CLO Relnv6m CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/18/2022	07/15/2024		2,937,819	0.978617214				(232,906)		(232,906)		(232,906)			16,704		0003
EUR/L 1537074.90 USD-S1500000.00EUR	CLO Relnv6m CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	08/15/2024		1,537,075	0.975879575				(118,046)		(118,046)		(118,046)			9,022		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO Relnv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		326,969	0.955748829				(19,441)		(19,441)		(19,441)			2,969		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO Relnv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95129376				(89,740)		(89,740)		(89,740)			15,363		0003
EUR/L 2064400.00 USD-S2000000.00EUR	CLO Relnv6m BABSE 2022-1A C XS2506084032	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2022	05/28/2024		2,064,400	0.968804495				(139,609)		(139,609)		(139,609)			11,125		0003
EUR/S 1479126.80 USD-L1438000.00EUR	CLO Relnv6m CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/31/2022	07/15/2024		1,479,127	0.972195217				106,787		106,787		106,787			8,410		0003
EUR/L 2800130.66 USD-S2604530.42EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/14/2022	04/28/2023		2,800,131	0.930146031				(28,600)		(28,600)		(28,600)			3,878		0003
GBP/S 11648141.74 USD-L9332400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/14/2022	04/15/2024		11,648,142	0.801192174				(110,707)		(110,707)		(110,707)			59,504		0003
EUR/L 838534.50 USD-S775000.00EUR	CLO CORDA 5A B1R XS1640927551	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/20/2022	10/31/2023		838,535	0.924231502				(10,520)		(10,520)		(10,520)			3,210		0003
EUR/L 544083.00 USD-S500000.00EUR	CLO CRNCL 2017-8A B1 XS1693023084	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		544,083	0.918977435				(5,850)		(5,850)		(5,850)			2,606		0003
EUR/L 1697538.96 USD-S1560000.00EUR	CLO CRNCL 2017-8A B2NE XS1693023597	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024		1,697,539	0.918977435				(18,251)		(18,251)		(18,251)			8,131		0003
EUR/L 1702170.60 USD-S1560000.00EUR	CLO HARVT 8A B2RE XS1754146816	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	12/20/2022	04/30/2024		1,702,171	0.91647688				(16,177)		(16,177)		(16,177)			8,865		0003
EUR/L 751487.32 USD-S687000.00EUR	CLO ACLO 4A B XS1796875695	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		751,487	0.914187082				(7,502)		(7,502)		(7,502)			4,737		0003
EUR/L 957134.50 USD-S875000.00EUR	CLO HARVT 19A B2E XS1802401874	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		957,135	0.914187087				(9,554)		(9,554)		(9,554)			6,033		0003
GBP/L 13696408.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2023		13,696,408	0.811161583				(18,542)		(18,542)		(18,542)			24,046		0003
GBP/S 13775555.55 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024		13,775,556	0.806581707				(48,651)		(48,651)		(48,651)			75,710		0003

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EUR/S 749790.00 USD-L675000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/16/2023	01/15/2026		749,790	0.900252071				1,438		1,438		1,438			6,270		0003
EUR/L 4116743.09 USD-S3868763.11EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2023	05/30/2023		4,116,743	0.939763066				(92,644)		(92,644)		(92,644)			8,345		0003
GBP/L 1270838.75 USD-S1042378.56GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/14/2023	06/16/2025		1,270,839	0.820228813				(12,626)		(12,626)		(12,626)			9,454		0003
EUR/L 1117600.00 USD-S1000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		1,117,600	0.894774517				(1,646)		(1,646)		(1,646)			10,905		0003
GBP/L 609127.04 USD-S493970.23GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/23/2023	06/28/2023		609,127	0.810947795				(1,154)		(1,154)		(1,154)			1,504		0003
EUR/L 1015143.35 USD-S938500.00EUR	CLO CORDA 3A CRR XS1823357469	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2023	06/28/2023		1,015,143	0.924499973				(7,643)		(7,643)		(7,643)			2,506		0003
EUR/L 938255.50 USD-S850000.00EUR	CLO ReInv6m CONTE 6A CR XS2315798343	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	03/24/2023	01/15/2026		938,256	0.905936603				(7,156)		(7,156)		(7,156)			7,846		0003
EUR/L 1876558.91 USD-S1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/24/2023	12/22/2026		1,876,559	0.900211547				(12,084)		(12,084)		(12,084)			18,125		0003
EUR/L 1338300.00 USD-S1200000.00EUR	CLO ReInv6m CONTE 6A CR XS2315798343	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/28/2023	01/15/2026		1,338,300	0.896659942				2,260		2,260		2,260			11,192		0003
EUR/L 21183.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025		21,183	0.89694143				141		141		141			159		0003
EUR/L 4058402.70 USD-S3300000.00EUR	CLO ReInv6m AVOCA 21A C XS2126167704	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		4,058,403	0.813127785				368,476		368,476		368,476			29,010		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO ReInv6m VOYE 3A D XS2125181821	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				111,659		111,659		111,659			8,791		0003
EUR/L 1390235.00 USD-S1150000.00EUR	CLO ReInv6m OCPE 2020-4A C XS2191830897	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024		1,390,235	0.827198279				127,192		127,192		127,192			6,207		0003
EUR/L 14506800.00 USD-S12000000.00EUR	CLO ReInv6m CGMSE 2019-1A BR XS2320698058	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	03/15/2024		14,506,800	0.827198279				1,241,432		1,241,432		1,241,432			71,028		0003
EUR/L 606387.20 USD-S500000.00EUR	CLO ReInv6m BABSE 2020-1A C1 XS2230874856	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		606,387	0.824555663				52,945		52,945		52,945			3,098		0003
EUR/L 7276646.40 USD-S6000000.00EUR	CLO ReInv6m RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		7,276,646	0.824555663				635,344		635,344		635,344			37,172		0003
EUR/L 14074125.50 USD-S11500000.00EUR	CLO ReInv6m DUNEP 1A CN Mtge XS2036108079	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		14,074,126	0.817102278				1,272,015		1,272,015		1,272,015			87,475		0003
EUR/L 12180915.00 USD-S10350000.00EUR	CLO ReInv6m PENTA 2020-8A CR XS2413883286	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/01/2021	07/15/2024		12,180,915	0.849689863				714,002		714,002		714,002			69,259		0003
EUR/L 1166055.00 USD-S1000000.00EUR	CLO ReInv6m OZLME 5X B1 XS1904640080	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024		1,166,055	0.857592481				67,757		67,757		67,757			5,206		0003
EUR/L 8177928.00 USD-S6600000.00EUR	CLO ReInv6m OCPE 2022-5A C XS2423746655	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		8,177,928	0.807050392				678,233		678,233		678,233			82,365		0003
EUR/L 44383753.19 USD-S39936072.77EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		44,383,753	0.899790349				(167,184)		(167,184)		(167,184)			401,374		0003
GBP/S 6725555.56 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/18/2022	02/16/2024		6,725,556	0.826036676				143,821		143,821		143,821			31,585		0003
GBP/S 2709928.98 USD-L1999800.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	05/15/2023		2,709,929	0.737952919				(241,238)		(241,238)		(241,238)			4,758		0003
GBP/L 621830.19 USD-S458553.94GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	06/15/2023		621,830	0.737426306				55,435		55,435		55,435			1,419		0003
GBP/S 7436467.39 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	08/15/2023		7,436,467	0.746994468				(570,478)		(570,478)		(570,478)			22,780		0003
GBP/L 6283982.91 USD-S3673984.40GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		6,283,983	0.58465856				761,744		761,744		761,744			156,798		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1549950.00 USD-S1500000.00EUR	Dutch Property Finance 2021-2 - Class B-50136229	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2022	04/28/2026		1,549,950	0.967773154				(109,476)		(109,476)		(109,476)			13,600		0003
EUR/L 7054807.50 USD-S6675000.00EUR	CLO Reinv6m ADAGI X-A D XS2463567342	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/19/2022	05/10/2028		7,054,808	0.946163308				(403,425)		(403,425)		(403,425)			79,778		0003
GBP/L 6061338.00 USD-S5400000.00GBP	Finsbury Square 2021-2 - Class B-50136720 ..	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/20/2022	12/16/2026		6,061,338	0.890892407				(480,614)		(480,614)		(480,614)			58,415		0003
EUR/L 2003570.09 USD-S1793720.89EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		2,003,570	0.895262361				1,465		1,465		1,465			18,119		0003
EUR/L 7676851.14 USD-S7185607.11EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/04/2023	04/17/2023		7,676,851	0.936009697				(122,550)		(122,550)		(122,550)			8,284		0003
GBP/L 6856536.50 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	07/17/2023		6,856,537	0.810175808				(7,675)		(7,675)		(7,675)			18,648		0003
GBP/S 6888333.34 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024		6,888,333	0.806516654				(27,100)		(27,100)		(27,100)			39,041		0003
GBP/S 6887222.23 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024		6,887,222	0.806646769				(38,194)		(38,194)		(38,194)			44,990		0003
EUR/L 752034.17 USD-S681149.65EUR	12.18 Hotel - 7 Pines Sardinia - 7200582 ...	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/10/2023	02/18/2025		752,034	0.905742953				(1,828)		(1,828)		(1,828)			5,170		0003
GBP/S 27848806.70 USD-L22911400.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025		27,848,807	0.822706705				361,644		361,644		361,644			199,999		0003
GBP/L 2369510.29 USD-S1968398.34GBP	Coupon Hedge CML FMAN	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	05/30/2023		2,369,510	0.830719473				(61,121)		(61,121)		(61,121)			4,803		0003
GBP/L 312102.56 USD-S252015.71GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/30/2023	02/18/2025		312,103	0.807477228				1,652		1,652		1,652			2,146		0003
EUR/S 288024.32 USD-L263797.19EUR	12.18 Hotel - 7 Pines Sardinia - 7200582 ...	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	04/17/2023		288,024	0.915885124				(1,694)		(1,694)		(1,694)			311		0003
EUR/L 294579.68 USD-S263797.19EUR	12.18 Hotel - 7 Pines Sardinia - 7200582 ...	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/18/2025		294,580	0.895503689				2,622		2,622		2,622			2,025		0003
EUR/L 31546.65 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	07/01/2024		31,547	0.903423977				122		122		122			177		0003
EUR/L 53276.00 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		53,276	0.891583452				239		239		239			480		0003
EUR/L 32145.15 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		32,145	0.886603422				137		137		137			331		0003
GBP/L 1009061.46 USD-S736810.12GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	12/09/2024		1,009,061	0.730193501				92,820		92,820		92,820			6,570		0003
GBP/S 1216083.20 USD-L889600.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	05/15/2023		1,216,083	0.731528895				(117,900)		(117,900)		(117,900)			2,135		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		456,698	0.655694704				55,095		55,095		55,095			8,303		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042		577,760	0.624258697				64,819		64,819		64,819			12,666		0003
GBP/S 678092.04 USD-L500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	05/15/2023		678,092	0.737952919				(60,364)		(60,364)		(60,364)			1,190		0003
GBP/L 155597.47 USD-S114741.67GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/03/2021	06/15/2023		155,597	0.737426322				13,871		13,871		13,871			355		0003
GBP/L 261160.62 USD-S192866.57GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2024		261,161	0.738497902				21,433		21,433		21,433			1,440		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		626,151	0.613008034				69,124		69,124		69,124			14,759		0003
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046		640,081	0.608050591				71,105		71,105		71,105			15,423		0003
EUR/S 13705481.40 USD-L11670000.00EUR	CLO Reinv6m HNLY 3A D XS2240856562	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2021	10/15/2024		13,705,481	0.851484137				(751,003)		(751,003)		(751,003)			85,184		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 9951290.00 USD-S8500000.00EUR	CLO ReInv6m AVOCA 17A B2RR XS2434356098	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		9,951,290	0.854160616				576,973		576,973		576,973			56,581		0003
GBP/S 1860790.22 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	08/15/2023		1,860,790	0.746994468				(142,748)		(142,748)		(142,748)			5,700		0003
EUR/L 9912640.00 USD-S8000000.00EUR	CLO ReInv6m OCPE 2022-5A C XS2423746655	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		9,912,640	0.807050392				822,100		822,100		822,100			99,837		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO ReInv6m BBAME 3A D XS2441622078	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		9,979,605	0.811655371				783,731		783,731		783,731			100,341		0003
GBP/L 495510.30 USD-S378858.05GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2022	12/09/2024		495,510	0.764581584				25,985		25,985		25,985			3,226		0003
EUR/S 848136.77 USD-L697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		848,137	0.82263903				(58,928)		(58,928)		(58,928)			8,252		0003
GBP/S 1759875.14 USD-L1388889.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/27/2022	11/15/2023		1,759,875	0.789197465				(42,542)		(42,542)		(42,542)			6,970		0003
GBP/L 119674.84 USD-S92965.77GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/20/2022	01/11/2027		119,675	0.776819672				5,208		5,208		5,208			1,164		0003
EUR/L 4444400.00 USD-S4000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		4,444,400	0.900009				(42,202)		(42,202)		(42,202)			46,613		0003
EUR/L 1587027.69 USD-S1500000.00EUR	CLO ReInv6m RRME 14A B2N XS2532388282	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		1,587,028	0.945163093				(76,071)		(76,071)		(76,071)			13,844		0003
EUR/L 2164312.50 USD-S2125000.00EUR	CLO ReInv6m ACCUN 4A B1E XS2106569366	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2022	04/22/2025		2,164,313	0.981836033				(176,784)		(176,784)		(176,784)			15,543		0003
EUR/L 210531.84 USD-S202278.86EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2024		210,532	0.960799374				(12,932)		(12,932)		(12,932)			1,324		0003
GBP/L 569051.43 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		569,051	0.84484434				(16,787)		(16,787)		(16,787)			5,536		0003
EUR/L 2506054.54 USD-S2242151.11EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		2,506,055	0.894693661				3,248		3,248		3,248			22,663		0003
GBP/L 578640.34 USD-S467135.17GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	12/09/2024		578,640	0.807297967				2,718		2,718		2,718			3,768		0003
GBP/S 1457328.26 USD-L1167600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/14/2022	04/15/2024		1,457,328	0.801192176				(13,851)		(13,851)		(13,851)			7,445		0003
GBP/S 277586.34 USD-L222400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/14/2022	04/15/2024		277,586	0.801192162				(2,638)		(2,638)		(2,638)			1,418		0003
EUR/L 1072854.00 USD-S1000000.00EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	12/20/2022	04/28/2023		1,072,854	0.932093276				(13,227)		(13,227)		(13,227)			1,486		0003
EUR/L 656320.80 USD-S600000.00EUR	CLO DRYD 2013-29A B2RE XS1735592245	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		656,321	0.914187087				(6,552)		(6,552)		(6,552)			4,137		0003
EUR/L 5478750.00 USD-S5000000.00EUR	CLO CGMSE 2018-1A A2BE XS1796149794	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	12/20/2022	01/31/2025		5,478,750	0.912616929				(53,393)		(53,393)		(53,393)			37,170		0003
EUR/L 24320372.21 USD-S22764104.22EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	04/17/2023		24,320,372	0.936009697				(388,241)		(388,241)		(388,241)			26,243		0003
GBP/L 373682.98 USD-S308561.15GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/11/2023	01/11/2027		373,683	0.82572974				(3,356)		(3,356)		(3,356)			3,636		0003
EUR/L 41394929.48 USD-S38157811.54EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	04/17/2023		41,394,929	0.921799168				(22,321)		(22,321)		(22,321)			44,668		0003
GBP/L 1713592.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2023		1,713,592	0.811161583				(2,320)		(2,320)		(2,320)			3,008		0003
GBP/L 1715677.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	07/17/2023		1,715,677	0.810175808				(1,921)		(1,921)		(1,921)			4,666		0003
GBP/S 1721805.56 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024		1,721,806	0.806646768				(9,548)		(9,548)		(9,548)			11,247		0003
GBP/L 702751.46 USD-S572413.02GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		702,751	0.814531243				2,136		2,136		2,136			6,837		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1880085.44 USD-S1702874.14EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/10/2023	02/18/2025		1,880,085	0.905742954				(4,570)		(4,570)		(4,570)			12,925		0003
GBP/L 448903.23 USD-S365469.47GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2023	12/09/2024		448,903	0.814138651				(1,678)		(1,678)		(1,678)			2,923		0003
GBP/S 111395226.80 USD-L91645600.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025		111,395,227	0.822706705				1,446,578		1,446,578		1,446,578			799,996		0003
EUR/S 524473.50 USD-L465000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		524,474	0.886603422				(1,366)		(1,366)		(1,366)			5,608		0003
EUR/L 10344982.89 USD-S9713006.14EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2023	05/30/2023		10,344,983	0.938909831				(223,201)		(223,201)		(223,201)			20,971		0003
GBP/L 309757.23 USD-S253193.75GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/14/2023	12/09/2024		309,757	0.817394157				(2,401)		(2,401)		(2,401)			2,017		0003
EUR/S 257328.29 USD-L236102.66EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	01/25/2024		257,328	0.917515365				2,058		2,058		2,058			1,166		0003
EUR/S 110.56 USD-L100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	10/25/2024		111	0.911722142				1		1		1			1		0003
EUR/L 4733638.05 USD-S4315606.80EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		4,733,638	0.911689224				(73,784)		(73,784)		(73,784)			42,808		0003
EUR/L 2809220.00 USD-S2500000.00EUR	CLO Reinv6m CORDA?6A?CR XS1803165668	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		2,809,220	0.889926741				5,903		5,903		5,903			28,246		0003
GBP/L 780256.38 USD-S630039.27GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/30/2023	02/18/2025		780,256	0.807477242				4,130		4,130		4,130			5,364		0003
EUR/L 1310055.57 USD-S1215579.40EUR	Motive Capital Fund Ii-b	N/A	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	06/22/2023		1,310,056	0.927883845				(14,251)		(14,251)		(14,251)			3,124		0003
EUR/L 5332726.70 USD-S4300000.00EUR	CLO TERM PENTA 2021-9A D XS2344757625	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/28/2021	07/10/2023		5,332,727	0.806341716				643,932		643,932		643,932			14,026		0003
EUR/L 15483750.00 USD-S12500000.00EUR	CLO Reinv6m BECLO 2A CRR XS2320767473	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		15,483,750	0.807297974				1,415,576		1,415,576		1,415,576			129,483		0003
EUR/L 17341800.00 USD-S14000000.00EUR	CLO Reinv6m HNLY 4A B2 XS2291282213	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		17,341,800	0.807297974				1,581,812		1,581,812		1,581,812			145,800		0003
EUR/L 7321200.00 USD-S6000000.00EUR	CLO Reinv6m ARESE 13A DN XS2084075386	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025		7,321,200	0.819537781				629,739		629,739		629,739			49,075		0003
EUR/L 6736950.00 USD-S5500000.00EUR	CLO Reinv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		6,736,950	0.816393175				589,188		589,188		589,188			48,157		0003
EUR/L 7349400.00 USD-S6000000.00EUR	CLO Reinv6m VOYE 3A B2 XS2125181235	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		7,349,400	0.816393175				642,750		642,750		642,750			52,535		0003
EUR/L 6482700.00 USD-S5250000.00EUR	CLO Reinv6m RRME 1A CR XS2303069319	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		6,482,700	0.809847749				587,404		587,404		587,404			51,712		0003
EUR/L 2398242.20 USD-S2000000.00EUR	CLO Reinv6m Rockford Tower Europe XS1900082311	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	09/15/2023		2,398,242	0.833944128				210,748		210,748		210,748			8,135		0003
EUR/L 6279520.00 USD-S5200000.00EUR	CLO Reinv6m ARBR 8A CE XS2207863312	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		6,279,520	0.828088771				568,371		568,371		568,371			28,035		0003
EUR/L 2415200.00 USD-S2000000.00EUR	CLO Reinv6m DRYD 2018-66A B1 XS1908336073	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		2,415,200	0.828088771				218,604		218,604		218,604			10,783		0003
EUR/L 3019000.00 USD-S2500000.00EUR	CLO Reinv6m OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		3,019,000	0.828088771				273,255		273,255		273,255			13,478		0003
EUR/L 2415200.00 USD-S2000000.00EUR	CLO Reinv6m OZLME 5X B1 XS1904640080	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		2,415,200	0.828088771				218,604		218,604		218,604			10,783		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 11436390.00 USD-S9450000.00EUR	CLO ReInv6m CGMSE 2019-1A CR XS2320698728	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	07/26/2021	03/15/2024		11,436,390	0.826309701				989,378		989,378		989,378			55,995		0003
EUR/L 10936980.00 USD-S9000000.00EUR	CLO ReInv6m DERPK 1A CE XS2223753984	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		10,936,980	0.822896266				973,995		973,995		973,995			55,871		0003
EUR/L 10150614.00 USD-S8340000.00EUR	CLO ReInv6m MDPKE 14A DN XS2002368749	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024		10,150,614	0.821625175				892,018		892,018		892,018			57,715		0003
EUR/L 2434200.00 USD-S2000000.00EUR	CLO ReInv6m PENTA 2020-8A B2 XS2249759882	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024		2,434,200	0.821625175				213,913		213,913		213,913			13,840		0003
EUR/L 3651300.00 USD-S3000000.00EUR	CLO ReInv6m PENTA 2020-8A C XS2249760039	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024		3,651,300	0.821625175				320,870		320,870		320,870			20,761		0003
EUR/L 612256.50 USD-S500000.00EUR	CLO ReInv6m AVOCA 17X CR Mtge XS2051458268	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		612,257	0.816651191				55,621		55,621		55,621			3,805		0003
EUR/L 10316522.03 USD-S8425000.00EUR	CLO ReInv6m DUNEP 1A A2A XS2036105133	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		10,316,522	0.816651191				937,220		937,220		937,220			64,120		0003
EUR/L 6122565.00 USD-S5000000.00EUR	CLO ReInv6m HOLPK 1A A2RR XS2079844184	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	11/15/2024		6,122,565	0.816651191				552,372		552,372		552,372			39,085		0003
EUR/L 2449026.00 USD-S2000000.00EUR	CLO ReInv6m CORDA 16A D XS2078650798	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	12/16/2024		2,449,026	0.816651191				219,418		219,418		219,418			16,036		0003
EUR/L 4985025.20 USD-S4000000.00EUR	CLO ReInv6m CRWPK 1A B1R XS2334258188	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		4,985,025	0.802403165				474,475		474,475		474,475			42,895		0003
EUR/S 8224345.29 USD-L6900000.00EUR	CLO TERM OCPE 2019-3A DR XS2331769401	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	04/20/2023		8,224,345	0.838972557				(733,704)		(733,704)		(733,704)			9,626		0003
EUR/L 6866200.00 USD-S5500000.00EUR	CLO ReInv6m ARBR 9A D XS2335992397	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		6,866,200	0.801025312				654,942		654,942		654,942			60,699		0003
EUR/L 9391500.00 USD-S7500000.00EUR	CLO ReInv6m CORDA 20A C XS2339006483	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026		9,391,500	0.798594474				912,809		912,809		912,809			84,144		0003
EUR/L 8504398.30 USD-S6850000.00EUR	CLO ReInv6m MDPKE 16A D XS2332503924	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		8,504,398	0.805465567				763,532		763,532		763,532			77,165		0003
EUR/S 5044330.00 USD-L4300000.00EUR	CLO TERM PENTA 2021-9A D XS2344757625	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	08/12/2021	07/10/2023		5,044,330	0.852442247				(355,535)		(355,535)		(355,535)			13,267		0003
EUR/L 31366839.38 USD-S25474571.09EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025		31,366,839	0.81214976				2,841,713		2,841,713		2,841,713			233,346		0003
EUR/L 11442250.00 USD-S9250000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		11,442,250	0.808407437				966,529		966,529		966,529			109,127		0003
EUR/S 10629000.00 USD-L9000000.00EUR	CLO ReInv6m DERPK 1A CE XS2223753984	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	04/15/2024		10,629,000	0.846740051				(717,862)		(717,862)		(717,862)			54,297		0003
EUR/S 9977727.50 USD-L8425000.00EUR	CLO ReInv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		9,977,728	0.844380647				(620,092)		(620,092)		(620,092)			62,015		0003
EUR/S 4659824.00 USD-L4000000.00EUR	CLO ReInv6m OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/30/2021	01/16/2024		4,659,824	0.858401519				(266,632)		(266,632)		(266,632)			20,804		0003
EUR/S 2912390.00 USD-L2500000.00EUR	CLO ReInv6m OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	11/30/2021	01/16/2024		2,912,390	0.858401519				(166,645)		(166,645)		(166,645)			13,002		0003
EUR/S 2339600.00 USD-L2000000.00EUR	CLO ReInv6m PENTA 2020-8A B2 XS2249759882	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		2,339,600	0.854846982				(124,559)		(124,559)		(124,559)			13,303		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO ReInv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.810635538				932,018		932,018		932,018			117,832		0003
GBP/S 336534.37 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/10/2022	06/17/2024		336,534	0.799331432				(4,214)		(4,214)		(4,214)			1,856		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1034800.00 USD-S1000000.00EUR	CLO ReInv6m CADOG 12A CN XS1861236039	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2022	10/16/2023		1,034,800	0.966370313				(60,220)		(60,220)		(60,220)			3,820		0003
EUR/L 8704560.00 USD-S8000000.00EUR	CLO ReInv6m HARVT 29A D XS2498563712	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		8,704,560	0.919058516				(239,030)		(239,030)		(239,030)			90,150		0003
EUR/L 1055518.00 USD-S1000000.00EUR	CLO ReInv6m RFTE 2018-1A C XS1900082238	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2022	09/20/2023		1,055,518	0.947402129				(38,477)		(38,477)		(38,477)			3,633		0003
EUR/L 280975.00 USD-S258059.33EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026		280,975	0.918442317				(5,993)		(5,993)		(5,993)			2,458		0003
EUR/S 23887882.12 USD-L21874148.05EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		23,887,882	0.915700603				444,156		444,156		444,156			208,943		0003
EUR/L 955800.00 USD-S900000.00EUR	CLO ReInv6m CORDA 24A B2 XS2511417037	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2022	03/25/2024		955,800	0.941619586				(34,881)		(34,881)		(34,881)			4,746		0003
EUR/L 2204000.00 USD-S2000000.00EUR	CLO ReInv6m PENTA 2021-2A C XS2393698803	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/03/2022	11/04/2026		2,204,000	0.907441016				(28,498)		(28,498)		(28,498)			20,909		0003
EUR/L 11164000.00 USD-S10000000.00EUR	CLO ReInv6m TIKEH 7A C XS2513944152	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027		11,164,000	0.895736295				(68,566)		(68,566)		(68,566)			119,185		0003
EUR/L 7703675.00 USD-S7000000.00EUR	CLO ReInv6m MDPKE 20A C XS2507607013	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		7,703,675	0.908657232				(106,868)		(106,868)		(106,868)			72,525		0003
EUR/L 5402940.00 USD-S5100000.00EUR	CLO ReInv6m CORDA 24A D XS2511418357	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	03/25/2024		5,402,940	0.943930527				(210,917)		(210,917)		(210,917)			26,829		0003
EUR/L 22845760.00 USD-S21700000.00EUR	CLO ReInv6m HAYEM 10A B2 XS2500204818	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2022	04/15/2025		22,845,760	0.949848024				(1,117,895)		(1,117,895)		(1,117,895)			163,305		0003
EUR/L 8377980.00 USD-S7800000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		8,377,980	0.93101201				(337,247)		(337,247)		(337,247)			89,576		0003
EUR/L 6879360.00 USD-S6400000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		6,879,360	0.930319099				(272,951)		(272,951)		(272,951)			73,729		0003
EUR/L 10251450.00 USD-S9900000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		10,251,450	0.965717045				(758,038)		(758,038)		(758,038)			110,294		0003
EUR/L 6627200.00 USD-S6400000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		6,627,200	0.965717045				(490,045)		(490,045)		(490,045)			71,301		0003
EUR/L 5616281.25 USD-S5625000.00EUR	CLO ReInv6m GRIPK 1A A2ER XS2309454119	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/29/2022	11/21/2023		5,616,281	1.001552406				(550,422)		(550,422)		(550,422)			22,532		0003
EUR/L 7738500.00 USD-S7500000.00EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		7,738,500	0.969180074				(570,222)		(570,222)		(570,222)			73,022		0003
EUR/L 6492937.50 USD-S6375000.00EUR	CLO ReInv6m ACCUN 4A B1E XS2106569366	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2022	04/22/2025		6,492,938	0.981836033				(530,352)		(530,352)		(530,352)			46,630		0003
EUR/L 2753350.00 USD-S2650000.00EUR	CLO ReInv6m OZLME 1A BRRE XS2309360563	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026		2,753,350	0.962463908				(177,412)		(177,412)		(177,412)			23,081		0003
EUR/L 1929161.50 USD-S1850000.00EUR	CLO ReInv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	07/15/2026		1,929,162	0.958965851				(120,827)		(120,827)		(120,827)			17,504		0003
EUR/L 1941988.80 USD-S1860000.00EUR	CLO ReInv6m DRYD 2020-88A B1 XS2337313402	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026		1,941,989	0.957781013				(119,443)		(119,443)		(119,443)			17,657		0003
EUR/L 4112965.34 USD-S3938000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2022	09/21/2026		4,112,965	0.95746005				(254,262)		(254,262)		(254,262)			38,360		0003
EUR/L 7720656.06 USD-S7400000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,720,656	0.95846777				(514,988)		(514,988)		(514,988)			82,424		0003
EUR/L 1038050.00 USD-S1000000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/13/2022	05/17/2027		1,038,050	0.963344733				(72,565)		(72,565)		(72,565)			10,550		0003
EUR/L 3753525.00 USD-S3750000.00EUR	CLO ReInv6m DRYD 2017-27A CR XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023		3,753,525	0.999060883				(352,801)		(352,801)		(352,801)			13,858		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 6193200.00 USD-S6000000.00EUR	CLO ReInv6m BABSE 2022-1A B1 XS2506083653	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/25/2022	05/28/2024		6,193,200	0.968804495				(418,828)		(418,828)		(418,828)			33,375		0003
EUR/L 772509.75 USD-S750000.00EUR	CLO ReInv6m CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2022	08/15/2024		772,510	0.970861533				(55,051)		(55,051)		(55,051)			4,534		0003
EUR/L 516385.00 USD-S500000.00EUR	CLO ReInv6m ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/31/2022	10/17/2024		516,385	0.968269799				(35,884)		(35,884)		(35,884)			3,215		0003
EUR/L 1326250.00 USD-S1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.942507069				(62,883)		(62,883)		(62,883)			12,539		0003
EUR/L 6540048.75 USD-S6375000.00EUR	CLO ReInv6m NEUBE 2022-5A C XS2550554617	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024		6,540,049	0.974763376				(486,254)		(486,254)		(486,254)			35,616		0003
GBP/S 311935.30 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/01/2022	06/11/2025		311,935	0.86236633				17,670		17,670		17,670			2,313		0003
EUR/L 35782.02 USD-S34174.78EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/07/2022	12/31/2024		35,782	0.955082469				(2,011)		(2,011)		(2,011)			237		0003
EUR/L 2389750.00 USD-S2200000.00EUR	CLO ReInv6m ARESE 16A C XS2465009830	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		2,389,750	0.920598389				74,606		74,606		74,606			26,193		0003
EUR/L 24787519.01 USD-S22700000.00EUR	CLO ReInv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		24,787,519	0.915783463				(721,612)		(721,612)		(721,612)			285,363		0003
EUR/L 20245170.00 USD-S18600000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		20,245,170	0.918737654				(646,183)		(646,183)		(646,183)			233,070		0003
EUR/L 3501477.00 USD-S3150000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		3,501,477	0.89962036				(30,051)		(30,051)		(30,051)			36,264		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025		1,632,478	0.816060063				(4,068)		(4,068)		(4,068)			13,155		0003
EUR/L 67970985.70 USD-S62953293.45EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/15/2022	04/28/2023		67,970,986	0.92617891				(401,375)		(401,375)		(401,375)			94,129		0003
EUR/L 1077970.00 USD-S1000000.00EUR	CLO ACLO 3A ONE XS1582975741	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		1,077,970	0.927669601				(13,491)		(13,491)		(13,491)			3,116		0003
EUR/L 1081980.00 USD-S1000000.00EUR	CLO ReInv6m DRYD 2017-51X C XS1584046566	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023		1,081,980	0.924231502				(13,575)		(13,575)		(13,575)			4,142		0003
EUR/L 5315767.74 USD-S4913000.00EUR	CLO AVOCA 11A B2R XS1605709036	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023		5,315,768	0.924231502				(66,692)		(66,692)		(66,692)			20,351		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO DRYD 2017-56A B1 XS1712177507	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,091,135	0.91647688				(10,370)		(10,370)		(10,370)			5,683		0003
EUR/L 1636702.50 USD-S1500000.00EUR	CLO ReInv6m DRYD 2017-56A D XS1712178570 ..	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,636,703	0.91647688				(15,555)		(15,555)		(15,555)			8,524		0003
EUR/L 1309362.00 USD-S1200000.00EUR	CLO CORDA 10A D XS1730939003	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,309,362	0.91647688				(12,444)		(12,444)		(12,444)			6,819		0003
EUR/L 4917825.00 USD-S4500000.00EUR	CLO BABSE 2018-1A B1 XS1768129824	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		4,917,825	0.91503866				(46,333)		(46,333)		(46,333)			28,432		0003
EUR/L 2462490.00 USD-S2250000.00EUR	CLO TERM CADOG 5A DRR XS2339511375	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/20/2022	08/30/2024		2,462,490	0.913709294				(20,793)		(20,793)		(20,793)			14,668		0003
EUR/L 3008137.00 USD-S2750000.00EUR	CLO DRYD 2013-29A B2RE XS1735592245	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		3,008,137	0.914187087				(30,028)		(30,028)		(30,028)			18,960		0003
EUR/L 2753000.00 USD-S2500000.00EUR	CLO ReInv6m CORDA 9A CR XS2378719442	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	08/20/2026		2,753,000	0.908100254				(34,678)		(34,678)		(34,678)			25,351		0003
EUR/L 43467897.19 USD-S40068671.45EUR	Coupon Hedge CMIL Total	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	04/17/2023		43,467,897	0.921799168				(23,439)		(23,439)		(23,439)			46,905		0003
EUR/L 587302.50 USD-S523753.87EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/02/2023	12/31/2024		587,303	0.891795744				8,096		8,096		8,096			3,891		0003

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SEK/S 1665597.55 USD-L16738589.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026		1,665,598	10.04959999				(21,956)		(21,956)		(21,956)			14,724		0003
EUR/S 2069696.50 USD-L1835000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		2,069,697	0.886603422				(5,392)		(5,392)		(5,392)			22,129		0003
EUR/S 3104788.03 USD-L2909293.68EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/22/2023	04/17/2023		3,104,788	0.937034558				53,017		53,017		53,017			3,350		0003
GBP/L 37123011.01 USD-S30823081.40GBP	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	05/30/2023		37,123,011	0.830295834				(938,164)		(938,164)		(938,164)			75,256		0003
EUR/L 1996635.78 USD-S1852024.00EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	06/22/2023		1,996,636	0.927572279				(21,042)		(21,042)		(21,042)			4,761		0003
EUR/L 40920601.03 USD-S38519670.00EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	06/22/2023		40,920,601	0.941327083				(1,044,447)		(1,044,447)		(1,044,447)			97,567		0003
EUR/L 84207352.74 USD-S78397983.75EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2023	04/24/2023		84,207,353	0.931011143				(920,351)		(920,351)		(920,351)			107,964		0003
EUR/L 1127000.00 USD-S1000000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.887311446				1,836		1,836		1,836			12,125		0003
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/27/2023	11/03/2025		3,455,203	0.818283732				(17,175)		(17,175)		(17,175)			27,842		0003
EUR/L 7636160.00 USD-S7000000.00EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/29/2023	06/23/2023		7,636,160	0.916691112				9,621		9,621		9,621			18,316		0003
CHF/S 23529.11 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/16/2024		23,529	0.850010901				(1,037)		(1,037)		(1,037)			105		0003
CHF/S 49325.02 USD-L40000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2027		49,325	0.810947466				(1,812)		(1,812)		(1,812)			481		0003
GBP/L 55408839.70 USD-S39162372.53GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2021	05/16/2023		55,408,840	0.706789255				7,063,172		7,063,172		7,063,172			98,351		0003
EUR/L 1199313.70 USD-S1000000.00EUR	CLO Reinv6m BECLO 6A DE XS1854559041	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023		1,199,314	0.833810203				104,293		104,293		104,293			4,428		0003
EUR/L 12089000.00 USD-S10000000.00EUR	CLO Reinv6m CORDA 12A CR XS2325584238	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024		12,089,000	0.827198279				1,106,021		1,106,021		1,106,021			53,971		0003
EUR/L 5712167.42 USD-S4710000.00EUR	CLO Reinv6m HARVT 21A DR XS2326523730	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		5,712,167	0.824555664				498,745		498,745		498,745			29,180		0003
EUR/S 7170108.00 USD-L6000000.00EUR	CLO TERM RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/09/2021	07/17/2023		7,170,108	0.836807479				(625,516)		(625,516)		(625,516)			19,501		0003
EUR/L 455506.75 USD-S384134.55EUR	College Square July 2021 - 7200462	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/23/2022	11/27/2024		455,507	0.84331253				28,454		28,454		28,454			2,937		0003
GBP/L 21327297.62 USD-S17706349.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/13/2022	07/20/2023		21,327,298	0.830220008				(552,700)		(552,700)		(552,700)			58,806		0003
GBP/S 13457111.11 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/18/2022	02/16/2024		13,457,111	0.82568379				281,641		281,641		281,641			63,198		0003
GBP/L 18568698.50 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048		18,568,699	0.598318724				2,096,190		2,096,190		2,096,190			463,326		0003
GBP/S 15214034.00 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2023		15,214,034	0.730246823				(1,491,218)		(1,491,218)		(1,491,218)			34,712		0003
GBP/L 3190618.56 USD-S2168423.65GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033		3,190,619	0.679624847				374,054		374,054		374,054			50,991		0003
GBP/L 5004706.30 USD-S3067925.15GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		5,004,706	0.61300803				552,492		552,492		552,492			117,969		0003
GBP/S 14915919.37 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	10/16/2023		14,915,919	0.744841784				(1,178,653)		(1,178,653)		(1,178,653)			55,068		0003
EUR/L 1370292.16 USD-S1312000.00EUR	CLO Reinv6m AVDPK 1A B1R XS2373314942	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2022	09/21/2026		1,370,292	0.95746005				(84,711)		(84,711)		(84,711)			12,780		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1746653.00 USD-S1670000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		1,746,653	0.956114351				(106,075)		(106,075)		(106,075)			16,444		0003
EUR/L 2608329.75 USD-S2500000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,608,330	0.95846777				(173,982)		(173,982)		(173,982)			27,846		0003
EUR/L 831893.60 USD-S800000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027		831,894	0.961661443				(56,616)		(56,616)		(56,616)			8,396		0003
EUR/L 1509600.00 USD-S1500000.00EUR	CLO ReInv6m DRYD 2017-52A B2RE XS2353414092	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	02/15/2024		1,509,600	0.9936407				(139,450)		(139,450)		(139,450)			7,078		0003
EUR/L 597170.33 USD-S495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		597,170	0.830151089				37,086		37,086		37,086			5,810		0003
GBP/L 85032.13 USD-S66054.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027		85,032	0.776819656				3,701		3,701		3,701			827		0003
GBP/L 49270276.45 USD-S39895125.44GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	05/16/2024		49,270,276	0.809719943				(33,521)		(33,521)		(33,521)			261,732		0003
GBP/S 27939967.66 USD-L22724752.79GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	05/16/2023		27,939,968	0.813342129				113,576		113,576		113,576			49,594		0003
EUR/L 1526816.45 USD-S1493000.00EUR	Domi 2020-1 Class C-50136236	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/14/2022	04/15/2025		1,526,816	0.97785166				(118,407)		(118,407)		(118,407)			10,914		0003
GBP/L 5099526.85 USD-S4598000.00GBP	PMF 2019-1B - Class C - 50136746	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2022	12/06/2024		5,099,527	0.901652278				(569,462)		(569,462)		(569,462)			33,124		0003
GBP/L 13719910.90 USD-S11949580.54GBP	Whiteleys October 2022 - 2380301	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	10/25/2022	06/16/2025		13,719,911	0.870966337				(909,230)		(909,230)		(909,230)			102,066		0003
EUR/L 1803134.70 USD-S1764492.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	10/30/2023		1,803,135	0.978569333				(129,900)		(129,900)		(129,900)			6,887		0003
EUR/L 687230.95 USD-S677876.26EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	08/16/2023		687,231	0.986387851				(53,184)		(53,184)		(53,184)			2,113		0003
EUR/L 133089.18 USD-S128737.84EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	08/16/2024		133,089	0.967305081				(8,964)		(8,964)		(8,964)			782		0003
EUR/L 240359.44 USD-S238168.29EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	06/15/2023		240,359	0.990883861				(19,010)		(19,010)		(19,010)			548		0003
EUR/L 253577.19 USD-S249780.53EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	09/15/2023		253,577	0.985027597				(19,620)		(19,620)		(19,620)			860		0003
EUR/L 2074859.84 USD-S2022280.54EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	03/15/2024		2,074,860	0.974658867				(150,458)		(150,458)		(150,458)			10,159		0003
EUR/L 1748907.87 USD-S1656790.32EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	03/16/2026		1,748,908	0.947328529				(87,082)		(87,082)		(87,082)			15,049		0003
EUR/L 1361198.69 USD-S1336999.01EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	10/16/2023		1,361,199	0.982221787				(102,842)		(102,842)		(102,842)			5,025		0003
EUR/L 304611.36 USD-S294937.41EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	07/15/2024		304,611	0.968241664				(20,664)		(20,664)		(20,664)			1,732		0003
EUR/L 214034.06 USD-S212192.23EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	07/28/2023		214,034	0.991394687				(17,534)		(17,534)		(17,534)			611		0003
EUR/L 1037600.00 USD-S1000000.00EUR	CLO ReInv6m ICGE 2021-1A B2E XS2369927301	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		1,037,600	0.963762529				(70,491)		(70,491)		(70,491)			9,631		0003
EUR/L 846077.40 USD-S829000.00EUR	CLO ReInv6m SNDPE 3A CE XS2113704832	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	04/15/2025		846,077	0.979815795				(67,313)		(67,313)		(67,313)			6,048		0003
EUR/L 1299093.75 USD-S1250000.00EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025		1,299,094	0.962209232				(82,277)		(82,277)		(82,277)			10,391		0003
GBP/L 6120311.38 USD-S5168396.17GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	11/14/2022	06/16/2025		6,120,311	0.844466212				(222,438)		(222,438)		(222,438)			45,531		0003
EUR/S 832425.00 USD-L750000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		832,425	0.90098207				10,688		10,688		10,688			9,215		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2812124.52 USD-S2604530.42EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2022	04/28/2023		2,812,125	0.926178909				(16,606)		(16,606)		(16,606)			3,894		0003
EUR/L 743799.30 USD-S690000.00EUR	CLO CGMSE 2013-1A A2R	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		743,799	0.927669601				(9,309)		(9,309)		(9,309)			2,150		0003
EUR/L 1771201.26 USD-S1637000.00EUR	CLO AVOCA 11A B2R	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023		1,771,201	0.924231502				(22,222)		(22,222)		(22,222)			6,781		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO BABSE 2018-1A B1	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,639,275	0.91503866				(15,444)		(15,444)		(15,444)			9,477		0003
EUR/L 5345627.15 USD-S4918127.75EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	04/17/2023		5,345,627	0.920028205				7,393		7,393		7,393			5,768		0003
GBP/L 21064301.67 USD-S17175158.73GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2023	07/19/2024		21,064,302	0.815368057				(145,682)		(145,682)		(145,682)			120,275		0003
GBP/L 3018323.96 USD-S2448785.84GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2023	04/20/2023		3,018,324	0.811306497				(3,165)		(3,165)		(3,165)			3,533		0003
EUR/L 5561819.88 USD-S5091633.03EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/27/2023	04/28/2023		5,561,820	0.915461691				31,895		31,895		31,895			7,702		0003
GBP/L 13734182.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/16/2023		13,734,182	0.808930594				(3,084)		(3,084)		(3,084)			50,705		0003
GBP/S 13774444.44 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024		13,774,444	0.80664677				(42,785)		(42,785)		(42,785)			73,083		0003
GBP/S 13774444.44 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024		13,774,444	0.80664677				(67,036)		(67,036)		(67,036)			85,612		0003
EUR/S 558350.00 USD-L500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		558,350	0.895495657				(202)		(202)		(202)			5,070		0003
EUR/L 900486.78 USD-S832500.00EUR	CLO HARVT 19A C XS1802401957	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2023	06/28/2023		900,487	0.924499969				(6,780)		(6,780)		(6,780)			2,223		0003
EUR/L 273163.15 USD-S267707.28EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	01/29/2024		273,163	0.980027064				(20,983)		(20,983)		(20,983)			1,246		0003
EUR/L 177473.92 USD-S169883.52EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	07/28/2025		177,474	0.957230899				(10,204)		(10,204)		(10,204)			1,354		0003
EUR/S 2604352.18 USD-L2602226.68EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/02/2022	04/25/2023		2,604,352	0.999183866				221,407		221,407		221,407			3,408		0003
EUR/L 74031.76 USD-S70706.44EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/07/2022	12/31/2024		74,032	0.955082521				(4,161)		(4,161)		(4,161)			491		0003
GBP/L 4097270.54 USD-S3418665.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	06/16/2025		4,097,271	0.834376304				(102,225)		(102,225)		(102,225)			30,481		0003
GBP/L 18317516.73 USD-S14935518.03GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2023	07/19/2024		18,317,517	0.815368057				(126,685)		(126,685)		(126,685)			104,591		0003
GBP/L 14878084.49 USD-S12080289.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/17/2023	06/16/2025		14,878,084	0.811951932				3,812		3,812		3,812			110,682		0003
GBP/L 372609.61 USD-S298732.95GBP	iQ Pool I 7200423	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	01/18/2023	05/16/2024		372,610	0.801731737				3,425		3,425		3,425			1,979		0003
GBP/L 2989327.59 USD-S2420610.09GBP	Whiteleys October 2022 - 2380301	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/19/2023	06/16/2025		2,989,328	0.809750694				8,868		8,868		8,868			22,238		0003
GBP/L 2624629.53 USD-S2129378.99GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/24/2023	04/20/2023		2,624,630	0.811306497				(2,752)		(2,752)		(2,752)			3,072		0003
EUR/L 17604475.51 USD-S16133355.49EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/27/2023	04/28/2023		17,604,476	0.916434885				82,349		82,349		82,349			24,379		0003
EUR/L 499311.52 USD-S446832.00EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/02/2023	11/27/2024		499,312	0.894896236				5,442		5,442		5,442			3,220		0003
EUR/L 1215108.59 USD-S1083628.67EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/02/2023	12/31/2024		1,215,109	0.891795745				16,750		16,750		16,750			8,051		0003
GBP/L 3403742.66 USD-S2794993.15GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		3,403,743	0.821152898				(37,689)		(37,689)		(37,689)			25,321		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 4781.72 USD-S4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	10/25/2024		4,782	0.909630844				(23)		(23)		(23)			30		0003
EUR/S 4772.16 USD-L4349.60EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/17/2023	10/25/2024		4,772	0.911453095				33		33		33			30		0003
GBP/L 6133603.95 USD-S5092705.81GBP	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	05/30/2023		6,133,604	0.830295834				(155,007)		(155,007)		(155,007)			12,434		0003
EUR/L 12540.82 USD-S11563.73EUR	CLO CONTE 6A CR XS2315798343 - Acc Int	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/28/2023	04/17/2023		12,541	0.922087232				(11)		(11)		(11)			14		0003
EUR/L 21310.40 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		21,310	0.891583452				96		96		96			192		0003
EUR/L 2450068.00 USD-S2000000.00EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025		2,450,068	0.816303874				218,892		218,892		218,892			16,423		0003
EUR/L 1198099.70 USD-S1000000.00EUR	CLO ReInv6m ARBR 5A C XS1836411667	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	09/15/2023		1,198,100	0.834655079				104,353		104,353		104,353			4,064		0003
EUR/L 1212774.40 USD-S1000000.00EUR	CLO ReInv6m RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		1,212,774	0.824555663				105,891		105,891		105,891			6,195		0003
EUR/L 9896000.00 USD-S8000000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,896,000	0.808407437				835,917		835,917		835,917			94,381		0003
EUR/S 1074240.00 USD-L900000.00EUR	CLO ReInv6m ARBR 8A C XS2207863239	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	10/21/2021	01/16/2024		1,074,240	0.837801609				(85,772)		(85,772)		(85,772)			4,796		0003
EUR/L 12378000.00 USD-S10000000.00EUR	CLO ReInv6m AQUE 2021-6A C XS2406747340	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		12,378,000	0.807884957				1,003,314		1,003,314		1,003,314			127,002		0003
EUR/L 12275500.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 18A CR XS2410159714	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027		12,275,500	0.814630769				945,398		945,398		945,398			120,206		0003
EUR/L 3306396.00 USD-S2977393.97EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN706T14HNAYLU02	07/01/2022	07/07/2026		3,306,396	0.900495273				(14,770)		(14,770)		(14,770)			29,901		0003
EUR/L 2193097.22 USD-S2092650.02EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025		2,193,097	0.954198474				(122,942)		(122,942)		(122,942)			15,077		0003
GBP/S 7445394.28 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	09/15/2023		7,445,394	0.746098835				(577,505)		(577,505)		(577,505)			25,256		0003
GBP/L 1107297.97 USD-S791407.62GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2027		1,107,298	0.714719652				121,291		121,291		121,291			11,361		0003
GBP/L 1192940.33 USD-S845607.18GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2028		1,192,940	0.708842814				134,461		134,461		134,461			13,620		0003
GBP/L 2389576.47 USD-S1477418.37GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2043		2,389,576	0.618276246				267,349		267,349		267,349			53,728		0003
GBP/L 2502353.15 USD-S1533962.58GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2045		2,502,353	0.613008032				276,246		276,246		276,246			58,984		0003
GBP/L 9284349.25 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		9,284,349	0.598318724				1,048,095		1,048,095		1,048,095			231,663		0003
EUR/S 12801.93 USD-L11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	07/25/2024		12,802	0.91349195				98		98		98			74		0003
GBP/L 20585121.63 USD-S16693459.00GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/23/2023	06/28/2023		20,585,122	0.810947795				(38,999)		(38,999)		(38,999)			50,824		0003
EUR/L 6647300.00 USD-S5500000.00EUR	CLO TERM RKFPK 1A B XS2360920974	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/01/2021	07/17/2023		6,647,300	0.827403607				648,091		648,091		648,091			18,079		0003
EUR/L 18109087.50 USD-S15000000.00EUR	CLO TERM GLME 4A CR XS2363582169	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/09/2021	07/20/2023		18,109,088	0.828313409				1,745,372		1,745,372		1,745,372			49,932		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO ReInv6m AVOCA?21A?D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,459,638	0.813127785				223,319		223,319		223,319			17,582		0003
EUR/L 6833849.00 USD-S5500000.00EUR	CLO ReInv6m RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		6,833,849	0.804817315				641,796		641,796		641,796			57,148		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 6271000.00 USD-S5000000.00EUR	CLO ReInv6m CONTE 9A C XS2356404736	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.797321001				613,728		613,728		613,728			56,900		0003
EUR/S 5970000.00 USD-L5000000.00EUR	CLO TERM CONTE 9A C XS2356404736	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/12/2021	07/24/2023		5,970,000	0.837520938				(514,434)		(514,434)		(514,434)			16,755		0003
EUR/L 1823550.00 USD-S1500000.00EUR	CLO ReInv6m AQUE 2019-4A CR XS2387683654	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/10/2021	07/15/2024		1,823,550	0.822571358				158,451		158,451		158,451			10,368		0003
EUR/L 2765180.00 USD-S2200000.00EUR	CLO ReInv6m AQUE 2020-5A B2R XS2389542072	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		2,765,180	0.795608243				270,022		270,022		270,022			26,083		0003
EUR/L 5404670.00 USD-S4300000.00EUR	CLO ReInv6m AQUE 2020-5A DR XS2389542403	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,404,670	0.795608243				527,770		527,770		527,770			50,980		0003
EUR/L 1211370.00 USD-S1000000.00EUR	CLO ReInv6m ARESE?12A?B2R XS2391579633	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024		1,211,370	0.825511611				98,798		98,798		98,798			7,569		0003
EUR/L 715482.00 USD-S600000.00EUR	CLO ReInv6m CORDA 14A DR XS2350866542	D1	Currency	CITIBANK NA E57ODZIWZ7FF32TWEFA76	10/01/2021	05/22/2024		715,482	0.83859552				51,214		51,214		51,214			3,828		0003
EUR/L 18955680.00 USD-S16000000.00EUR	CLO ReInv6m ARESE 14A D XS2243971517	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/06/2021	04/15/2024		18,955,680	0.844074177				1,266,572		1,266,572		1,266,572			96,833		0003
EUR/L 1499750.00 USD-S1250000.00EUR	CLO ReInv6m RFTE 2019-1A D XS2064434132	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025		1,499,750	0.833472245				107,511		107,511		107,511			10,053		0003
EUR/L 5711910.00 USD-S4700000.00EUR	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	10/15/2025		5,711,910	0.822842097				442,590		442,590		442,590			45,563		0003
GBP/L 191604.55 USD-S139000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/16/2025		191,605	0.725452501				18,788		18,788		18,788			1,425		0003
GBP/L 9261296.00 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		9,261,296	0.599808061				1,037,080		1,037,080		1,037,080			231,088		0003
EUR/L 2477160.00 USD-S2400000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,477,160	0.968851427				(183,980)		(183,980)		(183,980)			24,249		0003
EUR/L 1237080.00 USD-S1200000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,237,080	0.970026191				(93,204)		(93,204)		(93,204)			12,071		0003
GBP/S 5824070.87 USD-L4666200.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/14/2022	04/15/2024		5,824,071	0.801192174				(55,353)		(55,353)		(55,353)			29,752		0003
EUR/L 540990.00 USD-S500000.00EUR	CLO ReInv6m CORDA 5A CR XS1640928799	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	10/31/2023		540,990	0.924231502				(6,787)		(6,787)		(6,787)			2,071		0003
EUR/L 8280750.00 USD-S7500000.00EUR	CLO TERM ARESE 11A CR XS2333702152	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2022	01/30/2026		8,280,750	0.905715062				(62,891)		(62,891)		(62,891)			69,755		0003
GBP/L 6885422.50 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024		6,885,423	0.806776926				17,902		17,902		17,902			35,174		0003
EUR/L 117654050.91 USD-S109465994.52EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/20/2023	04/24/2023		117,654,051	0.930405657				(1,208,556)		(1,208,556)		(1,208,556)			150,846		0003
EUR/L 3577418.79 USD-S3271530.67EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/23/2023	06/28/2023		3,577,419	0.914494741				12,072		12,072		12,072			8,833		0003
GBP/L 10944877.71 USD-S8875724.44GBP	Coupon Hedge RMBS	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/23/2023	06/28/2023		10,944,878	0.810947795				(20,736)		(20,736)		(20,736)			27,023		0003
EUR/L 29067466.08 USD-S26583333.33EUR	FC Barcelona DDTL (Euro)	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/30/2023	05/11/2023		29,067,466	0.914539068				174,655		174,655		174,655			48,710		0003
GBP/S 311743.43 USD-L252015.71GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/30/2023	04/17/2023		311,743	0.808407446				(806)		(806)		(806)			336		0003
EUR/L 31395.60 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	01/02/2024		31,396	0.907770516				108		108		108			137		0003
EUR/L 31871.55 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		31,872	0.894214433				139		139		139			265		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		298,504	0.708842807				33,646		33,646		33,646			3,408		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		344,378	0.698104637				39,443		39,443		39,443			4,626		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		1,572,410	0.584658559				190,607		190,607		190,607			39,235		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		556,563	0.630636317				62,672		62,672		62,672			11,881		0003
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		1,066,691	0.607422707				116,251		116,251		116,251			26,253		0003
GBP/L 18243673.84 USD-S13251742.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		18,243,674	0.726374664				1,781,878		1,781,878		1,781,878			177,497		0003
EUR/L 12878140.00 USD-S11000000.00EUR	CLO Reinv6m AVOCA 17A CRR XS2434356502	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		12,878,140	0.854160616				746,671		746,671		746,671			73,223		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO Reinv6m NEUBE?2022-3A?C XS2440262736	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.806321561				414,381		414,381		414,381			50,065		0003
EUR/L 2935275.00 USD-S2500000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/09/2022	10/30/2023		2,935,275	0.851708954				196,477		196,477		196,477			11,211		0003
GBP/L 523413.99 USD-S386597.23GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/10/2022	12/09/2024		523,414	0.738606987				43,083		43,083		43,083			3,408		0003
GBP/L 561802.12 USD-S413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025		561,802	0.735240052				49,219		49,219		49,219			4,527		0003
EUR/L 4279100.00 USD-S3500000.00EUR	CLO Reinv6m LOGIC 1A C XS2434369828	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		4,279,100	0.817929004				309,837		309,837		309,837			43,025		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO Reinv6m LOGIC 1A D XS2434370677	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.817929004				460,330		460,330		460,330			63,923		0003
EUR/S 1716600.00 USD-L1500000.00EUR	CLO Reinv6m BABSE 2019-1A D XS2031994069	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	03/08/2022	10/22/2024		1,716,600	0.873820343				(54,186)		(54,186)		(54,186)			10,735		0003
GBP/L 116769.11 USD-S86965.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		116,769	0.74476803				9,099		9,099		9,099			1,136		0003
GBP/L 41093.09 USD-S32935.07GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/12/2022	12/09/2024		41,093	0.801474652				412		412		412			268		0003
EUR/L 28267617.59 USD-S25431954.65EUR	Eqt France - 7200569	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		28,267,618	0.89968511				(103,523)		(103,523)		(103,523)			255,632		0003
GBP/S 1686089.46 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/19/2022	01/16/2024		1,686,089	0.82392793				32,625		32,625		32,625			7,527		0003
EUR/L 4232073.84 USD-S4000000.00EUR	CLO Reinv6m RRME 14A C1N XS2532388951	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		4,232,074	0.945163093				(202,855)		(202,855)		(202,855)			36,918		0003
EUR/L 2588750.00 USD-S2500000.00EUR	CLO Reinv6m CONTE 10A C XS2532683526	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		2,588,750	0.965717045				(191,424)		(191,424)		(191,424)			27,852		0003
EUR/L 1872093.75 USD-S1875000.00EUR	CLO Reinv6m GRIPK 1A A2ER XS2309454119	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/29/2022	11/21/2023		1,872,094	1.001552406				(183,474)		(183,474)		(183,474)			7,511		0003
EUR/L 2204126.25 USD-S2150000.00EUR	CLO Reinv6m PLMER 2021-1A B XS2298990230	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/29/2022	10/15/2025		2,204,126	0.975443217				(168,959)		(168,959)		(168,959)			17,582		0003
EUR/L 2579500.00 USD-S2500000.00EUR	CLO Reinv6m BABSE 2020-1A BR XS2401844191	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		2,579,500	0.969180074				(190,074)		(190,074)		(190,074)			24,341		0003
EUR/L 2644029.05 USD-S2643500.35EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	10/25/2023		2,644,029	0.99980004				(251,505)		(251,505)		(251,505)			9,980		0003
EUR/L 1000901.52 USD-S987374.49EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	07/25/2024		1,000,902	0.986485154				(88,211)		(88,211)		(88,211)			5,751		0003
EUR/L 514775.00 USD-S500000.00EUR	CLO Reinv6m ARBR 7A B2E XS2092171557	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/03/2022	03/17/2025		514,775	0.97129814				(38,841)		(38,841)		(38,841)			3,607		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 98489.51 USD-S93978.54EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2025		98,490	0.954198473				(5,270)		(5,270)		(5,270)			710		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025		1,632,478	0.816060063				(4,068)		(4,068)		(4,068)			13,155		0003
EUR/L 24442956.91 USD-S22764104.22EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023		24,442,957	0.931315483				(265,656)		(265,656)		(265,656)			26,375		0003
EUR/L 431188.00 USD-S400000.00EUR	CLO ACLO 3A B1RE XS2057851839	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		431,188	0.927669601				(5,396)		(5,396)		(5,396)			1,246		0003
EUR/L 2510243.00 USD-S2300000.00EUR	CLO Relnv6m HARVT 17A DR XS2059851746	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2023	11/12/2024		2,510,243	0.916245957				(31,260)		(31,260)		(31,260)			15,985		0003
EUR/L 1487460.00 USD-S1300000.00EUR	CLO Relnv6m AQUE 2022-7A C XS2448043492	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028		1,487,460	0.873973082				18,918		18,918		18,918			16,566		0003
GBP/L 9230878.36 USD-S7446028.17GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/27/2023	04/28/2023		9,230,878	0.806643515				42,010		42,010		42,010			12,783		0003
GBP/L 1718318.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	10/16/2023		1,718,318	0.808930594				(386)		(386)		(386)			6,344		0003
GBP/S 1722083.33 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024		1,722,083	0.806516657				(6,775)		(6,775)		(6,775)			9,760		0003
EUR/L 5582905.00 USD-S4600000.00EUR	CLO TERM ADAGI IV-A CRR XS2331322417	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2021	04/17/2023		5,582,905	0.823943807				589,973		589,973		589,973			6,024		0003
EUR/L 6879494.16 USD-S5643000.00EUR	35 RUE DE LA GARE Collateral Facility - 7200426	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2021	04/21/2023		6,879,494	0.820263797				753,113		753,113		753,113			8,251		0003
EUR/L 123009208.00 USD-S100900000.00EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/14/2021	04/21/2023		123,009,208	0.820263797				13,466,088		13,466,088		13,466,088			147,526		0003
EUR/L 7122525.00 USD-S5750000.00EUR	CLO Relnv6m RFTE 2021-1A D XS2314307682	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026		7,122,525	0.807297974				650,486		650,486		650,486			59,708		0003
EUR/L 3716100.00 USD-S3000000.00EUR	CLO Relnv6m BABSE 2021-1A D XS2322245098	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		3,716,100	0.807297974				338,960		338,960		338,960			31,243		0003
EUR/L 18580500.00 USD-S15000000.00EUR	CLO Relnv6m HNLY 4A C XS2291282304	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		18,580,500	0.807297974				1,694,798		1,694,798		1,694,798			156,214		0003
EUR/L 12983940.00 USD-S10600000.00EUR	CLO Relnv6m AVOCA 21A D XS2126168181	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025		12,983,940	0.816393175				1,135,525		1,135,525		1,135,525			92,811		0003
EUR/L 3320730.00 USD-S2700000.00EUR	CLO Relnv6m CIFCE 3A D XS2274531768	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/15/2025		3,320,730	0.813074234				295,877		295,877		295,877			25,143		0003
EUR/L 9878400.00 USD-S8000000.00EUR	CLO Relnv6m RRME 1A BR XS2303068774	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		9,878,400	0.809847749				895,092		895,092		895,092			78,799		0003
EUR/L 3604563.30 USD-S3000000.00EUR	CLO Relnv6m STNPK 1A CE XS1875402833	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/23/2021	11/15/2023		3,604,563	0.83278351				316,296		316,296		316,296			14,276		0003
EUR/L 5675720.00 USD-S4700000.00EUR	CLO Relnv6m AQUE 2020-5A CE XS2210215682	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		5,675,720	0.828088771				513,720		513,720		513,720			25,339		0003
EUR/L 4830400.00 USD-S4000000.00EUR	CLO Relnv6m OCPE 2020-4A CE XS2191831192	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024		4,830,400	0.828088771				437,208		437,208		437,208			21,565		0003
EUR/L 9114150.00 USD-S7500000.00EUR	CLO Relnv6m CONTE 8A DE XS2212662188	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		9,114,150	0.822896266				811,663		811,663		811,663			46,559		0003
EUR/L 10147087.00 USD-S8350000.00EUR	CLO Relnv6m DERPK 1A BE XS2223753471	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		10,147,087	0.822896266				903,651		903,651		903,651			51,836		0003
EUR/L 10936980.00 USD-S9000000.00EUR	CLO Relnv6m RRME 4A A2BE XS2212646496	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2021	04/15/2024		10,936,980	0.822896266				973,995		973,995		973,995			55,871		0003
EUR/L 3042750.00 USD-S2500000.00EUR	CLO Relnv6m CIFCE 1A DN XS2020693631	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024		3,042,750	0.821625175				267,391		267,391		267,391			17,301		0003
EUR/L 18256500.00 USD-S15000000.00EUR	CLO Relnv6m CORDA 18A C XS2237426023	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/27/2021	07/15/2024		18,256,500	0.821625175				1,604,348		1,604,348		1,604,348			103,803		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 539547.48 USD-S492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	02/17/2023	07/25/2024		539,547	0.912051762				(3,253)		(3,253)		(3,253)			3,100		0003
GBP/L 21292293.70 USD-S17678902.76GBP	Coupon Hedge CMIL FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	05/30/2023		21,292,294	0.830295834				(538,094)		(538,094)		(538,094)			43,164		0003
EUR/L 3076737.69 USD-S2832570.14EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	10/25/2023		3,076,738	0.920640765				(25,892)		(25,892)		(25,892)			11,613		0003
EUR/S 53681.41 USD-L49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	01/25/2024		53,681	0.917515393				429		429		429			243		0003
EUR/S 1096868.25 USD-L1001980.68EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	07/25/2024		1,096,868	0.913492281				8,356		8,356		8,356			6,302		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO Reinv6m ANCHE 1A D2R XS2399534093	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.886996629				(1,427)		(1,427)		(1,427)			38,021		0003
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/27/2023	11/03/2025		3,455,203	0.818283732				(17,175)		(17,175)		(17,175)			27,842		0003
GBP/L 1449346.51 USD-S1188708.11GBP	Motive Capital Fund li-b	N/A	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	06/22/2023		1,449,347	0.820168332				(19,100)		(19,100)		(19,100)			3,456		0003
GBP/L 10083127.86 USD-S8360109.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/13/2022	10/20/2023		10,083,128	0.829118647				(253,963)		(253,963)		(253,963)			37,598		0003
GBP/L 2385880.66 USD-S1691214.36GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		2,385,881	0.708842814				268,923		268,923		268,923			27,239		0003
GBP/L 2919989.60 USD-S2001638.06GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		2,919,990	0.685494928				331,933		331,933		331,933			44,323		0003
GBP/L 3394181.09 USD-S2286875.82GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		3,394,181	0.673763644				397,207		397,207		397,207			56,837		0003
GBP/L 3650296.04 USD-S2393479.80GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		3,650,296	0.655694709				440,360		440,360		440,360			66,366		0003
GBP/L 15064382.30 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2023		15,064,382	0.737501198				1,341,567		1,341,567		1,341,567			34,370		0003
GBP/L 6580541.88 USD-S3999600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		6,580,542	0.607791892				715,657		715,657		715,657			161,961		0003
GBP/S 15072159.30 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	04/17/2023		15,072,159	0.737120659				(1,364,632)		(1,364,632)		(1,364,632)			16,264		0003
EUR/L 1503409.38 USD-S1495000.00EUR	CLO Reinv6m CADOG 12A B1N XS1861235817	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	10/06/2022	10/16/2023		1,503,409	0.99440646				(133,646)		(133,646)		(133,646)			5,550		0003
EUR/L 1008750.00 USD-S1000000.00EUR	CLO Reinv6m HARVT 20A B1R XS2310759332	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2022	10/20/2023		1,008,750	0.991325898				(86,413)		(86,413)		(86,413)			3,761		0003
EUR/L 930429.50 USD-S910000.00EUR	CLO Reinv6m CADOG 8A BRN XS2079889361	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	10/15/2024		930,430	0.978042936				(74,667)		(74,667)		(74,667)			5,783		0003
EUR/L 1043500.00 USD-S1000000.00EUR	CLO Reinv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026		1,043,500	0.958313368				(64,680)		(64,680)		(64,680)			9,468		0003
EUR/L 647329.60 USD-S620000.00EUR	CLO Reinv6m DRYD 2020-88A B1 XS2337313402	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026		647,330	0.957781013				(39,814)		(39,814)		(39,814)			5,886		0003
EUR/L 1197570.00 USD-S1140000.00EUR	CLO Reinv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027		1,197,570	0.951927653				(68,903)		(68,903)		(68,903)			11,668		0003
EUR/L 1311225.00 USD-S1250000.00EUR	CLO Reinv6m BBAME 2A B1 XS2385779181	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027		1,311,225	0.953307022				(77,218)		(77,218)		(77,218)			12,776		0003
EUR/L 2398627.40 USD-S2000000.00EUR	CLO Reinv6m BECLO 6A D XS1854559637	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023		2,398,627	0.833810203				208,587		208,587		208,587			8,855		0003
EUR/L 1669427.93 USD-S1375000.00EUR	CLO Reinv6m BILB 2A C XS1941078112	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	05/15/2024		1,669,428	0.823635435				145,974		145,974		145,974			8,858		0003
EUR/L 1223837.00 USD-S1000000.00EUR	CLO Reinv6m CADOG 8A CRN XS2079889874	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		1,223,837	0.817102278				110,610		110,610		110,610			7,607		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 6126845.00 USD-S5000000.00EUR	CLO ReInv6m HOLPK 1A A2RR XS2079844184	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	11/15/2024		6,126,845	0.816080707				556,368		556,368		556,368			39,113		0003
EUR/L 9944750.08 USD-S8200000.00EUR	CLO ReInv6m HARVT 21A CR XS2326515470	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		9,944,750	0.824555663				868,304		868,304		868,304			50,802		0003
EUR/L 3949755.28 USD-S3190000.00EUR	CLO ReInv6m HARVT 23A CE XS2112473553	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/29/2021	04/15/2025		3,949,755	0.807644974				380,743		380,743		380,743			28,233		0003
EUR/S 1668730.39 USD-L1375000.00EUR	CLO ReInv6m BILB 2A C XS1941078112	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/06/2021	05/15/2024		1,668,730	0.82397972				(145,311)		(145,311)		(145,311)			8,854		0003
EUR/L 1099572.20 USD-S898930.84EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025		1,099,572	0.817527799				93,597		93,597		93,597			8,180		0003
EUR/L 13050350.00 USD-S10550000.00EUR	CLO ReInv6m HNLY 3A DR XS2414937255	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/01/2021	06/15/2027		13,050,350	0.808407437				1,051,179		1,051,179		1,051,179			133,901		0003
GBP/L 460787.93 USD-S348074.46GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/10/2021	05/16/2023		460,788	0.755389708				31,093		31,093		31,093			818		0003
GBP/L 359818.17 USD-S261362.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		359,818	0.726374658				35,144		35,144		35,144			3,501		0003
EUR/L 404853.08 USD-S341777.96EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/24/2022	11/27/2024		404,853	0.844202445				24,918		24,918		24,918			2,610		0003
EUR/L 7024440.00 USD-S6000000.00EUR	CLO ReInv6m AVOCA 17A B2RR XS2434356098	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		7,024,440	0.854160616				407,275		407,275		407,275			39,940		0003
EUR/S 602623.49 USD-L495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		602,623	0.822639025				(41,870)		(41,870)		(41,870)			5,863		0003
GBP/L 39300611.17 USD-S32463746.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	07/12/2024		39,300,611	0.826036676				(792,830)		(792,830)		(792,830)			222,746		0003
EUR/L 581327.59 USD-S533915.86EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026		581,328	0.918442319				(12,400)		(12,400)		(12,400)			5,085		0003
EUR/L 772168.37 USD-S723123.75EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2022	11/27/2024		772,168	0.936484552				(27,078)		(27,078)		(27,078)			4,979		0003
GBP/L 137907.16 USD-S112373.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		137,907	0.814846959				372		372		372			1,342		0003
GBP/L 159282.48 USD-S129790.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		159,282	0.814846994				430		430		430			1,550		0003
EUR/L 2731252.30 USD-S2737000.00EUR	CLO ReInv6m EGLXY 2013-3A BR2 XS2305241064	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/30/2022	10/24/2023		2,731,252	1.002104419				(266,598)		(266,598)		(266,598)			10,284		0003
EUR/L 2576464.63 USD-S2602226.68EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	04/25/2023		2,576,465	1.009998992				(249,295)		(249,295)		(249,295)			3,371		0003
EUR/L 2644029.05 USD-S2643500.35EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	10/25/2023		2,644,029	0.99980004				(251,505)		(251,505)		(251,505)			9,980		0003
EUR/L 102.54 USD-S100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	10/25/2024		103	0.983031012				(9)		(9)		(9)			1		0003
EUR/L 1638877.10 USD-S1627000.00EUR	Domi 2019-1 Class C-50136237	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/14/2022	03/15/2024		1,638,877	0.992752904				(151,474)		(151,474)		(151,474)			8,024		0003
EUR/L 3115023.73 USD-S3005039.29EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/29/2024		3,115,024	0.964692263				(199,867)		(199,867)		(199,867)			17,972		0003
EUR/L 2700475.24 USD-S2585671.43EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2025		2,700,475	0.957487553				(160,247)		(160,247)		(160,247)			18,280		0003
EUR/L 1246523.63 USD-S1189430.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2025		1,246,524	0.95419847				(66,701)		(66,701)		(66,701)			8,988		0003
EUR/L 1963052.01 USD-S1854735.46EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026		1,963,052	0.944822374				(91,885)		(91,885)		(91,885)			16,520		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 595620.32 USD-S584285.19EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	11/15/2023		595,620	0.980969202				(44,808)		(44,808)		(44,808)			2,359		0003
EUR/L 141812.48 USD-S138353.63EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	02/15/2024		141,812	0.975609692				(10,289)		(10,289)		(10,289)			665		0003
EUR/L 1006929.17 USD-S963753.03EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	05/15/2025		1,006,929	0.957120976				(57,054)		(57,054)		(57,054)			7,341		0003
EUR/L 1040363.60 USD-S989220.88EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	11/17/2025		1,040,364	0.950841494				(54,239)		(54,239)		(54,239)			8,445		0003
EUR/L 1732152.14 USD-S1680885.14EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	06/17/2024		1,732,152	0.970402715				(120,791)		(120,791)		(120,791)			9,552		0003
EUR/L 177637.26 USD-S171679.97EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	09/16/2024		177,637	0.966463736				(11,895)		(11,895)		(11,895)			1,075		0003
EUR/L 2347496.78 USD-S2250000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,347,497	0.958467768				(156,584)		(156,584)		(156,584)			25,061		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026		2,204,567	0.941681655				(295,629)		(295,629)		(295,629)			21,175		0003
EUR/L 516470.00 USD-S500000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026		516,470	0.968110442				(37,095)		(37,095)		(37,095)			4,710		0003
EUR/L 2001880.00 USD-S2000000.00EUR	CLO ReInv6m CRNCL 2018-10A C2R XS2350605825	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023		2,001,880	0.999060883				(188,161)		(188,161)		(188,161)			7,391		0003
EUR/L 1251175.00 USD-S1250000.00EUR	CLO ReInv6m DRYD 2017-27A CR XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/14/2022	10/16/2023		1,251,175	0.999060883				(117,600)		(117,600)		(117,600)			4,619		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.955190349				(185,994)		(185,994)		(185,994)			28,886		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.952653139				(150,698)		(150,698)		(150,698)			24,810		0003
EUR/L 3717834.06 USD-S3524000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		3,717,834	0.947863714				(214,500)		(214,500)		(214,500)			41,086		0003
EUR/L 5000815.46 USD-S4875000.00EUR	CLO ReInv6m GROSV 2022-1A C XS2551763829	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	05/24/2024		5,000,815	0.974841011				(371,109)		(371,109)		(371,109)			26,822		0003
EUR/S 1588350.00 USD-L1500000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.944376239				77,041		77,041		77,041			14,608		0003
EUR/S 2646750.00 USD-L2500000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.944554642				128,329		128,329		128,329			24,165		0003
EUR/L 2515600.00 USD-S2375000.00EUR	CLO ReInv6m ARBR 11A C XS2501344019	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		2,515,600	0.944108761				(120,447)		(120,447)		(120,447)			22,825		0003
EUR/L 649937.50 USD-S625000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025		649,938	0.961630926				(40,953)		(40,953)		(40,953)			5,276		0003
EUR/L 2796614.54 USD-S2604530.42EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023		2,796,615	0.931315483				(30,395)		(30,395)		(30,395)			3,018		0003
GBP/S 2218693.66 USD-L1777600.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/14/2022	04/15/2024		2,218,694	0.801192175				(21,087)		(21,087)		(21,087)			11,334		0003
GBP/L 1229386.16 USD-S996826.53GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/15/2022	06/16/2025		1,229,386	0.810832725				2,014		2,014		2,014			9,146		0003
EUR/L 543800.00 USD-S500000.00EUR	CLO CADOG 6A CR XS1655107552	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024		543,800	0.919455682				(5,616)		(5,616)		(5,616)			2,490		0003
EUR/L 174657.65 USD-S167040.60EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	06/16/2025		174,658	0.956388684				(9,821)		(9,821)		(9,821)			1,299		0003
EUR/L 1746422.04 USD-S1666147.08EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	10/28/2025		1,746,422	0.954034616				(96,330)		(96,330)		(96,330)			14,028		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 4634316.37 USD-L4598658.37EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2022	07/25/2023		4,634,316	0.992305661				383,569		383,569		383,569			13,063		0003
EUR/L 2817375.00 USD-S2578125.00EUR	CLO CONTE 5A C XS1825535815	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/06/2023	10/31/2024		2,817,375	0.915080527				(30,905)		(30,905)		(30,905)			17,758		0003
GBP/L 8701016.62 USD-S7113846.36GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2023	04/17/2023		8,701,017	0.817587952				(76,053)		(76,053)		(76,053)			9,389		0003
GBP/L 9027573.69 USD-S7282033.78GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/27/2023	04/28/2023		9,027,574	0.806643516				41,084		41,084		41,084			12,502		0003
EUR/L 434604.96 USD-S394500.08EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	12/31/2024		434,605	0.907721072				(1,663)		(1,663)		(1,663)			2,880		0003
EUR/L 1742981.70 USD-S1631290.20EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/01/2023	04/28/2023		1,742,982	0.935919293				(28,731)		(28,731)		(28,731)			2,414		0003
GBP/L 865784.80 USD-S711147.31GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/13/2023	06/22/2023		865,785	0.821390385				(12,717)		(12,717)		(12,717)			2,064		0003
EUR/S 1649499.08 USD-L1509424.49EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	04/25/2024		1,649,499	0.915080529				13,005		13,005		13,005			8,536		0003
EUR/S 110.56 USD-L100.80EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	10/25/2024		111	0.911722142				1		1		1			1		0003
EUR/L 518133.00 USD-S462000.00EUR	CLO Reinv6m WILPK 1A C XS1699705643	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/20/2023	07/15/2027		518,133	0.891662951				(450)		(450)		(450)			5,368		0003
EUR/L 7891142.00 USD-S7000000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		7,891,142	0.887070591				(17,913)		(17,913)		(17,913)			91,524		0003
EUR/L 32697600.00 USD-S26000000.00EUR	CLO Reinv6m RRME 7A C XS2368577354	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		32,697,600	0.795165394				3,238,868		3,238,868		3,238,868			302,548		0003
EUR/L 9105120.00 USD-S7200000.00EUR	CLO Reinv6m ALBAC 1A B2R XS2368817099	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/29/2021	07/20/2026		9,105,120	0.790763878				949,460		949,460		949,460			82,787		0003
EUR/L 3450435.00 USD-S2775000.00EUR	CLO Reinv6m RKFPK 1A C XS2360921600	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2021	01/15/2026		3,450,435	0.804246421				326,023		326,023		326,023			28,854		0003
EUR/L 3638920.00 USD-S2900000.00EUR	CLO Reinv6m HARVT 26A D XS2359406639	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/12/2021	07/15/2026		3,638,920	0.796939751				357,510		357,510		357,510			33,018		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO Reinv6m CONTE 9A B2 XS2356404223	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.797321001				613,728		613,728		613,728			56,900		0003
EUR/L 1294244.00 USD-S1190000.00EUR	CLO BCCE 2017-1A B1 XS1663002159	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/20/2022	01/31/2024		1,294,244	0.919455682				(13,366)		(13,366)		(13,366)			5,925		0003
GBP/L 8785086.37 USD-S7182580.77GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2023	04/17/2023		8,785,086	0.817587952				(76,788)		(76,788)		(76,788)			9,480		0003
GBP/L 9784618.88 USD-S7909958.67GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/23/2023	04/25/2023		9,784,619	0.808407437				23,796		23,796		23,796			12,804		0003
GBP/L 13713073.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	07/17/2023		13,713,073	0.810175808				(15,350)		(15,350)		(15,350)			37,297		0003
EUR/L 1361525.31 USD-S1245107.74EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/23/2023	06/28/2023		1,361,525	0.914494744				4,595		4,595		4,595			3,362		0003
EUR/L 3459.90 USD-S3166.67EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2023		3,460	0.915248996				8		8		8			9		0003
EUR/L 21110.90 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2024		21,111	0.900009				99		99		99			140		0003
EUR/L 21430.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		21,430	0.886603422				91		91		91			221		0003
EUR/L 2450068.00 USD-S2000000.00EUR	CLO Reinv6m ARESE 13A DN XS2084075386	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025		2,450,068	0.816303874				218,892		218,892		218,892			16,423		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				111,659		111,659		111,659			8,791		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 604450.00 USD-S500000.00EUR	CLO Reinv6m GLME 2A B1A XS1911601349	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024		604,450	0.827198279				55,301		55,301		55,301			2,699		0003
EUR/L 2425548.80 USD-S2000000.00EUR	CLO Reinv6m BABSE 2020-1A B2 XS2230874187	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		2,425,549	0.824555663				211,781		211,781		211,781			12,391		0003
EUR/L 606387.20 USD-S500000.00EUR	CLO Reinv6m CONTE 8A C XS2212661453	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		606,387	0.824555663				52,945		52,945		52,945			3,098		0003
EUR/L 2447674.00 USD-S2000000.00EUR	CLO Reinv6m ARESE 12A D XS2034052352	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		2,447,674	0.817102278				221,220		221,220		221,220			15,213		0003
EUR/S 902175.00 USD-L750000.00EUR	CLO Reinv6m AQUE 2019-4A C XS2004873894	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/21/2021	07/15/2024		902,175	0.8313243				(70,158)		(70,158)		(70,158)			5,130		0003
EUR/L 6205500.00 USD-S5000000.00EUR	CLO Reinv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		6,205,500	0.805736846				540,745		540,745		540,745			59,139		0003
EUR/S 590500.00 USD-L500000.00EUR	CLO Reinv6m DERPK 1A B XS2223753398	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/12/2021	04/15/2024		590,500	0.846740051				(39,881)		(39,881)		(39,881)			3,017		0003
EUR/S 8882250.00 USD-L7500000.00EUR	CLO Reinv6m DUNEP 1A A2BN Mtge XS2036105992	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		8,882,250	0.844380647				(552,011)		(552,011)		(552,011)			55,206		0003
EUR/S 5970000.00 USD-L5000000.00EUR	CLO TERM CONTE 9A B2 XS2356404223	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/12/2021	07/24/2023		5,970,000	0.837520938				(514,434)		(514,434)		(514,434)			16,755		0003
EUR/L 41533800.00 USD-S33000000.00EUR	CLO Reinv6m RRME 8A B XS2379454254	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026		41,533,800	0.794533609				4,103,963		4,103,963		4,103,963			391,014		0003
GBP/L 9636965.34 USD-S6979211.72GBP	Brunel Sept 2021 - 7200467	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/01/2021	12/09/2024		9,636,965	0.724212599				952,757		952,757		952,757			62,749		0003
EUR/L 5160436.20 USD-S4260000.00EUR	CLO Reinv6m ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024		5,160,436	0.825511611				420,878		420,878		420,878			32,244		0003
EUR/L 5632870.50 USD-S4650000.00EUR	CLO Reinv6m ARESE?12A?DR XS2391580995	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024		5,632,871	0.825511611				459,409		459,409		459,409			35,196		0003
EUR/L 1995630.00 USD-S1700000.00EUR	CLO Reinv6m DRYD 2017-62A C XS1826187723	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	07/17/2023		1,995,630	0.851861317				141,329		141,329		141,329			5,428		0003
EUR/L 1176195.00 USD-S1000000.00EUR	CLO Reinv6m RFTE 2018-1A CE XS1900081933	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	09/15/2023		1,176,195	0.850199159				82,448		82,448		82,448			3,990		0003
EUR/L 13932579.60 USD-S11670000.00EUR	CLO Reinv6m HNLY 3A D XS2240856562	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/06/2021	10/15/2024		13,932,580	0.837605119				963,578		963,578		963,578			86,595		0003
EUR/L 1799700.00 USD-S1500000.00EUR	CLO Reinv6m ANCHE 3A D XS2063531987	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025		1,799,700	0.833472245				129,014		129,014		129,014			12,064		0003
EUR/L 17972750.00 USD-S14500000.00EUR	CLO Reinv6m DERPK 1A DR XS2393984641	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		17,972,750	0.806776926				1,558,623		1,558,623		1,558,623			169,202		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.808407437				809,794		809,794		809,794			91,431		0003
GBP/S 1905203.50 USD-L1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2023		1,905,204	0.729580856				(188,308)		(188,308)		(188,308)			4,347		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026		289,247	0.720435139				30,189		30,189		30,189			2,592		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029		333,277	0.703358545				37,870		37,870		37,870			4,154		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		424,655	0.673763651				49,696		49,696		49,696			7,111		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/27/2021	11/03/2025		23,002,095	0.813802083				1,984,139		1,984,139		1,984,139			185,351		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	11/03/2025		93,107,536	0.726163677				9,099,149		9,099,149		9,099,149			750,261		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044		615,818	0.612594953				69,701		69,701		69,701			14,185		0003
EUR/S 13452700.00 USD-L11500000.00EUR	CLO Reinv6m HARVT 25A D XS2240270368	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NJHU748	12/20/2021	07/15/2024		13,452,700	0.854846982				(716,213)		(716,213)		(716,213)			76,490		0003
GBP/L 67046320.00 USD-S48800000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	01/17/2025		67,046,320	0.727855011				6,357,277		6,357,277		6,357,277			450,102		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO Reinv6m OCPE 2022-5A D XS2423747208	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.807050392				616,575		616,575		616,575			74,878		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO Reinv6m BBAME 3A B2 XS2441621930	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		6,160,250	0.811655371				483,785		483,785		483,785			61,939		0003
EUR/L 23279062.50 USD-S18750000.00EUR	CLO Reinv6m RRME 11A BN XS2446267770	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/16/2022	09/30/2027		23,279,063	0.805444807				1,894,963		1,894,963		1,894,963			247,024		0003
EUR/L 1226500.00 USD-S1000000.00EUR	CLO Reinv6m CRNCL 2022-15A C XS2440777733	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		1,226,500	0.81532817				91,922		91,922		91,922			12,332		0003
EUR/S 692520.00 USD-L600000.00EUR	CLO TERM CORDA 14A DR XS2350866542	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/24/2022	05/22/2024		692,520	0.86640097				(31,381)		(31,381)		(31,381)			3,705		0003
GBP/L 401938.11 USD-S303177.91GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/13/2022	12/09/2024		401,938	0.754290032				25,835		25,835		25,835			2,617		0003
EUR/L 32870050.00 USD-S29000000.00EUR	Project Physicus - 7200542	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/26/2022	02/25/2025		32,870,050	0.88226212				685,304		685,304		685,304			227,112		0003
EUR/L 21540686.84 USD-S18804615.31EUR	East Road - 7200561	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026		21,540,687	0.872981231				506,013		506,013		506,013			191,425		0003
GBP/L 437160.08 USD-S353403.46GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	06/13/2022	12/09/2024		437,160	0.808407437				1,455		1,455		1,455			2,846		0003
GBP/L 180231.72 USD-S143628.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	06/23/2022	01/11/2027		180,232	0.796908003				3,957		3,957		3,957			1,754		0003
GBP/S 60634000.00 USD-L48800000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/01/2022	01/17/2025		60,634,000	0.804828974				(496,499)		(496,499)		(496,499)			407,055		0003
GBP/L 194091.56 USD-S158154.92GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		194,092	0.814846972				524		524		524			1,888		0003
EUR/L 5482743.04 USD-S5231625.04EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025		5,482,743	0.954198474				(307,356)		(307,356)		(307,356)			37,692		0003
GBP/L 516242.61 USD-S446017.20GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/14/2022	12/09/2024		516,243	0.863968203				(33,644)		(33,644)		(33,644)			3,361		0003
GBP/L 105612.55 USD-S91241.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		105,613	0.863930849				(5,279)		(5,279)		(5,279)			1,028		0003
GBP/L 44450.66 USD-S38402.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		44,451	0.863930929				(2,222)		(2,222)		(2,222)			432		0003
EUR/L 8981865.00 USD-S8500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		8,981,865	0.946351342				(441,181)		(441,181)		(441,181)			78,351		0003
EUR/L 1719840.00 USD-S1600000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		1,719,840	0.930319099				(68,238)		(68,238)		(68,238)			18,432		0003
EUR/L 1603142.71 USD-S1594690.84EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	01/25/2024		1,603,143	0.994727937				(148,814)		(148,814)		(148,814)			7,267		0003
EUR/L 49514.56 USD-S49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	01/25/2024		49,515	0.994728015				(4,596)		(4,596)		(4,596)			224		0003
EUR/L 8878.32 USD-S8727.34EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	10/25/2024		8,878	0.98299453				(763)		(763)		(763)			56		0003
EUR/L 727300.00 USD-S700000.00EUR	CLO Reinv6m OZLME 1A BRRE XS2309360563	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026		727,300	0.962463908				(46,863)		(46,863)		(46,863)			6,097		0003
EUR/L 999540.00 USD-S1000000.00EUR	CLO Reinv6m CORDA 11A B1R XS2310127613	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	10/07/2022	10/16/2023		999,540	1.000460212				(95,480)		(95,480)		(95,480)			3,690		0003
EUR/L 1340170.00 USD-S1300000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,340,170	0.970026191				(100,971)		(100,971)		(100,971)			13,076		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 526672.45 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/14/2022	01/11/2027		526,672	0.912825191				(53,970)		(53,970)		(53,970)			5,124		0003
EUR/L 2070100.00 USD-S2000000.00EUR	Eqt France - 7200569	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		2,070,100	0.966136902				(144,235)		(144,235)		(144,235)			18,720		0003
EUR/L 155335.36 USD-S146764.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026		155,335	0.944822351				(7,271)		(7,271)		(7,271)			1,307		0003
EUR/S 372299.00 USD-L367326.65EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2022	10/25/2023		372,299	0.986644203				30,049		30,049		30,049			1,405		0003
EUR/L 24473688.45 USD-S22764104.22EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/14/2022	04/28/2023		24,473,688	0.930146033				(249,967)		(249,967)		(249,967)			33,892		0003
EUR/L 24578517.15 USD-S22764104.22EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2022	04/28/2023		24,578,517	0.92617891				(145,138)		(145,138)		(145,138)			34,037		0003
EUR/L 1748560.00 USD-S1600000.00EUR	CLO ReInv6m AVOCA 15A DR XS1768031004	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,748,560	0.91503866				(16,474)		(16,474)		(16,474)			10,109		0003
EUR/L 1092850.00 USD-S1000000.00EUR	CLO ReInv6m GLME 1A C1A XS1772821978	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,092,850	0.91503866				(10,296)		(10,296)		(10,296)			6,318		0003
EUR/L 684025.00 USD-S625000.00EUR	CLO PRVD 1A B2NE XS1775599621	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024		684,025	0.913709294				(5,776)		(5,776)		(5,776)			4,074		0003
GBP/L 4664341.98 USD-S3816138.06GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2022	02/18/2025		4,664,342	0.81815143				(38,151)		(38,151)		(38,151)			32,066		0003
EUR/L 22760714.90 USD-S21402384.73EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	02/24/2025		22,760,715	0.940321287				(880,316)		(880,316)		(880,316)			157,150		0003
GBP/L 9257017.26 USD-S7568425.78GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2023	04/17/2023		9,257,017	0.817587952				(80,913)		(80,913)		(80,913)			9,989		0003
GBP/L 313256.86 USD-S255763.73GBP	Brunel Sept 2021 - 7200467	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/13/2023	12/09/2024		313,257	0.816466493				(2,070)		(2,070)		(2,070)			2,040		0003
EUR/L 47886844.54 USD-S43901871.65EUR	Coupon Hedge CLO JAJO	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/27/2023	04/28/2023		47,886,845	0.916783557				205,866		205,866		205,866			66,316		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025		2,493,542	0.814133356				858		858		858			20,093		0003
EUR/L 1228293.21 USD-S1134416.82EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	10/25/2023		1,228,293	0.923571677				(14,280)		(14,280)		(14,280)			4,636		0003
EUR/S 1226618.81 USD-L1134416.82EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	10/25/2023		1,226,619	0.924832402				15,954		15,954		15,954			4,630		0003
GBP/L 606250.00 USD-S500000.00GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/27/2023	02/18/2025		606,250	0.824742268				(9,685)		(9,685)		(9,685)			4,168		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/01/2023	11/03/2025		478,305	0.822104756				(4,415)		(4,415)		(4,415)			3,854		0003
EUR/S 1649499.08 USD-L1509424.49EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	04/25/2024		1,649,499	0.915080529				13,005		13,005		13,005			8,536		0003
EUR/L 6312913.60 USD-S5600000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		6,312,914	0.887070591				(14,330)		(14,330)		(14,330)			73,219		0003
EUR/L 6795932.24 USD-S6214844.30EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/23/2023	06/28/2023		6,795,932	0.914494742				22,934		22,934		22,934			16,779		0003
EUR/L 1392767.25 USD-S1247060.68EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/24/2025		1,392,767	0.895383403				12,450		12,450		12,450			9,616		0003
EUR/S 720060.83 USD-L659492.99EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	04/17/2023		720,061	0.915885107				(4,234)		(4,234)		(4,234)			777		0003
EUR/L 736449.23 USD-S659492.99EUR	12.18 Hotel - 7 Pines Sardinia - 7200582	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/18/2025		736,449	0.895503672				6,556		6,556		6,556			5,063		0003
GBP/L 10096504.04 USD-S8360109.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/13/2022	01/22/2024		10,096,504	0.828020204				(240,651)		(240,651)		(240,651)			45,538		0003

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GBP/L 1531457.95 USD-S1111000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/16/2025		1,531,458	0.725452501				150,172		150,172		150,172			11,393		0003
GBP/L 3820825.13 USD-S2477034.12GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		3,820,825	0.648298217				460,770		460,770		460,770			72,038		0003
GBP/L 12567965.82 USD-S7347968.79GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		12,567,966	0.584658559				1,523,488		1,523,488		1,523,488			313,596		0003
GBP/L 4448503.01 USD-S2805387.53GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		4,448,503	0.630636312				500,923		500,923		500,923			94,961		0003
GBP/L 2087406.11 USD-S1541545.02GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2024		2,087,406	0.738497896				171,313		171,313		171,313			11,511		0003
GBP/S 13476585.54 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/19/2022	01/16/2024		13,476,586	0.824392793				260,765		260,765		260,765			60,166		0003
EUR/L 724612.00 USD-S700000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026		724,612	0.966034236				(50,552)		(50,552)		(50,552)			6,608		0003
EUR/L 725921.40 USD-S690000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2022	07/14/2027		725,921	0.95051613				(42,111)		(42,111)		(42,111)			7,518		0003
EUR/L 1296750.00 USD-S1250000.00EUR	CLO Reinv6m ALBAC 3A B1 XS2396622776	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	10/07/2022	12/15/2026		1,296,750	0.963948332				(89,535)		(89,535)		(89,535)			12,493		0003
EUR/L 755812.50 USD-S750000.00EUR	CLO Reinv6m DRYD 2017-52A DR XS2353415149	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/14/2022	02/15/2024		755,813	0.992309601				(68,713)		(68,713)		(68,713)			3,544		0003
EUR/L 1361068.80 USD-S1312000.00EUR	CLO Reinv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		1,361,069	0.963948332				(93,976)		(93,976)		(93,976)			13,112		0003
EUR/L 1404810.00 USD-S1350000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/18/2022	01/15/2026		1,404,810	0.960984048				(88,367)		(88,367)		(88,367)			11,748		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.955125845				(92,374)		(92,374)		(92,374)			14,250		0003
EUR/S 516410.00 USD-L500000.00EUR	CLO Reinv6m ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/31/2022	10/17/2024		516,410	0.968222924				35,859		35,859		35,859			3,215		0003
EUR/S 798450.00 USD-L750000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	10/31/2022	01/15/2027		798,450	0.939319932				36,055		36,055		36,055			7,780		0003
EUR/L 2180016.25 USD-S2125000.00EUR	CLO Reinv6m NEUBE 2022-5A C XS2550554617	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024		2,180,016	0.974763376				(162,085)		(162,085)		(162,085)			11,872		0003
EUR/L 1853600.00 USD-S1750000.00EUR	CLO Reinv6m ARBR 11A D XS2501344282	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		1,853,600	0.944108761				(88,750)		(88,750)		(88,750)			16,819		0003
GBP/L 6501383.73 USD-S5253049.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2022	06/16/2025		6,501,384	0.807989399				31,527		31,527		31,527			48,365		0003
EUR/L 1727985.91 USD-S1603000.00EUR	CLO ACLO 3A B2R XS2057852217	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		1,727,986	0.927669601				(21,626)		(21,626)		(21,626)			4,995		0003
EUR/L 544350.00 USD-S500000.00EUR	CLO TIKEH 3A B XS1680961353	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	03/28/2024		544,350	0.918526683				(6,082)		(6,082)		(6,082)			2,714		0003
EUR/L 2782589.15 USD-S2604530.42EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/04/2023	04/17/2023		2,782,589	0.936009694				(44,420)		(44,420)		(44,420)			3,003		0003
GBP/S 13774444.44 USD-L11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024		13,774,444	0.80664677				(76,387)		(76,387)		(76,387)			89,979		0003
EUR/L 2828106.13 USD-S2666000.00EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/15/2023	06/22/2023		2,828,106	0.942680323				(76,353)		(76,353)		(76,353)			6,743		0003
EUR/L 3854434.97 USD-S3633500.00EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/15/2023	06/22/2023		3,854,435	0.942680322				(104,062)		(104,062)		(104,062)			9,190		0003
GBP/L 3627527.76 USD-S3030769.29GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	06/16/2025		3,627,528	0.835491688				(104,211)		(104,211)		(104,211)			26,986		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 5234.84 USD-S4859.56EUR	CLO DRYD 2014-35A C1VA XS2092260814 - AcclntD1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2023	04/17/2023		5,235	0.928311085				(40)		(40)		(40)			6		0003
EUR/L 5350.60 USD-S4958.72EUR	CLO CORDA 3A CRR XS1823357469 - AcclntD1	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2023	05/15/2023		5,351	0.926759616				(40)		(40)		(40)			9		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO ReInv6m VOYE 3A B2 XS2125181235	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		2,459,638	0.813127785				223,319		223,319		223,319			17,582		0003
EUR/L 3594299.10 USD-S3000000.00EUR	CLO ReInv6m Rockford Tower Europe XS1900082311	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	09/15/2023		3,594,299	0.834655079				313,058		313,058		313,058			12,192		0003
EUR/L 899485.28 USD-S750000.00EUR	CLO ReInv6m AVOCA 19A C XS1869413572	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023		899,485	0.833810199				78,220		78,220		78,220			3,321		0003
EUR/L 3662967.00 USD-S3030000.00EUR	CLO ReInv6m DRYD 2018-66A B1 XS1908336073	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024		3,662,967	0.827198279				335,124		335,124		335,124			16,353		0003
EUR/L 1208900.00 USD-S1000000.00EUR	CLO ReInv6m OZLME 5X B1 XS1904640080	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024		1,208,900	0.827198279				110,602		110,602		110,602			5,397		0003
EUR/L 606387.20 USD-S500000.00EUR	CLO ReInv6m DERPK 1A B XS2223753398	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024		606,387	0.824555663				52,945		52,945		52,945			3,098		0003
EUR/L 1214129.40 USD-S1000000.00EUR	CLO ReInv6m JUBIL 2019-22X D Mtge XS1980849563	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	05/15/2024		1,214,129	0.823635438				106,163		106,163		106,163			6,442		0003
EUR/L 912754.80 USD-S750000.00EUR	CLO ReInv6m AQUE 2019-4A C XS2004873894	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		912,755	0.821688366				80,151		80,151		80,151			5,190		0003
EUR/L 6085032.00 USD-S5000000.00EUR	CLO ReInv6m CORDA 18A C XS2237426023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		6,085,032	0.821688366				534,341		534,341		534,341			34,599		0003
EUR/L 4868025.60 USD-S4000000.00EUR	CLO ReInv6m MDPKE 14A DN Mtge XS2002368749	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		4,868,026	0.821688366				427,473		427,473		427,473			27,679		0003
EUR/L 2447674.00 USD-S2000000.00EUR	CLO ReInv6m DUNEP 1A A2A XS2036105133	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		2,447,674	0.817102278				221,220		221,220		221,220			15,213		0003
EUR/L 3059592.50 USD-S2500000.00EUR	CLO ReInv6m DUNEP 1A B2N Mtge XS2036107345	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		3,059,593	0.817102278				276,525		276,525		276,525			19,016		0003
EUR/S 592450.00 USD-L500000.00EUR	CLO ReInv6m CONTE 8A C XS2212661453	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/12/2021	04/15/2024		592,450	0.843953076				(39,661)		(39,661)		(39,661)			3,026		0003
EUR/L 6254000.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026		6,254,000	0.799488327				586,877		586,877		586,877			58,968		0003
EUR/S 2422200.00 USD-L2000000.00EUR	CLO ReInv6m ARESE 12A D XS2034052352	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2021	10/15/2024		2,422,200	0.825695649				(197,375)		(197,375)		(197,375)			15,055		0003
EUR/L 2501205.00 USD-S2050000.00EUR	CLO ReInv6m RFTE 2021-2A D XS2405874756	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/02/2022	01/25/2027		2,501,205	0.81960495				180,605		180,605		180,605			24,458		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO ReInv6m NEUBE?2022-3A?C XS2440262736	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.806321561				414,381		414,381		414,381			50,065		0003
EUR/L 2819300.64 USD-S2400000.00EUR	CLO ReInv6m PHNXP 1A CR XS1890617225	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	10/30/2023		2,819,301	0.851274946				190,055		190,055		190,055			10,768		0003
EUR/L 6209000.00 USD-S5000000.00EUR	CLO ReInv6m RRME 11A A2B2N XS2446267341	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		6,209,000	0.805282654				506,398		506,398		506,398			65,886		0003
EUR/L 22614094.07 USD-S20345563.72EUR	Eqt France - 7200569	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		22,614,094	0.89968511				(82,818)		(82,818)		(82,818)			204,505		0003
GBP/S 4859958.40 USD-L3555200.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	05/15/2023		4,859,958	0.731528895				(471,174)		(471,174)		(471,174)			8,532		0003
GBP/S 7613960.75 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2023		7,613,961	0.729580856				(752,553)		(752,553)		(752,553)			17,372		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 1459994.80 USD-S1000819.03GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2032		1,459,995	0.685494928				165,966		165,966		165,966			22,162		0003
GBP/L 2142876.93 USD-S1366107.95GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2040		2,142,877	0.637511157				241,389		241,389		241,389			44,464		0003
GBP/L 2224251.50 USD-S1402693.77GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2041		2,224,252	0.630636315				250,462		250,462		250,462			47,481		0003
GBP/L 4262925.49 USD-S2589397.74GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2047		4,262,925	0.607422707				464,584		464,584		464,584			104,919		0003
EUR/L 1562790.00 USD-S1500000.00EUR	Domi 2022-1 Class C-50136235	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	04/15/2027		1,562,790	0.959821857				(103,381)		(103,381)		(103,381)			15,713		0003
EUR/L 7725246.21 USD-S7185607.11EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/14/2022	04/28/2023		7,725,246	0.930146032				(78,903)		(78,903)		(78,903)			10,698		0003
EUR/L 7758335.93 USD-S7185607.11EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2022	04/28/2023		7,758,336	0.926178909				(45,814)		(45,814)		(45,814)			10,744		0003
EUR/L 9104285.96 USD-S8560953.89EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/18/2022	02/24/2025		9,104,286	0.940321287				(352,126)		(352,126)		(352,126)			62,860		0003
EUR/L 14075370.25 USD-S12949737.62EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	04/17/2023		14,075,370	0.920028205				19,466		19,466		19,466			15,188		0003
EUR/L 19647129.99 USD-S18110708.07EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	04/17/2023		19,647,130	0.921799168				(10,594)		(10,594)		(10,594)			21,200		0003
GBP/L 6881666.67 USD-S5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024		6,881,667	0.807297974				12,290		12,290		12,290			32,318		0003
EUR/S 3307920.00 USD-L3000000.00EUR	CLO BILB 1A C XS1804148432	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2023	12/31/2024		3,307,920	0.906914315				9,707		9,707		9,707			21,918		0003
EUR/L 563500.00 USD-S500000.00EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		563,500	0.887311446				918		918		918			6,063		0003
GBP/L 2794053.00 USD-S2290704.95GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/24/2023	02/18/2025		2,794,053	0.819850214				(27,796)		(27,796)		(27,796)			19,208		0003
EUR/L 53575.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		53,575	0.886603422				228		228		228			552		0003
EUR/L 12171000.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 18A D XS2237426536	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	07/15/2024		12,171,000	0.821625175				1,069,565		1,069,565		1,069,565			69,202		0003
EUR/L 15918669.00 USD-S13000000.00EUR	CLO ReInv6m AVOCA 17A B2R XS2051458185	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	10/15/2024		15,918,669	0.816651191				1,446,156		1,446,156		1,446,156			98,940		0003
EUR/L 3061282.50 USD-S2500000.00EUR	CLO ReInv6m HOLPK 1A CRR XS2079845405	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/27/2021	11/15/2024		3,061,283	0.816651191				276,186		276,186		276,186			19,543		0003
EUR/L 8349917.21 USD-S6700000.00EUR	CLO ReInv6m CRWPK 1A CR XS2334259400	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		8,349,917	0.802403165				794,746		794,746		794,746			71,849		0003
EUR/S 5405000.00 USD-L4600000.00EUR	CLO TERM ADAGI IV-A CRR XS2331322417	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/09/2021	04/17/2023		5,405,000	0.85106383				(412,068)		(412,068)		(412,068)			5,832		0003
EUR/L 12415180.00 USD-S10000000.00EUR	CLO ReInv6m MDPKE 16A C1 XS2332503841	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		12,415,180	0.805465567				1,114,646		1,114,646		1,114,646			112,649		0003
EUR/L 16047057.92 USD-S12800000.00EUR	CLO ReInv6m PRVD 3A CR XS2356225990	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		16,047,058	0.797654004				1,565,183		1,565,183		1,565,183			145,603		0003
EUR/S 10943100.00 USD-L9000000.00EUR	CLO ReInv6m RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024		10,943,100	0.822436056				(979,829)		(979,829)		(979,829)			55,902		0003
EUR/L 8202350.00 USD-S6500000.00EUR	CLO ReInv6m BBAME 2A D XS2385782649	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/17/2021	01/15/2027		8,202,350	0.792455821				812,395		812,395		812,395			79,918		0003
EUR/L 12047774.10 USD-S9650000.00EUR	CLO ReInv6m BECLO 10A DR XS2398805254	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		12,047,774	0.800977834				1,113,785		1,113,785		1,113,785			113,422		0003
EUR/S 4673760.00 USD-L3900000.00EUR	CLO ReInv6m AQUE 2020-5A B2E XS2210214958 .	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2021	01/16/2024		4,673,760	0.834445928				(390,398)		(390,398)		(390,398)			20,866		0003
GBP/S 1112695.58 USD-L821315.14GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2021	06/17/2024		1,112,696	0.738131035				(91,797)		(91,797)		(91,797)			6,136		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 12416000.00 USD-S10000000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		12,416,000	0.805412371				1,070,844		1,070,844		1,070,844			121,147		0003
EUR/L 30365300.00 USD-S24500000.00EUR	CLO ReInv6m RRME 5A BRN XS2406903067	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		30,365,300	0.80684202				2,578,588		2,578,588		2,578,588			295,858		0003
EUR/L 44308550.00 USD-S35750000.00EUR	CLO ReInv6m RRME 5A CRN XS2406903810	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		44,308,550	0.80684202				3,762,633		3,762,633		3,762,633			431,711		0003
EUR/L 856407.76 USD-S714268.36EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/15/2021	06/16/2025		856,408	0.834028361				58,514		58,514		58,514			6,371		0003
EUR/S 2330100.00 USD-L2000000.00EUR	CLO ReInv6m BABSE 2020-1A C1 XS2230874856	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024		2,330,100	0.85833226				(127,625)		(127,625)		(127,625)			11,903		0003
EUR/S 2330100.00 USD-L2000000.00EUR	CLO ReInv6m BABSE 2020-1A B2 XS2230874187	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024		2,330,100	0.85833226				(127,625)		(127,625)		(127,625)			11,903		0003
EUR/L 1690779.75 USD-S1450000.00EUR	CLO ReInv6m OZLME 5A B1 XS1904642292	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2021	01/16/2024		1,690,780	0.857592481				98,248		98,248		98,248			7,548		0003
EUR/S 9852042.00 USD-L8340000.00EUR	CLO ReInv6m MDPKE 14A DN XS2002368749	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/20/2022	07/15/2024		9,852,042	0.846525015				(654,183)		(654,183)		(654,183)			56,017		0003
EUR/S 2078650.00 USD-L1750000.00EUR	CLO ReInv6m CADOG 8A CRN XS2079889874	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/08/2022	10/15/2024		2,078,650	0.841892575				(134,536)		(134,536)		(134,536)			12,919		0003
GBP/L 561802.12 USD-S413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025		561,802	0.735240052				49,219		49,219		49,219			4,527		0003
EUR/L 13345050.00 USD-S10750000.00EUR	CLO ReInv6m RRME 11A CN XS2446268075	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	02/16/2022	09/30/2027		13,345,050	0.80554213				1,085,059		1,085,059		1,085,059			141,610		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO ReInv6m SNDPE 8A D XS2444282581	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.807135074				736,870		736,870		736,870			99,350		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO ReInv6m LOGIC 1A D XS2434370677	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.817929004				460,330		460,330		460,330			63,923		0003
EUR/L 13241800.00 USD-S11000000.00EUR	CLO ReInv6m AVOCA 26A D XS2437855708	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		13,241,800	0.830702775				793,628		793,628		793,628			133,142		0003
EUR/L 407717.45 USD-S347348.31EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		407,717	0.851933882				18,368		18,368		18,368			3,566		0003
EUR/L 4352280.00 USD-S4000000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		4,352,280	0.919058516				(119,515)		(119,515)		(119,515)			45,075		0003
EUR/L 14394861.00 USD-S13500000.00EUR	CLO ReInv6m ANCHE 6A C XS2500009100	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025		14,394,861	0.93783469				(518,985)		(518,985)		(518,985)			98,959		0003
EUR/L 2212543.45 USD-S2075000.00EUR	CLO ReInv6m ANCHE 6A B1 XS2500008557	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025		2,212,543	0.93783469				(79,770)		(79,770)		(79,770)			15,210		0003
EUR/L 1274211.77 USD-S1195000.00EUR	CLO ReInv6m ANCHE 6A C XS2500009100	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025		1,274,212	0.93783469				(45,940)		(45,940)		(45,940)			8,760		0003
EUR/L 10138787.50 USD-S9125000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		10,138,788	0.900009				(96,272)		(96,272)		(96,272)			106,337		0003
EUR/L 105964669.08 USD-S99996968.97EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/29/2022	04/22/2024		105,964,669	0.943682171				(4,168,233)		(4,168,233)		(4,168,233)			546,261		0003
EUR/L 1168200.00 USD-S1100000.00EUR	CLO ReInv6m CORDA 24A C XS2511417383	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2022	03/25/2024		1,168,200	0.941619586				(42,632)		(42,632)		(42,632)			5,801		0003
EUR/L 6462340.00 USD-S6100000.00EUR	CLO ReInv6m CORDA 24A B1 XS2511418191	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/05/2022	03/25/2024		6,462,340	0.943930527				(252,273)		(252,273)		(252,273)			32,090		0003
EUR/S 1058509.00 USD-L1000000.00EUR	CLO ReInv6m CORDA 24A B2 XS2511417037	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	03/25/2024		1,058,509	0.94472508				42,247		42,247		42,247			5,256		0003
EUR/S 571594.86 USD-L540000.00EUR	CLO ReInv6m CORDA 24A D XS2511418357	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2022	03/25/2024		571,595	0.94472508				22,813		22,813		22,813			2,838		0003
EUR/L 2645046.15 USD-S2500000.00EUR	CLO ReInv6m RRME 14A C2N XS2532389504	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		2,645,046	0.945163093				(126,784)		(126,784)		(126,784)			23,074		0003
EUR/L 2173836.00 USD-S2100000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026		2,173,836	0.966034236				(151,657)		(151,657)		(151,657)			19,823		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2775742.50 USD-S2650000.00EUR	CLO ReInv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		2,775,743	0.954699508				(166,398)		(166,398)		(166,398)			26,741		0003
EUR/L 3026250.00 USD-S3000000.00EUR	CLO ReInv6m HARVT 20A B1R XS2310759332	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/06/2022	10/20/2023		3,026,250	0.991325898				(259,238)		(259,238)		(259,238)			11,284		0003
EUR/L 3933675.00 USD-S3750000.00EUR	CLO ReInv6m BBAME 2A B1 XS2385779181	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027		3,933,675	0.953307022				(231,653)		(231,653)		(231,653)			38,327		0003
EUR/L 2552541.50 USD-S2500000.00EUR	CLO ReInv6m INVSC 4A B1E XS2114941409	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	04/15/2025		2,552,542	0.979416006				(202,034)		(202,034)		(202,034)			18,246		0003
EUR/L 3327574.40 USD-S3200000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027		3,327,574	0.961661443				(226,464)		(226,464)		(226,464)			33,582		0003
EUR/L 4528800.00 USD-S4500000.00EUR	CLO ReInv6m DRYD 2017-52A B2RE XS2353414092	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/14/2022	02/15/2024		4,528,800	0.9936407				(418,350)		(418,350)		(418,350)			21,235		0003
EUR/L 4085281.20 USD-S3938000.00EUR	CLO ReInv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		4,085,281	0.963948332				(282,070)		(282,070)		(282,070)			39,356		0003
EUR/L 1812597.50 USD-S1750000.00EUR	CLO ReInv6m ARBR 3A CRR XS2366713050	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026		1,812,598	0.965465306				(125,485)		(125,485)		(125,485)			16,549		0003
EUR/L 1023800.00 USD-S1000000.00EUR	CLO ReInv6m ARESE 8A BR XS2060909368	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/17/2022	10/17/2024		1,023,800	0.976753272				(80,738)		(80,738)		(80,738)			6,375		0003
EUR/L 1028535.00 USD-S1000000.00EUR	CLO ReInv6m AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2022	10/15/2024		1,028,535	0.972256656				(75,967)		(75,967)		(75,967)			6,393		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO ReInv6m TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2022	02/19/2026		2,602,338	0.960674778				(163,724)		(163,724)		(163,724)			22,132		0003
EUR/L 11152447.18 USD-S10571000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		11,152,447	0.947863714				(643,438)		(643,438)		(643,438)			123,245		0003
EUR/L 793425.00 USD-S750000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.945268929				(38,903)		(38,903)		(38,903)			7,199		0003
EUR/L 3847087.50 USD-S3750000.00EUR	CLO ReInv6m NEUBE 2022-5A D XS2550554880	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024		3,847,088	0.974763376				(286,032)		(286,032)		(286,032)			20,951		0003
EUR/L 1275375.00 USD-S1250000.00EUR	CLO ReInv6m JUBIL 2020-24A D XS2262819084	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/04/2022	07/16/2024		1,275,375	0.980103891				(103,223)		(103,223)		(103,223)			7,259		0003
EUR/L 7082205.00 USD-S6500000.00EUR	CLO ReInv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		7,082,205	0.917793258				(219,882)		(219,882)		(219,882)			81,575		0003
EUR/S 2497275.00 USD-L2250000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		2,497,275	0.90098207				32,063		32,063		32,063			27,644		0003
EUR/L 235232.28 USD-S219525.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/21/2022	12/31/2024		235,232	0.933226681				(7,535)		(7,535)		(7,535)			1,559		0003
EUR/L 67596098.84 USD-S62953293.45EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023		67,596,099	0.931315483				(734,663)		(734,663)		(734,663)			72,940		0003
EUR/L 2649360.00 USD-S2400000.00EUR	CLO ReInv6m VOYE 2A CR XS2357478044	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/19/2022	07/15/2026		2,649,360	0.905879156				(26,285)		(26,285)		(26,285)			24,039		0003
EUR/L 1633050.00 USD-S1500000.00EUR	CLO TIKEH 3A BNE XS1680961437	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	03/28/2024		1,633,050	0.918526683				(18,245)		(18,245)		(18,245)			8,143		0003
EUR/L 3928086.00 USD-S3600000.00EUR	CLO ReInv6m DRYD 2017-56A C XS1712178141 ..	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		3,928,086	0.91647688				(37,332)		(37,332)		(37,332)			20,457		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO ReInv6m AQUE 2017-2X B2 XS1716910879 ..	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,091,135	0.91647688				(10,370)		(10,370)		(10,370)			5,683		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,091,135	0.91647688				(10,370)		(10,370)		(10,370)			5,683		0003
EUR/L 4913718.75 USD-S4500000.00EUR	CLO NEWH 2A B1RE XS1767787689	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024		4,913,719	0.915803331				(45,543)		(45,543)		(45,543)			26,573		0003
EUR/L 1094440.00 USD-S1000000.00EUR	CLO ReInv6m HARVT 15A CR XS1817779405	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	12/20/2022	08/30/2024		1,094,440	0.913709294				(9,241)		(9,241)		(9,241)			6,519		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1422028.40 USD-S1300000.00EUR	CLO CONTE 5A C XS1825535815	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		1,422,028	0.914187087				(14,195)		(14,195)		(14,195)			8,963		0003
GBP/L 3872680.93 USD-S3166283.16GBP	Patrizia London - 7200445	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025		3,872,681	0.817594637				(16,570)		(16,570)		(16,570)			31,107		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025		2,493,542	0.814133356				858		858		858			20,093		0003
EUR/S 6656015.00 USD-L6100000.00EUR	CLO Reinv6m CORDA 24A B1 XS2511418191	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/16/2023	03/25/2024		6,656,015	0.916464281				58,598		58,598		58,598			33,051		0003
EUR/L 63809003.60 USD-S59929187.97EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2023	05/30/2023		63,809,004	0.939196424				(1,396,624)		(1,396,624)		(1,396,624)			129,354		0003
AUD/L 11505348.47 USD-S17128573.51AUD	Hurstville - 1BANOPDR5	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/13/2023	06/22/2023		11,505,348	1.488748781				22,947		22,947		22,947			27,432		0003
EUR/L 14520245.14 USD-S13668300.00EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	06/22/2023		14,520,245	0.941327083				(370,611)		(370,611)		(370,611)			34,621		0003
EUR/L 1678050.00 USD-S1500000.00EUR	CLO Reinv6m MILPK 1X B XS1823315624	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	03/20/2023	04/15/2027		1,678,050	0.893894699				(2,976)		(2,976)		(2,976)			16,872		0003
EUR/L 268468000.00 USD-S250000000.00EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	04/24/2023		268,468,000	0.931209679				(2,992,118)		(2,992,118)		(2,992,118)			344,207		0003
EUR/L 543834.91 USD-S493033.93EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/22/2023	12/31/2024		543,835	0.906587497				(1,399)		(1,399)		(1,399)			3,603		0003
CHF/S 24225.85 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2026		24,226	0.825564428				(859)		(859)		(859)			203		0003
GBP/L 32339580.61 USD-S22857268.09GBP	iQ Pool II 7200424 ...	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/17/2021	05/16/2023		32,339,581	0.706789255				4,122,447		4,122,447		4,122,447			57,403		0003
EUR/L 619867.00 USD-S500000.00EUR	CLO Reinv6m PENTA 2018-5A B2R XS2289566940	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		619,867	0.806624647				58,185		58,185		58,185			4,945		0003
EUR/L 17989705.50 USD-S15000000.00EUR	CLO Reinv6m DRYD 2017-27A CR XS2305385739	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023		17,989,706	0.833810203				1,564,402		1,564,402		1,564,402			66,416		0003
EUR/L 23986274.00 USD-S20000000.00EUR	CLO Reinv6m HARVT 20A B2R XS2310760181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/23/2021	10/16/2023		23,986,274	0.833810203				2,085,869		2,085,869		2,085,869			88,555		0003
EUR/L 69166.52 USD-S56503.98EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	11/27/2024		69,167	0.816926744				6,204		6,204		6,204			446		0003
EUR/L 766714.03 USD-S630000.00EUR	CLO Reinv6m MDPKE 14A DN XS2002368749	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		766,714	0.821688368				67,327		67,327		67,327			4,359		0003
EUR/L 912754.80 USD-S750000.00EUR	CLO Reinv6m PENTA 2019-6A CE XS2013630558	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		912,755	0.821688366				80,151		80,151		80,151			5,190		0003
EUR/L 7455108.00 USD-S6000000.00EUR	CLO Reinv6m RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		7,455,108	0.804817315				700,142		700,142		700,142			62,343		0003
EUR/L 1197026.00 USD-S1000000.00EUR	CLO Reinv6m BECLO 9A C XS2062960385	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/10/2021	12/16/2024		1,197,026	0.835403742				84,114		84,114		84,114			7,838		0003
GBP/S 278074.61 USD-L208590.43GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2021	05/16/2023		278,075	0.750123969				(20,571)		(20,571)		(20,571)			494		0003
GBP/S 226728.25 USD-L170074.29GBP	iQ Pool II 7200424 ...	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/23/2021	05/16/2023		226,728	0.750123948				(16,773)		(16,773)		(16,773)			402		0003
EUR/L 5884500.00 USD-S5000000.00EUR	CLO Reinv6m PENTA 2020-8A DR XS2413883443	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	12/01/2021	07/15/2024		5,884,500	0.849689863				344,928		344,928		344,928			33,458		0003
EUR/L 365426.67 USD-S310552.11EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/14/2021	11/27/2024		365,427	0.849834277				20,368		20,368		20,368			2,356		0003
EUR/S 8626518.03 USD-L7254661.53EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025		8,626,518	0.840972163				(528,432)		(528,432)		(528,432)			64,175		0003

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GBP/L 17860700.00 USD-S13000000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/14/2022	01/17/2025		17,860,700	0.727855011				1,693,537		1,693,537		1,693,537			119,904		0003
EUR/L 10536660.00 USD-S9000000.00EUR	CLO Reinv6m AVOCA 17A CRR XS2434356502	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024		10,536,660	0.854160616				610,912		610,912		610,912			59,910		0003
EUR/L 368550.04 USD-S316320.74EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/23/2022	11/27/2024		368,550	0.858284373				17,328		17,328		17,328			2,376		0003
EUR/L 51652236.18 USD-S44004290.49EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		51,652,236	0.85193389				2,326,919		2,326,919		2,326,919			451,793		0003
EUR/L 21392130.38 USD-S18674928.31EUR	East Road - 7200561	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026		21,392,130	0.872981231				502,523		502,523		502,523			190,104		0003
GBP/L 8782100.89 USD-S7269951.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	01/22/2024		8,782,101	0.82781457				(207,089)		(207,089)		(207,089)			39,610		0003
EUR/S 48638393.63 USD-L44538206.35EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		48,638,394	0.915700602				904,350		904,350		904,350			425,431		0003
SEK/L 91852492.23 USD-S914299707.63SEK	Sunbeam March 2021 - 7200439	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/01/2022	05/15/2026		91,852,492	9.954				1,980,174		1,980,174		1,980,174			812,002		0003
GBP/L 28064953.80 USD-S22724752.79GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/02/2022	05/16/2024		28,064,954	0.809719943				(19,094)		(19,094)		(19,094)			149,086		0003
GBP/L 75040.49 USD-S64829.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	09/14/2022	01/11/2027		75,040	0.863930926				(3,751)		(3,751)		(3,751)			730		0003
GBP/L 31583.37 USD-S27285.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	09/14/2022	01/11/2027		31,583	0.863930923				(1,579)		(1,579)		(1,579)			307		0003
EUR/L 647595.49 USD-S636864.33EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/30/2022	11/27/2024		647,595	0.983429224				(56,311)		(56,311)		(56,311)			4,176		0003
EUR/L 138701.26 USD-S139356.23EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	07/25/2023		138,701	1.004722163				(13,359)		(13,359)		(13,359)			391		0003
EUR/L 1507902.40 USD-S1493416.27EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	04/25/2024		1,507,902	0.990393191				(136,970)		(136,970)		(136,970)			7,803		0003
EUR/L 1000901.52 USD-S987374.49EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	07/25/2024		1,000,902	0.986485154				(88,211)		(88,211)		(88,211)			5,751		0003
EUR/L 1429540.00 USD-S1400000.00EUR	Domi 2020-2 Class C-50131290	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	10/12/2022	11/17/2025		1,429,540	0.97933601				(115,587)		(115,587)		(115,587)			11,604		0003
GBP/L 3378600.00 USD-S3000000.00GBP	Canada Square 2020-2 Class B 50136238	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/18/2022	03/17/2025		3,378,600	0.887941751				(315,853)		(315,853)		(315,853)			23,677		0003
EUR/L 2515283.27 USD-S2475428.87EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2023		2,515,283	0.984155105				(186,182)		(186,182)		(186,182)			7,181		0003
EUR/L 2465851.57 USD-S2399388.51EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/29/2024		2,465,852	0.97304661				(170,503)		(170,503)		(170,503)			11,252		0003
EUR/L 2709535.46 USD-S2603320.01EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2024		2,709,535	0.960799387				(166,440)		(166,440)		(166,440)			17,034		0003
EUR/L 14919698.11 USD-S14067224.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026		14,919,698	0.942862531				(683,031)		(683,031)		(683,031)			130,908		0003
EUR/L 132829.94 USD-S129023.74EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	05/15/2024		132,830	0.971345316				(9,325)		(9,325)		(9,325)			705		0003
EUR/L 911962.07 USD-S893379.78EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	12/15/2023		911,962	0.979623835				(68,217)		(68,217)		(68,217)			3,841		0003
EUR/L 184808.33 USD-S176158.93EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	09/15/2025		184,808	0.953197997				(9,959)		(9,959)		(9,959)			1,450		0003
EUR/L 532956.68 USD-S506372.14EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/28/2022	12/15/2025		532,957	0.95011876				(27,546)		(27,546)		(27,546)			4,389		0003
EUR/L 1570575.87 USD-S1551186.04EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	07/17/2023		1,570,576	0.987654318				(121,404)		(121,404)		(121,404)			4,272		0003

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EUR/L 322089.76 USD-S310597.64EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	10/15/2024		322,090	0.964320132				(20,966)		(20,966)		(20,966)			2,002		0003
EUR/L 569817.81 USD-S547112.63EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	02/18/2025		569,818	0.960153615				(35,699)		(35,699)		(35,699)			3,917		0003
EUR/L 308644.20 USD-S306276.68EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2022	04/28/2023		308,644	0.99232929				(23,997)		(23,997)		(23,997)			427		0003
EUR/L 151364.78 USD-S146447.09EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	10/28/2024		151,365	0.967511002				(10,420)		(10,420)		(10,420)			952		0003
EUR/L 232292.26 USD-S223147.67EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	04/28/2025		232,292	0.960633256				(14,840)		(14,840)		(14,840)			1,675		0003
EUR/S 372299.00 USD-L367326.65EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2022	10/25/2023		372,299	0.986644203				30,049		30,049		30,049			1,405		0003
GBP/L 404326.02 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		404,326	0.84844341				(11,928)		(11,928)		(11,928)			3,934		0003
GBP/L 16072865.33 USD-S12986704.80GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/14/2022	06/16/2025		16,072,865	0.807989399				77,941		77,941		77,941			119,570		0003
EUR/L 9177614.24 USD-S8536521.48EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	12/14/2022	04/28/2023		9,177,614	0.930146033				(93,738)		(93,738)		(93,738)			12,710		0003
EUR/L 704978.49 USD-S637562.62EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	12/15/2022	11/27/2024		704,978	0.904371735				300		300		300			4,546		0003
GBP/L 3039315.78 USD-S2464376.70GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/15/2022	06/16/2025		3,039,316	0.810832726				4,979		4,979		4,979			22,610		0003
EUR/L 9216924.93 USD-S8536521.48EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	12/15/2022	04/28/2023		9,216,925	0.926178909				(54,427)		(54,427)		(54,427)			12,764		0003
EUR/L 7573876.38 USD-S6750000.00EUR	CLO TERM AQUE 2019-3A DR XS2340857866	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028		7,573,876	0.891221306				(38,566)		(38,566)		(38,566)			86,128		0003
EUR/L 9120120.77 USD-S8536521.48EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/04/2023	04/17/2023		9,120,121	0.936009697				(145,590)		(145,590)		(145,590)			9,841		0003
EUR/L 16845190.33 USD-S15498050.21EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/12/2023	04/17/2023		16,845,190	0.920028204				23,297		23,297		23,297			18,177		0003
EUR/L 696132.67 USD-S623205.20EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/24/2023	11/27/2024		696,133	0.895239122				7,323		7,323		7,323			4,489		0003
GBP/S 2516823.30 USD-L2071927.44GBP	Coupon Hedge CML FMAN	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/14/2023	04/17/2023		2,516,823	0.82323119				39,522		39,522		39,522			2,716		0003
EUR/S 1368372.89 USD-L1251638.80EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	02/14/2023	01/25/2024		1,368,373	0.914691316				6,701		6,701		6,701			6,203		0003
GBP/L 11318995.79 USD-S9294626.20GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		11,318,996	0.821152898				(125,333)		(125,333)		(125,333)			84,205		0003
EUR/S 1226618.81 USD-L1134416.82EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	10/25/2023		1,226,619	0.924832402				15,954		15,954		15,954			4,630		0003
EUR/S 811900.52 USD-L744300.20EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/17/2023	04/25/2024		811,901	0.916738174				7,884		7,884		7,884			4,202		0003
EUR/S 1096868.25 USD-L1001980.68EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/13/2023	07/25/2024		1,096,868	0.913492281				8,356		8,356		8,356			6,302		0003
GBP/L 3141795.80 USD-S2576991.43GBP	Whiteleys October 2022 - 2380301	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/14/2023	06/16/2025		3,141,796	0.82022881				(31,214)		(31,214)		(31,214)			23,373		0003
GBP/L 8968054.75 USD-S7492735.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2023	06/16/2025		8,968,055	0.835491687				(257,634)		(257,634)		(257,634)			66,716		0003
EUR/L 301467.40 USD-S274111.11EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	03/27/2023	11/27/2024		301,467	0.909256225				(1,499)		(1,499)		(1,499)			1,944		0003
EUR/L 18109087.50 USD-S15000000.00EUR	CLO TERM GLME 4A DR XS2363582839	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/09/2021	07/20/2023		18,109,088	0.828313409				1,745,372		1,745,372		1,745,372			49,932		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3384114.72 USD-S2805600.00EUR	CLO ReInv6m AVOCA 19A D XS1869413655	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	07/27/2021	10/16/2023		3,384,115	0.829049909				311,926		311,926		311,926			12,494		0003
EUR/S 6572599.00 USD-L5500000.00EUR	CLO TERM RKFPK 1A B XS2360920974	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/09/2021	07/17/2023		6,572,599	0.836807479				(573,390)		(573,390)		(573,390)			17,876		0003
EUR/S 3317790.00 USD-L2775000.00EUR	CLO TERM RKFPK 1A C XS2360921600	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2021	07/17/2023		3,317,790	0.836400134				(290,916)		(290,916)		(290,916)			9,024		0003
EUR/L 1176195.00 USD-S1000000.00EUR	CLO ReInv6m ARBR 5A B2N XS1836411402	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	09/15/2023		1,176,195	0.850199159				82,448		82,448		82,448			3,990		0003
EUR/L 7117230.00 USD-S6000000.00EUR	CLO ReInv6m ARESE 14A C XS2243970899	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	04/15/2024		7,117,230	0.843024604				483,400		483,400		483,400			36,358		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		478,033	0.648298215				57,648		57,648		57,648			9,013		0003
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040		536,201	0.637511161				60,401		60,401		60,401			11,126		0003
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		597,932	0.618276251				66,897		66,897		66,897			13,444		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		823,308	0.607791892				89,538		89,538		89,538			20,263		0003
EUR/S 11698000.00 USD-L10000000.00EUR	CLO ReInv6m HARVT 25A C XS2240270103	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		11,698,000	0.854846982				(622,794)		(622,794)		(622,794)			66,513		0003
EUR/L 9257250.00 USD-S7500000.00EUR	CLO ReInv6m SCULE9A7D XS2437462562	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/09/2022	04/12/2027		9,257,250	0.810175808				740,903		740,903		740,903			92,984		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO ReInv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.810635538				932,018		932,018		932,018			117,832		0003
GBP/L 17359374.66 USD-S13202049.33GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/22/2022	04/22/2025		17,359,375	0.760514108				1,008,124		1,008,124		1,008,124			124,668		0003
GBP/S 1759611.25 USD-L1388889.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/27/2022	12/15/2023		1,759,611	0.789315822				(42,274)		(42,274)		(42,274)			7,411		0003
GBP/L 216566.48 USD-S175964.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		216,566	0.812521725				1,125		1,125		1,125			2,107		0003
GBP/S 1681388.89 USD-L1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/18/2022	02/16/2024		1,681,389	0.826036676				35,955		35,955		35,955			7,896		0003
EUR/L 2148200.00 USD-S2000000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,148,200	0.93101201				(86,473)		(86,473)		(86,473)			22,968		0003
EUR/L 1656800.00 USD-S1600000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		1,656,800	0.965717045				(122,511)		(122,511)		(122,511)			17,825		0003
EUR/L 3486132.00 USD-S3380000.00EUR	CLO ReInv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		3,486,132	0.969555943				(261,232)		(261,232)		(261,232)			34,089		0003
EUR/L 2576464.63 USD-S2602226.68EUR	Portman Square 2021-NPL1 DAC - 50111103 .	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	04/25/2023		2,576,465	1.009998992				(249,295)		(249,295)		(249,295)			3,371		0003
EUR/L 138701.26 USD-S139356.23EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	07/25/2023		138,701	1.004722163				(13,359)		(13,359)		(13,359)			391		0003
EUR/L 81936.34 USD-S81919.95EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	10/25/2023		81,936	0.999799967				(7,794)		(7,794)		(7,794)			309		0003
EUR/L 29947.63 USD-S29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	04/25/2024		29,948	0.99039323				(2,720)		(2,720)		(2,720)			155		0003
EUR/L 2086663.80 USD-S2000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,086,664	0.95846777				(139,186)		(139,186)		(139,186)			22,277		0003
EUR/L 2683590.00 USD-S2600000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,683,590	0.968851427				(199,312)		(199,312)		(199,312)			26,269		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1600063.70 USD-S1567000.00EUR	Domi 2020-2 Class C-50131290	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025		1,600,064	0.97933601				(129,375)		(129,375)		(129,375)			12,988		0003
GBP/L 447626.26 USD-S404805.89GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2022	12/09/2024		447,626	0.904339013				(51,452)		(51,452)		(51,452)			2,915		0003
EUR/L 9478992.35 USD-S9158004.30EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		9,478,992	0.966136902				(660,451)		(660,451)		(660,451)			85,721		0003
EUR/L 141319.14 USD-S138290.58EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/30/2023		141,319	0.978569357				(10,181)		(10,181)		(10,181)			540		0003
EUR/L 191738.41 USD-S186570.41EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	01/29/2024		191,738	0.973046611				(13,258)		(13,258)		(13,258)			875		0003
EUR/L 144545.58 USD-S137466.07EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025		144,546	0.9510223				(7,400)		(7,400)		(7,400)			1,103		0003
EUR/S 4634316.37 USD-L4598658.37EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2022	07/25/2023		4,634,316	0.99230566 1				383,569		383,569		383,569			13,063		0003
GBP/L 443664.86 USD-S361312.67GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027		443,665	0.814381986				1,420		1,420		1,420			4,317		0003
EUR/L 1091135.00 USD-S1000000.00EUR	CLO ReInv6m BECLO 4A D XS1693277185	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,091,135	0.91647688				(10,370)		(10,370)		(10,370)			5,683		0003
EUR/L 7611757.76 USD-S6976000.00EUR	CLO DRYD 2017-56A C XS1712178141	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		7,611,758	0.91647688				(72,342)		(72,342)		(72,342)			39,642		0003
GBP/L 1028027.37 USD-S838813.66GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/03/2023	12/09/2024		1,028,027	0.815944871				(6,131)		(6,131)		(6,131)			6,694		0003
EUR/S 538468.32 USD-L492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	07/25/2024		538,468	0.913879632				4,332		4,332		4,332			3,094		0003
EUR/L 1788160.00 USD-S1600000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		1,788,160	0.894774517				(2,634)		(2,634)		(2,634)			17,448		0003
EUR/L 5843177.60 USD-S5200000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,843,178	0.889926741				12,278		12,278		12,278			58,751		0003
EUR/L 4084085.21 USD-S3734874.45EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/23/2023	06/28/2023		4,084,085	0.91449474 2				13,782		13,782		13,782			10,084		0003
EUR/S 1361590.73 USD-L1247060.68EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	04/17/2023		1,361,591	0.915885113				(8,006)		(8,006)		(8,006)			1,469		0003
EUR/L 1100000.00 USD-S1000000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/04/2022	10/15/2026		1,100,000	0.909090909				(15,731)		(15,731)		(15,731)			10,356		0003
GBP/S 12617777.78 USD-L111111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/21/2022	03/15/2024		12,617,778	0.880591757				1,121,000		1,121,000		1,121,000			61,779		0003
GBP/L 2311897.20 USD-S1665571.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026		2,311,897	0.720435143				241,294		241,294		241,294			20,714		0003
GBP/L 2214595.94 USD-S1582815.24GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027		2,214,596	0.714719652				242,583		242,583		242,583			22,722		0003
GBP/L 3495513.32 USD-S2334700.32GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035		3,495,513	0.667913438				407,483		407,483		407,483			61,088		0003
GBP/L 4285753.86 USD-S2732215.90GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040		4,285,754	0.637511157				482,777		482,777		482,777			88,928		0003
GBP/L 4617923.15 USD-S2882778.67GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042		4,617,923	0.624258693				518,088		518,088		518,088			101,239		0003
GBP/S 14890788.55 USD-L11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/28/2022	09/15/2023		14,890,789	0.746098836				(1,155,011)		(1,155,011)		(1,155,011)			50,512		0003
GBP/S 14076888.75 USD-L11111111.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/27/2022	12/15/2023		14,076,889	0.789315821				(338,194)		(338,194)		(338,194)			59,290		0003
EUR/L 733215.00 USD-S700000.00EUR	CLO ReInv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		733,215	0.954699508				(43,954)		(43,954)		(43,954)			7,064		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 524200.00 USD-S500000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027		524,200	0.953834414				(31,141)		(31,141)		(31,141)			5,107		0003
EUR/L 1360904.00 USD-S1340000.00EUR	CLO ReInv6m HARVT 21A B1RE XS2326514150	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	04/15/2024		1,360,904	0.984639622				(114,754)		(114,754)		(114,754)			6,952		0003
EUR/L 2272770.00 USD-S2250000.00EUR	CLO ReInv6m SEGOV 2019-6A C2RE XS2357557342	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/14/2022	04/22/2024		2,272,770	0.989981388				(205,295)		(205,295)		(205,295)			11,716		0003
EUR/L 514185.00 USD-S500000.00EUR	CLO ReInv6m ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/18/2022	10/17/2024		514,185	0.972412653				(38,084)		(38,084)		(38,084)			3,201		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO ReInv6m TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/18/2022	02/19/2026		2,602,338	0.960674778				(163,724)		(163,724)		(163,724)			22,132		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		326,969	0.955748829				(19,441)		(19,441)		(19,441)			2,969		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/25/2022	06/12/2026		2,370,169	0.875886835				(155,312)		(155,312)		(155,312)			21,209		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026		2,369,360	0.876186137				150,653		150,653		150,653			22,758		0003
EUR/S 516704.00 USD-L500000.00EUR	CLO ReInv6m AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	10/15/2024		516,704	0.967672013				35,547		35,547		35,547			3,211		0003
EUR/S 709762.50 USD-L675000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770X0HC3ZE78	10/31/2022	01/15/2026		709,763	0.951022349				37,546		37,546		37,546			5,935		0003
EUR/S 1284781.25 USD-L1250000.00EUR	CLO ReInv6m TYMPK 1A A2EB XS2366819394	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/31/2022	02/19/2026		1,284,781	0.972928271				96,604		96,604		96,604			10,927		0003
EUR/L 2051780.00 USD-S2000000.00EUR	CLO ReInv6m NEUBE 2022-5A B XS2550554450	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/01/2022	06/06/2024		2,051,780	0.974763376				(152,550)		(152,550)		(152,550)			11,174		0003
EUR/S 661500.00 USD-L625000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026		661,500	0.944822373				32,156		32,156		32,156			6,007		0003
EUR/L 1167159.00 USD-S1050000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,167,159	0.89962036				(10,017)		(10,017)		(10,017)			12,088		0003
EUR/L 2321261.00 USD-S2075000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		2,321,261	0.89391068				(16,851)		(16,851)		(16,851)			26,207		0003
EUR/L 1677000.00 USD-S1500000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		1,677,000	0.894454383				(11,043)		(11,043)		(11,043)			18,564		0003
EUR/S 1161090.00 USD-L1050000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,161,090	0.904322662				15,267		15,267		15,267			12,025		0003
EUR/L 740565.39 USD-S687000.00EUR	CLO ACLO 3A B1RE XS2057851839	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		740,565	0.927669601				(9,268)		(9,268)		(9,268)			2,141		0003
EUR/L 1554867.38 USD-S1425000.00EUR	CLO CGMSE 2015-3A A2AR XS1732100786	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	04/30/2024		1,554,867	0.916476877				(14,777)		(14,777)		(14,777)			8,098		0003
EUR/L 1637906.25 USD-S1500000.00EUR	CLO NEWH 2A B1RE XS1767787689	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2024		1,637,906	0.915803331				(15,181)		(15,181)		(15,181)			8,858		0003
GBP/L 6018101.60 USD-S4886409.22GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/17/2023	06/16/2025		6,018,102	0.811951932				1,542		1,542		1,542			44,770		0003
EUR/S 5849000.00 USD-L5000000.00EUR	CLO ReInv6m CORDA 18A C XS2237426023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		5,849,000	0.854846982				(311,397)		(311,397)		(311,397)			33,256		0003
GBP/L 26068066.60 USD-S19610887.67GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025		26,068,067	0.752295441				1,757,047		1,757,047		1,757,047			187,210		0003
GBP/L 4339843.66 USD-S3300512.33GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/22/2022	04/22/2025		4,339,844	0.760514108				252,031		252,031		252,031			31,167		0003
EUR/L 3004155.00 USD-S2700000.00EUR	CLO ReInv6m SCULE 7A C XS2244912718	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	07/15/2024		3,004,155	0.898755224				26,431		26,431		26,431			17,081		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 6308888.89 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/21/2022	03/15/2024		6,308,889	0.880591758				560,500		560,500		560,500			30,889		0003
GBP/L 7532191.15 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2023		7,532,191	0.737501198				670,783		670,783		670,783			17,185		0003
GBP/S 7039499.93 USD-L5555555.50GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	11/15/2023		7,039,500	0.789197465				(170,166)		(170,166)		(170,166)			27,879		0003
GBP/S 6738292.77 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	01/16/2024		6,738,293	0.824392793				130,382		130,382		130,382			30,083		0003
GBP/L 1155948.60 USD-S832786.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2026		1,155,949	0.720435147				120,647		120,647		120,647			10,357		0003
GBP/L 1411159.67 USD-S975366.10GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2031		1,411,160	0.691180538				163,824		163,824		163,824			20,225		0003
GBP/L 2099962.60 USD-S1328753.86GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2039		2,099,963	0.632751202				255,001		255,001		255,001			42,286		0003
GBP/L 2308961.58 USD-S1441389.34GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2042		2,308,962	0.624258694				259,044		259,044		259,044			50,619		0003
GBP/L 2461058.45 USD-S1507631.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2044		2,461,058	0.612594955				278,553		278,553		278,553			56,691		0003
GBP/L 2558023.38 USD-S1555407.63GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2046		2,558,023	0.608050592				284,163		284,163		284,163			61,638		0003
EUR/L 1656080.00 USD-S1600000.00EUR	Eqt France - 7200569	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		1,656,080	0.966136902				(115,388)		(115,388)		(115,388)			14,976		0003
GBP/L 8471280.00 USD-S7510000.00GBP	MORTI 2022-1 B-Class B -50136410	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/20/2022	06/23/2025		8,471,280	0.886524823				(709,047)		(709,047)		(709,047)			63,292		0003
GBP/L 5581346.54 USD-S4942000.00GBP	Canada Square 2021-1 Class B 50136719	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/20/2022	12/17/2025		5,581,347	0.88544941				(440,857)		(440,857)		(440,857)			46,006		0003
EUR/L 7715545.64 USD-S7185607.11EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	04/17/2023		7,715,546	0.93315482				(83,856)		(83,856)		(83,856)			8,326		0003
EUR/L 1639275.00 USD-S1500000.00EUR	CLO ReInv6m MRLPK 1A C XS1782800236	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024		1,639,275	0.91503866				(15,444)		(15,444)		(15,444)			9,477		0003
GBP/L 1783327.11 USD-S1458026.76GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2023	04/17/2023		1,783,327	0.817587952				(15,587)		(15,587)		(15,587)			1,924		0003
EUR/L 15039229.98 USD-S13791183.07EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/27/2023	04/28/2023		15,039,230	0.917013909				60,891		60,891		60,891			20,827		0003
GBP/L 1453927.48 USD-S1172801.17GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/27/2023	04/28/2023		1,453,927	0.806643513				6,617		6,617		6,617			2,013		0003
GBP/S 517617.56 USD-L421461.19GBP	Ares UK Industrial Platform - 720041801	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/13/2023	02/20/2024		517,618	0.81423279				3,514		3,514		3,514			2,446		0003
GBP/L 6848204.00 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2023		6,848,204	0.811161583				(9,271)		(9,271)		(9,271)			12,023		0003
GBP/L 6867091.00 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/16/2023		6,867,091	0.808930594				(1,542)		(1,542)		(1,542)			25,353		0003
GBP/S 6887222.23 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024		6,887,222	0.806646769				(21,392)		(21,392)		(21,392)			36,542		0003
GBP/S 6887777.78 USD-L5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024		6,887,778	0.806581707				(24,325)		(24,325)		(24,325)			37,855		0003
GBP/L 4052269.80 USD-S3290395.24GBP	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/02/2023	05/09/2023		4,052,270	0.811988195				(9,150)		(9,150)		(9,150)			6,623		0003
EUR/S 544636.29 USD-L498824.27EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/30/2023	04/17/2023		544,636	0.915885113				(3,202)		(3,202)		(3,202)			588		0003
EUR/L 5189.85 USD-S4750.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2023		5,190	0.915248032				13		13		13			13		0003
EUR/L 52326.00 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	01/02/2024		52,326	0.907770516				181		181		181			228		0003
EUR/L 31666.35 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2024		31,666	0.900009				149		149		149			210		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 53442.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		53,442	0.888809884				248		248		248			518		0003
GBP/L 4578470.20 USD-S3759624.08GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		4,578,470	0.821152899				(50,697)		(50,697)		(50,697)			34,060		0003
GBP/L 1376794.77 USD-S1130559.02GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025		1,376,795	0.821152901				(15,245)		(15,245)		(15,245)			10,242		0003
EUR/L 548825.00 USD-S500000.00EUR	CLO ReInv6m DRYD 2014-35A C1VA XS2092260814	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/24/2023	01/17/2025		548,825	0.911037216				(4,264)		(4,264)		(4,264)			3,684		0003
EUR/L 20930.40 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	01/02/2024		20,930	0.907770516				72		72		72			91		0003
EUR/L 21031.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	07/01/2024		21,031	0.903423977				81		81		81			118		0003
EUR/L 21376.90 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		21,377	0.888809884				99		99		99			207		0003
EUR/L 4058402.70 USD-S3300000.00EUR	CLO ReInv6m CIFCE 2A CN XS2125925011	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		4,058,403	0.813127785				368,476		368,476		368,476			29,010		0003
EUR/L 5441949.08 USD-S4425000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		5,441,949	0.813127785				494,092		494,092		494,092			38,900		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025		1,229,819	0.813127785				111,659		111,659		111,659			8,791		0003
EUR/L 2385523.40 USD-S2000000.00EUR	CLO ReInv6m BECLO 5A B XS1785484251	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/23/2021	04/17/2023		2,385,523	0.838390435				214,683		214,683		214,683			2,574		0003
EUR/L 3022250.00 USD-S2500000.00EUR	CLO ReInv6m DRYD 2018-66A C XS1908338103 ..	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/26/2021	01/16/2024		3,022,250	0.827198279				276,505		276,505		276,505			13,493		0003
EUR/L 2859965.04 USD-S2350000.00EUR	CLO ReInv6m CORDA 18A B2 XS2237425561	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024		2,859,965	0.821688366				251,140		251,140		251,140			16,261		0003
EUR/L 9178777.50 USD-S7500000.00EUR	CLO ReInv6m DUNEP 1A A2BN Mtge XS2036105992	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024		9,178,778	0.817102278				829,575		829,575		829,575			57,049		0003
EUR/L 12484000.00 USD-S10000000.00EUR	CLO ReInv6m ARBR 9A C XS2335992124	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		12,484,000	0.801025312				1,190,804		1,190,804		1,190,804			110,362		0003
EUR/S 1215900.00 USD-L1000000.00EUR	CLO ReInv6m RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024		1,215,900	0.822436056				(108,870)		(108,870)		(108,870)			6,211		0003
EUR/S 1377355.00 USD-L1150000.00EUR	CLO ReInv6m OCPE 2020-4A C XS2191830897	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2021	01/16/2024		1,377,355	0.834933623				(114,312)		(114,312)		(114,312)			6,149		0003
EUR/L 18540555.00 USD-S15650000.00EUR	CLO ReInv6m OZLME 5A CR XS2405130217	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2021	01/16/2024		18,540,555	0.844095552				1,352,192		1,352,192		1,352,192			82,774		0003
EUR/L 24788000.00 USD-S20000000.00EUR	CLO ReInv6m RRME 5A BRN XS2406903067	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		24,788,000	0.80684202				2,104,969		2,104,969		2,104,969			241,516		0003
EUR/S 2960750.00 USD-L2500000.00EUR	CLO ReInv6m DUNEP 1A B2N Mtge XS2036107345	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		2,960,750	0.844380647				(184,004)		(184,004)		(184,004)			18,402		0003
EUR/S 13619450.00 USD-L11500000.00EUR	CLO ReInv6m DUNEP 1A CN Mtge XS2036108079	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024		13,619,450	0.844380647				(846,417)		(846,417)		(846,417)			84,649		0003
EUR/S 582525.00 USD-L500000.00EUR	CLO ReInv6m BABSE 2020-1A C1 XS2230874856	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024		582,525	0.85833226				(31,906)		(31,906)		(31,906)			2,976		0003
EUR/S 2330100.00 USD-L2000000.00EUR	CLO ReInv6m BABSE 2020-1A B2 XS2230874187	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024		2,330,100	0.85833226				(127,625)		(127,625)		(127,625)			11,903		0003
EUR/S 2749030.00 USD-L2350000.00EUR	CLO ReInv6m CORDA 18A B2 XS2237425561	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024		2,749,030	0.854846982				(146,357)		(146,357)		(146,357)			15,631		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 33475266.90 USD-S24747000.00GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/24/2022	01/27/2025		33,475,267	0.739262216				2,738,315		2,738,315		2,738,315			226,431		0003
EUR/S 4723000.00 USD-L4000000.00EUR	CLO Reinv6m MDPKE 14A DN Mtge XS2002368749	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/21/2022	07/15/2024		4,723,000	0.846919331				(311,557)		(311,557)		(311,557)			26,854		0003
EUR/L 1427860.00 USD-S1225000.00EUR	CLO Reinv6m DRYD 2018-66A DR XS2415313332	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/02/2022	01/18/2024		1,427,860	0.857927248				82,358		82,358		82,358			6,397		0003
EUR/L 4409680.00 USD-S4000000.00EUR	CLO Reinv6m NWDSE 2022-26A D XS2437417186	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025		4,409,680	0.907095299				(17,749)		(17,749)		(17,749)			29,559		0003
EUR/L 1672763.85 USD-S1545000.00EUR	CLO Reinv6m GLME 2X D XS1911600457	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/13/2022	01/22/2024		1,672,764	0.923621108				(24,437)		(24,437)		(24,437)			7,545		0003
GBP/S 7536079.65 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	04/17/2023		7,536,080	0.737120659				(682,316)		(682,316)		(682,316)			8,132		0003
GBP/L 765728.98 USD-S555500.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2025		765,729	0.725452496				75,086		75,086		75,086			5,696		0003
GBP/L 1331910.76 USD-S936810.81GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2029		1,331,911	0.703358542				151,344		151,344		151,344			16,600		0003
GBP/L 1697090.54 USD-S1143437.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2034		1,697,091	0.673763646				198,603		198,603		198,603			28,419		0003
GBP/L 1825148.02 USD-S1196739.90GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2036		1,825,148	0.655694709				220,180		220,180		220,180			33,183		0003
GBP/L 1910412.56 USD-S1238517.06GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2037		1,910,413	0.648298219				230,385		230,385		230,385			36,019		0003
EUR/L 1077970.00 USD-S1000000.00EUR	CLO ACLO 3A CNE XS1582975741	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/20/2022	07/31/2023		1,077,970	0.927669601				(13,491)		(13,491)		(13,491)			3,116		0003
EUR/L 820830.00 USD-S750000.00EUR	CLO Reinv6m HARVT 15A CR XS1817779405	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024		820,830	0.913709294				(6,931)		(6,931)		(6,931)			4,889		0003
EUR/L 7657076.00 USD-S7000000.00EUR	CLO ALME 5A B1RE XS1852481941	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024		7,657,076	0.914187087				(76,436)		(76,436)		(76,436)			48,261		0003
EUR/L 3294225.00 USD-S3000000.00EUR	CLO BILB 1A C XS1804148432	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/20/2022	12/31/2024		3,294,225	0.910684607				(23,402)		(23,402)		(23,402)			21,828		0003
GBP/L 1865736.79 USD-S1526455.22GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	08/15/2022	02/18/2025		1,865,737	0.818151429				(15,260)		(15,260)		(15,260)			12,826		0003
GBP/L 18358981.20 USD-S14910000.00GBP	Ares UK Industrial Platform - 720041801	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/06/2022	02/20/2024		18,358,981	0.812136569				(77,056)		(77,056)		(77,056)			86,752		0003
EUR/L 2349784.07 USD-S2208240.29EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/23/2023	05/30/2023		2,349,784	0.939763069				(52,880)		(52,880)		(52,880)			4,764		0003
EUR/S 357445.09 USD-L331760.43EUR	Coupon Hedge RML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/14/2023	05/09/2023		357,445	0.92814376				3,097		3,097		3,097			584		0003
EUR/L 6368538.11 USD-S5823994.61EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/23/2023	06/28/2023		6,368,538	0.914494741				21,491		21,491		21,491			15,724		0003
GBP/S 6800091.59 USD-L5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	03/24/2023	07/17/2023		6,800,092	0.816900762				64,120		64,120		64,120			18,495		0003
EUR/L 8649.75 USD-S7916.67EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2023		8,650	0.915248418				21		21		21			22		0003
EUR/L 52577.75 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	07/01/2024		52,578	0.903423977				204		204		204			294		0003
EUR/L 52777.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2024		52,777	0.900009				248		248		248			350		0003
EUR/L 31774.65 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025		31,775	0.89694143				211		211		211			238		0003
1439999999. Subtotal - Forwards - Hedging Other													256,511,114	XXX	256,511,114		256,511,114			70,556,664	XXX	XXX
1479999999. Subtotal - Forwards													256,511,114	XXX	256,511,114		256,511,114			70,556,664	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(2,138,652)		(69,113,475)	(162,357,081)	XXX	(525,440,858)	1,807,477	(1,549,662)			171,418,290	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1709999999. Subtotal - Hedging Other										2,079,503,559	361,125,894	(4,621,757)	1,612,013,117	XXX	1,961,950,317	79,032,299	248,068,401	(259,330,210)		326,249,749	XXX	XXX
1719999999. Subtotal - Replication												8,750		XXX	(737,001)					185,963	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										2,077,364,906	361,125,894	(73,726,482)	1,449,656,036	XXX	1,435,772,458	80,839,776	246,518,739	(259,330,210)		497,854,002	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of fixed income annuity products.
0002	Hedges the interest rate risk of underlying positions.
0003	Hedges the currency risk of foreign currency denominated assets and liabilites.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
HI	177	8,850	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	04/27/2023	HKFE 213800YTVSXYQN17BW16	03/30/2023	19,727.0900	20,481.0000	2,417,717	2,417,717				2,417,717	2,417,717	2,330,453	0001	50
HI	2	100	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	04/27/2023	HKFE 213800YTVSXYQN17BW16	03/28/2023	19,662.7700	20,481.0000	27,319	27,319				27,319	27,319	26,482	0001	50
HI	1	50	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	04/27/2023	HKFE 213800YTVSXYQN17BW16	03/28/2023	19,662.7700	20,481.0000	13,659	13,659				13,659	13,659	13,166	0001	50
HI	48	2,400	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	04/27/2023	HKFE 213800YTVSXYQN17BW16	03/28/2023	19,662.7700	20,481.0000	655,652	655,652				655,652	655,652	635,558	0001	50
ES	17	850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,918.3300	4,137.7500	41,069	41,069				41,069	41,069	190,400	0001	50
ES	1	5	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,894.8000	4,137.7500	2,416	2,416				2,416	2,416	11,200	0001	50
ES	40	2,000	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,898.8800	4,137.7500	96,632	96,632				96,632	96,632	448,000	0001	50
ES	89	4,450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/21/2023	3,902.8100	4,137.7500	215,007	215,007				215,007	215,007	996,800	0001	50
ES	32	1,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,908.8400	4,137.7500	77,306	77,306				77,306	77,306	358,400	0001	50
ES	8	400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,894.8000	4,137.7500	19,326	19,326				19,326	19,326	89,600	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/16/2023	3,995.0000	4,137.7500	2,416	2,416				2,416	2,416	11,200	0001	50
ES	8	400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,894.8000	4,137.7500	19,326	19,326				19,326	19,326	89,600	0001	50
ES	14	700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,900.8900	4,137.7500	33,821	33,821				33,821	33,821	156,800	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,894.8000	4,137.7500	12,079	12,079				12,079	12,079	56,000	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,894.8000	4,137.7500	4,832	4,832				4,832	4,832	22,400	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,894.8000	4,137.7500	12,079	12,079				12,079	12,079	56,000	0001	50
ES	57	2,850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/17/2023	3,903.0900	4,137.7500	137,701	137,701				137,701	137,701	638,400	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,894.8000	4,137.7500	4,832	4,832				4,832	4,832	22,400	0001	50
ES	44	2,200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/23/2023	3,951.7100	4,137.7500	106,296	106,296				106,296	106,296	492,800	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,894.7800	4,137.7500	12,079	12,079				12,079	12,079	56,000	0001	50
ES	18	900	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/21/2023	4,009.0800	4,137.7500	43,485	43,485				43,485	43,485	201,600	0001	50
ES	206	10,300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/23/2023	3,933.9600	4,137.7500	497,656	497,656				497,656	497,656	2,307,200	0001	50
ES	33	1,650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,908.8600	4,137.7500	79,722	79,722				79,722	79,722	369,600	0001	50
ES	26	1,300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/14/2023	3,908.0200	4,137.7500	62,811	62,811				62,811	62,811	291,200	0001	50
ES	223	11,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,948.2700	4,137.7500	538,725	538,725				538,725	538,725	2,497,600	0001	50
ES	23	1,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,906.3500	4,137.7500	55,564	55,564				55,564	55,564	257,600	0001	50
ES	29	1,450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/21/2023	4,017.9600	4,137.7500	70,058	70,058				70,058	70,058	324,800	0001	50
ES	8	400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,894.8000	4,137.7500	19,326	19,326				19,326	19,326	89,600	0001	50
ES	6	300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,891.6300	4,137.7500	14,495	14,495				14,495	14,495	67,200	0001	50
ES	38	1,900	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/16/2023	4,020.7500	4,137.7500	91,801	91,801				91,801	91,801	425,600	0001	50
ES	67	3,350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/21/2023	4,012.8900	4,137.7500	161,859	161,859				161,859	161,859	750,400	0001	50
ES	177	8,850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,910.9100	4,137.7500	427,598	427,598				427,598	427,598	1,982,400	0001	50
ES	70	3,500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/29/2023	3,994.7300	4,137.7500	169,107	169,107				169,107	169,107	784,000	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,894.8000	4,137.7500	4,832	4,832				4,832	4,832	22,400	0001	50
ES	42	2,100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/31/2023	3,938.4400	4,137.7500	101,464	101,464				101,464	101,464	470,400	0001	50
ES	137	6,850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/29/2023	3,931.3300	4,137.7500	330,966	330,966				330,966	330,966	1,534,400	0001	50
FV	1	1,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/30/2023	108.3300	109.5078	635	635				635	635	1,500	0001	1,000
FV	17	17,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	107.7200	109.5078	10,799	10,799				10,799	10,799	25,500	0001	1,000
FV	5	5,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	107.4100	109.5078	3,176	3,176				3,176	3,176	7,500	0001	1,000
FV	16	16,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/10/2023	107.9000	109.5078	10,164	10,164				10,164	10,164	24,000	0001	1,000
FV	15	15,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	107.7400	109.5078	9,529	9,529				9,529	9,529	22,500	0001	1,000
FV	54	54,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	107.8000	109.5078	34,304	34,304				34,304	34,304	81,000	0001	1,000
FV	7	7,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	108.0200	109.5078	4,447	4,447				4,447	4,447	10,500	0001	1,000
FV	33	33,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/22/2023	107.6500	109.5078	20,963	20,963				20,963	20,963	49,500	0001	1,000
FV	7	7,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	107.7800	109.5078	4,447	4,447				4,447	4,447	10,500	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	107.4100	109.5078	1,271	1,271				1,271	1,271	3,000	0001	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FV	1	1,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/30/2023	107.8700	109.5078	635	635				635	635	1,500	0001	1,000
FV	41	41,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/22/2023	108.0800	109.5078	26,045	26,045				26,045	26,045	61,500	0001	1,000
ES	54	2,700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/16/2023	3,976.3500	4,137.7500	130,454	130,454				130,454	130,454	604,800	0001	50
ES	6	300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/20/2023	3,971.3900	4,137.7500	14,495	14,495				14,495	14,495	67,200	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,888.0000	4,137.7500	2,416	2,416				2,416	2,416	11,200	0001	50
ES	27	1,350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/29/2023	3,970.8600	4,137.7500	65,227	65,227				65,227	65,227	302,400	0001	50
VG	13	130	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	Eurex 529900LN3S50JPU47S06	03/13/2023	4,076.5500	4,261.0000	65,296	65,296				65,296	65,296	49,815	0001	10
VG	2,031	20,310	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	Eurex 529900LN3S50JPU47S06	03/17/2023	4,063.3500	4,261.0000	10,206,290	10,206,290				10,206,290	10,206,290	7,782,630	0001	10
VG	6	60	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	Eurex 529900LN3S50JPU47S06	03/13/2023	4,049.9000	4,261.0000	30,137	30,137				30,137	30,137	22,992	0001	10
VG	610	6,100	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	Eurex 529900LN3S50JPU47S06	03/23/2023	4,069.9200	4,261.0000	3,063,896	3,063,896				3,063,896	3,063,896	2,337,471	0001	10
VG	1,422	14,220	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	Eurex 529900LN3S50JPU47S06	03/31/2023	4,064.9100	4,261.0000	7,142,394	7,142,394				7,142,394	7,142,394	5,448,990	0001	10
DM	27	135	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CBOT 549300EX04Q2QBFQTQ27	03/13/2023	32,149.0000	33,460.0000	197,935	197,935				197,935	197,935	208,000	0001	5
DM	1	5	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CBOT 549300EX04Q2QBFQTQ27	03/13/2023	32,149.0000	33,460.0000	7,331	7,331				7,331	7,331	8,000	0001	5
NQ	22	440	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	11,963.6700	13,301.7500	426,928	426,928				426,928	426,928	369,600	0001	20
NQ	2	40	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	11,963.6700	13,301.7500	38,812	38,812				38,812	38,812	33,600	0001	20
NQ	3	60	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	11,963.6700	13,301.7500	58,217	58,217				58,217	58,217	50,400	0001	20
NQ	14	280	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	11,991.2600	13,301.7500	271,681	271,681				271,681	271,681	235,200	0001	20
NQ	69	1,380	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	11,963.6700	13,301.7500	1,339,001	1,339,001				1,339,001	1,339,001	1,142,640	0001	20
TU	293	586,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/20/2023	102.5000	103.2266	151,138	151,138				151,138	151,138	410,200	0001	2,000
TU	10	20,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/14/2023	102.5700	103.2266	5,238	5,238				5,238	5,238	14,000	0001	2,000
TU	4	8,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/14/2023	102.5300	103.2266	2,095	2,095				2,095	2,095	5,600	0001	2,000
TU	7	14,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/14/2023	102.4300	103.2266	3,666	3,666				3,666	3,666	9,800	0001	2,000
TU	5	10,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/14/2023	102.6800	103.2266	2,619	2,619				2,619	2,619	7,000	0001	2,000
TU	10	20,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/21/2023	102.5600	103.2266	5,238	5,238				5,238	5,238	14,000	0001	2,000
TU	8	16,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/24/2023	102.5500	103.2266	4,190	4,190				4,190	4,190	11,200	0001	2,000
TU	6	12,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	102.4700	103.2266	3,143	3,143				3,143	3,143	8,400	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/14/2023	102.7100	103.2266	524	524				524	524	1,400	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/14/2023	102.7100	103.2266	524	524				524	524	1,400	0001	2,000
TU	39	78,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	102.5300	103.2266	20,427	20,427				20,427	20,427	54,600	0001	2,000
TU	33	66,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/30/2023	102.3600	103.2266	17,284	17,284				17,284	17,284	46,200	0001	2,000
TU	6	12,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	102.4300	103.2266	3,143	3,143				3,143	3,143	8,400	0001	2,000
TU	4	8,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	102.2100	103.2266	2,095	2,095				2,095	2,095	5,600	0001	2,000
TU	5	10,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	102.2700	103.2266	2,619	2,619				2,619	2,619	7,000	0001	2,000
TU	122	244,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/21/2023	102.3200	103.2266	62,931	62,931				62,931	62,931	170,800	0001	2,000
TU	6	12,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	102.2900	103.2266	3,143	3,143				3,143	3,143	8,400	0001	2,000
TU	95	190,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/30/2023	102.4400	103.2266	49,758	49,758				49,758	49,758	133,000	0001	2,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TU	33	66,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	102.4800	103.2266	17,284	17,284				17,284	17,284	46,200	0001	2,000
TU	4	8,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/30/2023	102.4700	103.2266	2,095	2,095				2,095	2,095	5,600	0001	2,000
TU	40	80,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/30/2023	102.5900	103.2266	20,951	20,951				20,951	20,951	56,000	0001	2,000
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	102.6200	103.2266	1,571	1,571				1,571	1,571	4,200	0001	2,000
NQ	37	740	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL0OF39	03/13/2023	11,963.6700	13,301.7500	718,015	718,015				718,015	718,015	621,600	0001	20
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/14/2027	CME 549300EX04Q2QBFQTQ27	10/19/2021	97.8750	96.7450	1,459	1,459				1,459	1,459	2,074	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/15/2027	CME 549300EX04Q2QBFQTQ27	10/22/2021	97.8750	96.7700	1,459	1,459				1,459	1,459	2,074	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q2QBFQTQ27	02/17/2023	96.5200	96.7850	1,459	1,459				1,459	1,459	2,074	0001	2,500
ED	53	132,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q2QBFQTQ27	03/30/2023	94.6200	94.7800	38,668	38,668				38,668	38,668	54,957	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q2QBFQTQ27	03/24/2023	94.8400	94.7800	2,189	2,189				2,189	2,189	3,111	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q2QBFQTQ27	03/30/2023	94.7800	94.7800	5,107	5,107				5,107	5,107	7,258	0001	2,500
ED	22	55,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q2QBFQTQ27	12/20/2022	95.0100	95.1350	16,051	16,051				16,051	16,051	22,812	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q2QBFQTQ27	03/21/2023	94.9100	95.1350	1,459	1,459				1,459	1,459	2,074	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q2QBFQTQ27	02/02/2023	96.0300	95.8350	2,189	2,189				2,189	2,189	3,111	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q2QBFQTQ27	02/02/2023	95.6200	95.8350	5,837	5,837				5,837	5,837	8,295	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q2QBFQTQ27	02/22/2023	96.2600	96.1750	2,189	2,189				2,189	2,189	3,111	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q2QBFQTQ27	03/24/2023	96.8800	96.6150	1,459	1,459				1,459	1,459	2,074	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q2QBFQTQ27	02/02/2023	96.7200	96.4500	2,189	2,189				2,189	2,189	3,111	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q2QBFQTQ27	03/24/2023	96.3700	96.4500	1,459	1,459				1,459	1,459	2,074	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q2QBFQTQ27	03/24/2023	95.5200	95.4400	2,189	2,189				2,189	2,189	3,111	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q2QBFQTQ27	02/17/2023	95.2400	95.4400	7,296	7,296				7,296	7,296	10,369	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q2QBFQTQ27	02/02/2023	96.8500	96.7050	2,189	2,189				2,189	2,189	3,111	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q2QBFQTQ27	02/14/2023	96.6100	96.7500	1,459	1,459				1,459	1,459	2,074	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q2QBFQTQ27	03/24/2023	96.9500	96.7500	1,459	1,459				1,459	1,459	2,074	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q2QBFQTQ27	02/14/2023	96.6600	96.7800	730	730				730	730	1,037	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q2QBFQTQ27	03/24/2023	96.9400	96.7800	2,918	2,918				2,918	2,918	4,148	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q2QBFQTQ27	03/24/2023	96.9700	96.8050	1,459	1,459				1,459	1,459	2,074	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q2QBFQTQ27	03/24/2023	96.6700	96.7900	730	730				730	730	1,037	0001	2,500

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TY	640	640,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/31/2023	114.0100	114.9219	28,961	28,961				28,961	28,961	1,408,000	0001	1,000
TY	59	59,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/29/2023	116.0100	114.9219	2,670	2,670				2,670	2,670	129,800	0001	1,000
TY	17	17,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	112.1200	114.9219	19,146	19,146				19,146	19,146	37,400	0001	1,000
TY	8	8,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	111.8800	114.9219	9,010	9,010				9,010	9,010	17,600	0001	1,000
TY	130	130,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/31/2023	113.8800	114.9219	5,883	5,883				5,883	5,883	286,000	0001	1,000
MK	1	50	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	ICE 54930000F4Z033MV32P92	03/13/2023	962.1100	995.5000	1,460	1,460				1,460	1,460	3,588	0001	50
MK	59	2,950	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	ICE 54930000F4Z033MV32P92	03/13/2023	962.1100	995.5000	86,143	86,143				86,143	86,143	211,703	0001	50
RT	150	7,500	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME 549300EX04Q2QBFQTQ27	03/13/2023	1,785.3800	1,813.5000	1,072,599	1,072,599				1,072,599	1,072,599	923,800	0001	50
RT	22	1,100	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME 549300EX04Q2QBFQTQ27	03/13/2023	1,784.8600	1,813.5000	157,315	157,315				157,315	157,315	136,400	0001	50
RT	2	100	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME 549300EX04Q2QBFQTQ27	03/13/2023	1,786.4500	1,813.5000	14,301	14,301				14,301	14,301	12,400	0001	50
RT	121	6,050	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME 549300EX04Q2QBFQTQ27	03/13/2023	1,785.3500	1,813.5000	865,230	865,230				865,230	865,230	750,200	0001	50
RT	96	4,800	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME 549300EX04Q2QBFQTQ27	03/17/2023	1,784.9500	1,813.5000	686,464	686,464				686,464	686,464	595,200	0001	50
RT	3	150	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME 549300EX04Q2QBFQTQ27	03/13/2023	1,786.4500	1,813.5000	21,452	21,452				21,452	21,452	18,600	0001	50
NI	267	667,500	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	06/08/2023	Singapore 549300I0650PPXM76X03	03/10/2023	28,031.2300	28,045.0000	2,453,421	2,453,421				2,453,421	2,453,421	1,478,542	0001	2,500
NI	384	960,000	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	06/08/2023	Singapore 549300I0650PPXM76X03	03/10/2023	28,036.4400	28,045.0000	3,537,704	3,537,704				3,537,704	3,537,704	2,126,442	0001	2,500
MF	3	150	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CBOT 549300EX04Q2QBFQTQ27	03/13/2023	2,010.6000	2,096.5000	11,113	11,113				11,113	11,113	9,703	0001	50
MF	113	5,650	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CBOT 549300EX04Q2QBFQTQ27	03/22/2023	2,011.0700	2,096.5000	418,607	418,607				418,607	418,607	362,263	0001	50
MF	78	3,900	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CBOT 549300EX04Q2QBFQTQ27	03/13/2023	2,009.5900	2,096.5000	288,950	288,950				288,950	288,950	252,290	0001	50
MF	81	4,050	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CBOT 549300EX04Q2QBFQTQ27	03/22/2023	2,012.4100	2,096.5000	300,064	300,064				300,064	300,064	261,994	0001	50
MF	3	150	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CBOT 549300EX04Q2QBFQTQ27	03/13/2023	2,010.6000	2,096.5000	11,113	11,113				11,113	11,113	9,703	0001	50
MF	14	700	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CBOT 549300EX04Q2QBFQTQ27	03/13/2023	2,010.6000	2,096.5000	51,863	51,863				51,863	51,863	45,283	0001	50
GC	512	51,200	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	06/30/2023	CME SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,965.7000	1,986.2000	2,195,759	2,195,759				2,195,759	2,195,759	4,096,000	0001	100
GC	49	4,900	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	06/30/2023	CME SNZ20JLFK8MNNCLQ0F39	03/15/2023	1,954.8200	1,986.2000	209,731	209,731				209,731	209,731	392,000	0001	100
GC	356	35,600	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	06/30/2023	CME SNZ20JLFK8MNNCLQ0F39	03/21/2023	1,967.9200	1,986.2000	1,523,762	1,523,762				1,523,762	1,523,762	2,848,000	0001	100
JB	71	710,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	06/13/2023	Osaka SNZ20JLFK8MNNCLQ0F39	03/23/2023	148.4400	148.1200	(1,816,158)	(1,816,158)				(1,816,158)	(1,816,158)	1,120,295	0001	10,000
JB	102	1,020,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	06/13/2023	Osaka SNZ20JLFK8MNNCLQ0F39	03/17/2023	148.4300	148.1200	(2,609,129)	(2,609,129)				(2,609,129)	(2,609,129)	1,609,438	0001	10,000
DM	1	5	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CBOT 549300EX04Q2QBFQTQ27	03/15/2023	32,291.2500	33,460.0000	7,331	7,331				7,331	7,331	8,000	0001	5
NQ	1	20	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCLQ0F39	03/20/2023	12,614.2800	13,301.7500	19,406	19,406				19,406	19,406	16,560	0001	20
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q2QBFQTQ27	08/15/2022	95.3000	95.4400	730	730				730	730	1,037	0001	2,500
RT	1	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME 549300EX04Q2QBFQTQ27	03/20/2023	1,797.8900	1,813.5000	7,151	7,151				7,151	7,151	6,200	0001	50
MF	1	50	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CBOT 549300EX04Q2QBFQTQ27	03/20/2023	2,005.0000	2,096.5000	3,704	3,704				3,704	3,704	3,234	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												40,557,002	40,557,002				40,557,002	40,557,002	59,026,615	XXX	XXX
1579999999. Subtotal - Long Futures												40,557,002	40,557,002				40,557,002	40,557,002	59,026,615	XXX	XXX
TU	26	52,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	102.5000	103.2266	13,618	13,618				13,618	13,618	(36,400)	0001	2,000
TU	51	102,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/21/2023	102.2800	103.2266	26,712	26,712				26,712	26,712	(71,400)	0001	2,000
TU	6	12,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	03/30/2023	103.2700	103.2266	3,143	3,143				3,143	3,143	(8,400)	0001	2,000
UX	30	30,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2023	CBOE 25490009GJPIWCP8RH13	03/23/2023	24.1300	22.9582	144,354	144,354				144,354	144,354	(143,100)	0001	1,000
UX	20	20,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2023	CBOE 25490009GJPIWCP8RH13	03/23/2023	23.7300	22.9582	96,236	96,236				96,236	96,236	(95,400)	0001	1,000
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCLQ0F39	03/23/2023	3,980.0000	4,137.7500	2,416	2,416				2,416	2,416	(11,200)	0001	50
ES	15	750	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCLQ0F39	03/21/2023	4,009.7800	4,137.7500	36,237	36,237				36,237	36,237	(168,000)	0001	50

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,934.0000	4,137.7500	4,832	4,832				4,832	4,832	(22,400)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,888.0000	4,137.7500	2,416	2,416				2,416	2,416	(11,200)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,888.0000	4,137.7500	2,416	2,416				2,416	2,416	(11,200)	0001	50
ES	14	700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/14/2023	3,956.3600	4,137.7500	33,821	33,821				33,821	33,821	(156,800)	0001	50
ES	29	1,450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/17/2023	4,004.3700	4,137.7500	70,058	70,058				70,058	70,058	(324,800)	0001	50
ES	53	2,650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	4,021.7900	4,137.7500	128,038	128,038				128,038	128,038	(593,600)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/15/2023	3,927.7500	4,137.7500	2,416	2,416				2,416	2,416	(11,200)	0001	50
ES	23	1,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/21/2023	3,948.2500	4,137.7500	55,564	55,564				55,564	55,564	(257,600)	0001	50
ES	158	7,900	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/14/2023	3,999.4000	4,137.7500	381,698	381,698				381,698	381,698	(1,769,600)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/21/2023	4,036.0400	4,137.7500	4,832	4,832				4,832	4,832	(22,400)	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,992.1100	4,137.7500	12,079	12,079				12,079	12,079	(56,000)	0001	50
ES	249	12,450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	4,020.0300	4,137.7500	601,536	601,536				601,536	601,536	(2,800,000)	0001	50
ES	17	850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,941.6600	4,137.7500	41,069	41,069				41,069	41,069	(190,400)	0001	50
ES	105	5,250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/17/2023	3,962.7700	4,137.7500	253,660	253,660				253,660	253,660	(1,176,000)	0001	50
ES	112	5,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/14/2023	3,999.2400	4,137.7500	270,570	270,570				270,570	270,570	(1,254,400)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/17/2023	3,941.9600	4,137.7500	7,247	7,247				7,247	7,247	(33,600)	0001	50
ES	205	10,250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/17/2023	3,924.5000	4,137.7500	495,240	495,240				495,240	495,240	(2,296,000)	0001	50
ES	14	700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/29/2023	4,023.5100	4,137.7500	33,821	33,821				33,821	33,821	(156,800)	0001	50
ES	19	950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,900.5100	4,137.7500	45,900	45,900				45,900	45,900	(212,800)	0001	50
ES	6	300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/20/2023	3,948.1800	4,137.7500	14,495	14,495				14,495	14,495	(67,200)	0001	50
ES	23	1,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/13/2023	3,949.3700	4,137.7500	55,564	55,564				55,564	55,564	(257,600)	0001	50
FV	25	25,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/30/2023	CBOT 549300EX04Q2QBFQTQ27	02/23/2023	107.5100	109.5078	15,881	15,881				15,881	15,881	(37,500)	0001	1,000
ES	43	2,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/29/2023	3,989.4500	4,137.7500	103,880	103,880				103,880	103,880	(481,600)	0001	50
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/14/2023	4,003.4400	4,137.7500	21,742	21,742				21,742	21,742	(100,800)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCL00F39	03/16/2023	3,979.0000	4,137.7500	2,416	2,416				2,416	2,416	(11,200)	0001	50
VG	55	550	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	Eurex 529900LN3S5OJPU47S06	03/14/2023	4,042.0000	4,261.0000	276,253	276,253				276,253	276,253	(210,756)	0001	10

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
DM	4	20	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CBOT 549300EX04Q2QBFQTQ27	03/15/2023	32,291.2500	33,460.0000	29,324	29,324				29,324	29,324	(32,000)	0001	5
NQ	6	120	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME SNZ20JLFK8MNNCLQ0F39	03/20/2023	12,614.2800	13,301.7500	116,435	116,435				116,435	116,435	(100,800)	0001	20
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/14/2027	CME 549300EX04Q2QBFQTQ27	03/09/2023	96.4400	96.7450	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/14/2027	CME 549300EX04Q2QBFQTQ27	03/09/2023	96.4400	96.7450	730	730				730	730	(1,037)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/14/2027	CME 549300EX04Q2QBFQTQ27	03/09/2023	96.4400	96.7450	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/14/2027	CME 549300EX04Q2QBFQTQ27	03/22/2023	96.4800	96.7450	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/14/2027	CME 549300EX04Q2QBFQTQ27	03/09/2023	96.4400	96.7450	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/14/2027	CME 549300EX04Q2QBFQTQ27	10/05/2022	96.4600	96.7450	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/14/2027	CME 549300EX04Q2QBFQTQ27	03/21/2023	96.4600	96.7450	8,755	8,755				8,755	8,755	(12,443)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/14/2027	CME 549300EX04Q2QBFQTQ27	03/09/2023	96.5100	96.7450	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	16	40,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/14/2027	CME 549300EX04Q2QBFQTQ27	03/30/2023	96.4700	96.7450	11,673	11,673				11,673	11,673	(16,591)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/15/2027	CME 549300EX04Q2QBFQTQ27	01/23/2023	96.7800	96.7700	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	18	45,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/15/2027	CME 549300EX04Q2QBFQTQ27	12/14/2022	96.7300	96.7700	13,132	13,132				13,132	13,132	(18,665)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/15/2027	CME 549300EX04Q2QBFQTQ27	02/14/2023	96.5500	96.7700	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/15/2027	CME 549300EX04Q2QBFQTQ27	01/09/2023	96.7800	96.7700	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/15/2027	CME 549300EX04Q2QBFQTQ27	12/14/2022	96.9300	96.7700	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/15/2027	CME 549300EX04Q2QBFQTQ27	12/14/2022	96.7850	96.7700	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/15/2027	CME 549300EX04Q2QBFQTQ27	12/14/2022	96.8200	96.7700	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	320	800,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/15/2027	CME 549300EX04Q2QBFQTQ27	03/25/2022	97.4050	96.7700	186,877	186,877				186,877	186,877	(331,814)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/15/2027	CME 549300EX04Q2QBFQTQ27	01/26/2023	96.7500	96.7700	8,755	8,755				8,755	8,755	(12,443)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/15/2027	CME 549300EX04Q2QBFQTQ27	03/30/2023	96.8100	96.7700	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/13/2027	CME 549300EX04Q2QBFQTQ27	10/05/2022	96.2150	96.7000	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/13/2027	CME 549300EX04Q2QBFQTQ27	08/25/2022	96.9500	96.7000	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/13/2027	CME 549300EX04Q2QBFQTQ27	09/12/2022	96.6500	96.7000	730	730				730	730	(1,037)	0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/13/2027	CME 549300EX04Q2QBFQTQ27	10/05/2022	96.2150	96.7000	3,648	3,648				3,648	3,648	(5,185)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/13/2027	CME 549300EX04Q2QBFQTQ27	09/12/2022	96.6500	96.7000	730	730				730	730	(1,037)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/13/2027	CME 549300EX04Q20BFQTQ27	10/05/2022	96.1900	96.6700	3,648	3,648				3,648	3,648	(5,185)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/13/2027	CME 549300EX04Q20BFQTQ27	10/05/2022	96.1900	96.6700	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q20BFQTQ27	01/09/2023	96.8100	96.7850	5,837	5,837				5,837	5,837	(8,295)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q20BFQTQ27	03/14/2023	96.6900	96.7850	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	160	400,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q20BFQTQ27	03/25/2022	97.4000	96.7850	93,438	93,438				93,438	93,438	(165,907)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q20BFQTQ27	02/14/2023	96.5500	96.7850	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q20BFQTQ27	10/19/2022	96.0500	96.7850	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q20BFQTQ27	11/14/2022	96.9700	96.7850	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q20BFQTQ27	12/14/2022	96.8500	96.7850	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q20BFQTQ27	02/14/2023	96.5500	96.7850	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	18	45,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q20BFQTQ27	11/14/2022	96.7600	96.7850	13,132	13,132				13,132	13,132	(18,665)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q20BFQTQ27	01/09/2023	96.8200	96.7850	8,755	8,755				8,755	8,755	(12,443)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/14/2026	CME 549300EX04Q20BFQTQ27	03/21/2023	96.7700	96.7850	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	23	57,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	03/09/2023	94.6000	94.7800	16,780	16,780				16,780	16,780	(23,849)	0001	2,500
ED	18	45,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	11/09/2022	94.5500	94.7800	13,132	13,132				13,132	13,132	(18,665)	0001	2,500
ED	187	467,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	10/05/2022	94.6200	94.7800	136,431	136,431				136,431	136,431	(194,941)	0001	2,500
ED	42	105,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	11/14/2022	94.5700	94.7800	30,642	30,642				30,642	30,642	(43,551)	0001	2,500
ED	21	52,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	03/14/2023	94.5800	94.7800	15,321	15,321				15,321	15,321	(21,775)	0001	2,500
ED	28	70,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	01/23/2023	94.4700	94.7800	20,428	20,428				20,428	20,428	(29,034)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	03/14/2023	94.6300	94.7800	730	730				730	730	(1,037)	0001	2,500
ED	78	195,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	01/23/2023	94.5400	94.7800	56,907	56,907				56,907	56,907	(80,880)	0001	2,500
ED	20	50,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	06/01/2022	94.4600	94.7800	14,592	14,592				14,592	14,592	(20,738)	0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	03/06/2023	94.5700	94.7800	3,648	3,648				3,648	3,648	(5,185)	0001	2,500
ED	130	325,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	01/09/2023	94.5800	94.7800	94,845	94,845				94,845	94,845	(134,800)	0001	2,500
ED	18	45,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	08/11/2022	94.4600	94.7800	13,132	13,132				13,132	13,132	(18,665)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	03/14/2023	94.5900	94.7800	7,296	7,296				7,296	7,296	(10,369)	0001	2,500

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														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	03/06/2023	94.4600	94.7800	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	84	210,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	03/06/2023	94.4800	94.7800	61,284	61,284				61,284	61,284	(87,101)	0001	2,500
ED	61	152,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	11/14/2022	94.5400	94.7800	44,504	44,504				44,504	44,504	(63,252)	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	03/06/2023	94.5600	94.7800	5,837	5,837				5,837	5,837	(8,295)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	03/06/2023	94.4400	94.7800	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	35	87,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	01/09/2023	94.6300	94.7800	25,535	25,535				25,535	25,535	(36,292)	0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	03/30/2023	94.7700	94.7800	3,648	3,648				3,648	3,648	(5,185)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	03/06/2023	94.5900	94.7800	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	134	335,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/19/2023	CME 549300EX04Q20BFQTQ27	09/12/2022	94.5100	94.7800	97,763	97,763				97,763	97,763	(138,947)	0001	2,500
ED	91	227,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	10/19/2022	95.0800	95.1350	66,392	66,392				66,392	66,392	(94,360)	0001	2,500
ED	13	32,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	02/14/2023	94.9000	95.1350	9,485	9,485				9,485	9,485	(13,480)	0001	2,500
ED	29	72,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	11/14/2022	94.8800	95.1350	21,158	21,158				21,158	21,158	(30,071)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	02/14/2023	94.6600	95.1350	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	64	160,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	11/30/2022	95.0100	95.1350	46,693	46,693				46,693	46,693	(66,363)	0001	2,500
ED	20	50,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	02/02/2022	95.0700	95.1350	14,592	14,592				14,592	14,592	(20,738)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	01/09/2023	94.8800	95.1350	8,755	8,755				8,755	8,755	(12,443)	0001	2,500
ED	53	132,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	02/28/2022	94.9400	95.1350	38,668	38,668				38,668	38,668	(54,957)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	01/09/2023	95.0700	95.1350	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	25	62,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	01/27/2023	94.7000	95.1350	18,239	18,239				18,239	18,239	(25,923)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	06/27/2022	96.4300	95.1350	730	730				730	730	(1,037)	0001	2,500
ED	18	45,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	09/12/2022	96.0350	95.1350	13,132	13,132				13,132	13,132	(18,665)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	11/30/2022	94.6900	95.1350	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.6650	95.1350	730	730				730	730	(1,037)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	10/26/2022	95.0900	95.1350	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	11	27,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	03/30/2023	95.0700	95.1350	8,025	8,025				8,025	8,025	(11,406)	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	95.0400	95.1350	5,837	5,837				5,837	5,837	(8,295)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	03/14/2023	95.1200	95.1350	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	06/01/2022	95.0500	95.1350	5,837	5,837				5,837	5,837	(8,295)	0001	2,500
ED	100	250,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	03/02/2022	97.8600	95.1350	58,399	58,399				58,399	58,399	(103,692)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	01/26/2023	95.0200	95.1350	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/18/2023	CME 549300EX04Q20BFQTQ27	02/02/2023	94.9600	95.1350	5,107	5,107				5,107	5,107	(7,258)	0001	2,500
ED	34	85,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	06/01/2022	95.7300	95.8350	24,806	24,806				24,806	24,806	(35,255)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	06/27/2022	96.6350	95.8350	730	730				730	730	(1,037)	0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	07/18/2022	95.2900	95.8350	3,648	3,648				3,648	3,648	(5,185)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	10/05/2022	95.6200	95.8350	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	10/26/2022	95.8100	95.8350	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	03/09/2023	94.7200	95.8350	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	10/05/2022	95.7000	95.8350	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	10/05/2022	95.8600	95.8350	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	06/01/2022	95.9500	95.8350	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	04/01/2022	96.8950	95.8350	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	07/28/2022	95.5800	95.8350	3,648	3,648				3,648	3,648	(5,185)	0001	2,500
ED	25	62,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	07/18/2022	95.5600	95.8350	18,239	18,239				18,239	18,239	(25,923)	0001	2,500
ED	54	135,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	11/14/2022	95.7000	95.8350	39,397	39,397				39,397	39,397	(55,994)	0001	2,500
ED	11	27,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	01/09/2023	95.5300	95.8350	8,025	8,025				8,025	8,025	(11,406)	0001	2,500
ED	20	50,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	07/20/2022	95.8800	95.8350	14,592	14,592				14,592	14,592	(20,738)	0001	2,500
ED	17	42,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	08/15/2022	95.5200	95.8350	12,403	12,403				12,403	12,403	(17,628)	0001	2,500
ED	11	27,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	01/27/2023	95.6900	95.8350	8,025	8,025				8,025	8,025	(11,406)	0001	2,500
ED	76	190,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/18/2024	CME 549300EX04Q20BFQTQ27	09/16/2022	95.7800	95.8350	55,448	55,448				55,448	55,448	(78,806)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	03/22/2023	96.0000	96.1750	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	34	85,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	02/17/2023	96.1200	96.1750	24,806	24,806				24,806	24,806	(35,255)	0001	2,500
ED	55	137,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	10/05/2022	96.1600	96.1750	40,127	40,127				40,127	40,127	(57,031)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	11/03/2022	96.1100	96.1750	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	04/01/2022	96.9950	96.1750	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	11/30/2022	95.5800	96.1750	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	10/05/2022	96.1800	96.1750	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	17	42,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	02/14/2023	96.0900	96.1750	12,403	12,403				12,403	12,403	(17,628)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	12/14/2022	96.1100	96.1750	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	11/09/2022	96.3600	96.1750	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	10/05/2022	96.0700	96.1750	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	01/09/2023	96.1200	96.1750	8,755	8,755				8,755	8,755	(12,443)	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	02/07/2023	96.0300	96.1750	5,837	5,837				5,837	5,837	(8,295)	0001	2,500
ED	20	50,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	06/09/2022	96.3000	96.1750	14,592	14,592				14,592	14,592	(20,738)	0001	2,500
ED	18	45,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	05/18/2022	95.9400	96.1750	13,132	13,132				13,132	13,132	(18,665)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	01/26/2023	95.8200	96.1750	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	10/26/2022	95.7400	96.1750	730	730				730	730	(1,037)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	02/02/2023	96.4200	96.1750	730	730				730	730	(1,037)	0001	2,500
ED	30	75,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/17/2024	CME 549300EX04Q20BFQTQ27	03/30/2022	96.1800	96.1750	21,887	21,887				21,887	21,887	(31,108)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	03/24/2023	96.8800	96.6150	730	730				730	730	(1,037)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	03/24/2023	96.8800	96.6150	730	730				730	730	(1,037)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	03/24/2023	96.8800	96.6150	730	730				730	730	(1,037)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	03/30/2023	96.2900	96.6150	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	03/21/2023	96.2600	96.6150	5,107	5,107				5,107	5,107	(7,258)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	01/26/2023	96.3400	96.6150	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	03/21/2023	96.2600	96.6150	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	20	50,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	07/20/2022	96.8200	96.6150	14,592	14,592				14,592	14,592	(20,738)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	12/14/2022	96.5200	96.6150	8,755	8,755				8,755	8,755	(12,443)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	03/22/2023	96.1600	96.6150	1,459	1,459				1,459	1,459	(2,074)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	03/21/2023	96.6900	96.6150	730	730				730	730	(1,037)	0001	2,500
ED	21	52,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	01/24/2022	96.5100	96.6150	15,321	15,321				15,321	15,321	(21,775)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	11/14/2022	96.6500	96.6150	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	15	37,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	08/11/2022	96.5500	96.6150	10,944	10,944				10,944	10,944	(15,554)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	11/30/2022	96.6100	96.6150	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	02/14/2023	96.1500	96.6150	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	02/14/2023	96.4600	96.6150	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/16/2024	CME 549300EX04Q20BFQTQ27	03/22/2023	96.4700	96.6150	730	730				730	730	(1,037)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	11/14/2022	95.9600	96.4500	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	02/02/2023	96.7300	96.4500	730	730				730	730	(1,037)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	01/09/2023	96.5900	96.4500	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	80	200,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	03/02/2022	98.0200	96.4500	46,719	46,719				46,719	46,719	(82,954)	0001	2,500
ED	11	27,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	01/23/2023	96.3800	96.4500	8,025	8,025				8,025	8,025	(11,406)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	03/09/2023	95.6300	96.4500	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	02/14/2023	96.3800	96.4500	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	01/09/2023	96.6300	96.4500	730	730				730	730	(1,037)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	03/09/2023	96.1300	96.4500	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	02/17/2023	95.9700	96.4500	730	730				730	730	(1,037)	0001	2,500
ED	19	47,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	01/19/2023	96.3900	96.4500	13,862	13,862				13,862	13,862	(19,701)	0001	2,500
ED	33	82,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	02/02/2023	96.4000	96.4500	24,076	24,076				24,076	24,076	(34,218)	0001	2,500
ED	27	67,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	04/29/2022	96.4100	96.4500	19,699	19,699				19,699	19,699	(27,997)	0001	2,500
ED	18	45,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	07/18/2022	96.6100	96.4500	13,132	13,132				13,132	13,132	(18,665)	0001	2,500
ED	20	50,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	08/04/2022	96.6600	96.4500	14,592	14,592				14,592	14,592	(20,738)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	01/09/2023	96.3000	96.4500	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	03/09/2023	96.4600	96.4500	8,755	8,755				8,755	8,755	(12,443)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	11/14/2022	96.1000	96.4500	1,459	1,459				1,459	1,459	(2,074)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/16/2024	CME 549300EX04Q20BFQTQ27	01/27/2023	96.5300	96.4500	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	03/24/2023	95.2000	95.4400	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	15	37,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	08/04/2022	96.8800	95.4400	10,944	10,944				10,944	10,944	(15,554)	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	02/14/2023	95.0000	95.4400	5,837	5,837				5,837	5,837	(8,295)	0001	2,500
ED	38	95,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	08/15/2022	95.3600	95.4400	27,724	27,724				27,724	27,724	(39,403)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	03/22/2023	95.3500	95.4400	730	730				730	730	(1,037)	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	02/14/2023	95.0400	95.4400	5,837	5,837				5,837	5,837	(8,295)	0001	2,500
ED	85	212,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	06/27/2022	95.3900	95.4400	62,014	62,014				62,014	62,014	(88,138)	0001	2,500
ED	11	27,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	01/27/2023	95.0600	95.4400	8,025	8,025				8,025	8,025	(11,406)	0001	2,500
ED	20	50,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	01/09/2023	95.3800	95.4400	14,592	14,592				14,592	14,592	(20,738)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	11/09/2022	95.6300	95.4400	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	12/14/2022	95.5600	95.4400	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	14	35,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	01/26/2023	94.8200	95.4400	10,214	10,214				10,214	10,214	(14,517)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	02/02/2023	95.4400	95.4400	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	80	200,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	03/02/2022	97.8650	95.4400	46,719	46,719				46,719	46,719	(82,954)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	04/06/2022	95.3400	95.4400	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	02/17/2023	95.1800	95.4400	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	95.3400	95.4400	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	04/01/2022	96.7950	95.4400	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	10/26/2022	95.0500	95.4400	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	27	67,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	01/27/2023	95.1200	95.4400	19,699	19,699				19,699	19,699	(27,997)	0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	06/27/2022	94.7100	95.4400	3,648	3,648				3,648	3,648	(5,185)	0001	2,500
ED	61	152,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/18/2023	CME 549300EX04Q20BFQTQ27	08/15/2022	95.3000	95.4400	44,504	44,504				44,504	44,504	(63,252)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	01/27/2023	96.8500	96.7050	730	730				730	730	(1,037)	0001	2,500
ED	17	42,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	07/28/2022	96.6200	96.7050	12,403	12,403				12,403	12,403	(17,628)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	11/30/2022	96.9000	96.7050	2,918	2,918				2,918	2,918	(4,148)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	03/14/2023	96.4400	96.7050	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	11/30/2022	96.8100	96.7050	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	12/16/2022	96.6700	96.7050	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	11	27,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	09/12/2022	96.7900	96.7050	8,025	8,025				8,025	8,025	(11,406)	0001	2,500
ED	21	52,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	09/12/2022	96.7800	96.7050	15,321	15,321				15,321	15,321	(21,775)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	11/14/2022	96.7300	96.7050	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	03/24/2023	96.6400	96.7050	730	730				730	730	(1,037)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/17/2025	CME 549300EX04Q20BFQTQ27	01/26/2023	96.6900	96.7050	8,755	8,755				8,755	8,755	(12,443)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	12/14/2022	96.6800	96.7500	8,755	8,755				8,755	8,755	(12,443)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	10/24/2022	96.7500	96.7500	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	20	50,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	07/28/2022	96.8400	96.7500	14,592	14,592				14,592	14,592	(20,738)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	01/26/2023	96.6200	96.7500	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	11/14/2022	96.7700	96.7500	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	01/27/2023	96.9300	96.7500	730	730				730	730	(1,037)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	10/24/2022	96.6700	96.7500	8,755	8,755				8,755	8,755	(12,443)	0001	2,500
ED	160	400,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	03/02/2022	98.0450	96.7500	93,438	93,438				93,438	93,438	(165,907)	0001	2,500
ED	11	27,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	01/12/2023	96.6900	96.7500	8,025	8,025				8,025	8,025	(11,406)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	02/02/2023	96.9600	96.7500	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/16/2025	CME 549300EX04Q20BFQTQ27	03/22/2023	96.6500	96.7500	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	01/27/2023	96.9500	96.7800	730	730				730	730	(1,037)	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	03/23/2022	96.7500	96.7800	5,837	5,837				5,837	5,837	(8,295)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	11/30/2022	96.7600	96.7800	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	01/27/2023	96.9700	96.7800	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	9	22,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	10/05/2022	96.7500	96.7800	6,566	6,566				6,566	6,566	(9,332)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	03/30/2023	96.6300	96.7800	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	01/23/2023	96.7800	96.7800	8,755	8,755				8,755	8,755	(12,443)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	11/14/2022	96.8200	96.7800	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	01/12/2023	96.8200	96.7800	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	320	800,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	03/02/2022	98.0350	96.7800	186,877	186,877				186,877	186,877	(331,814)	0001	2,500
ED	20	50,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/15/2025	CME 549300EX04Q20BFQTQ27	01/12/2023	96.8100	96.7800	14,592	14,592				14,592	14,592	(20,738)	0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q20BFQTQ27	03/09/2023	96.7300	96.8100	3,648	3,648				3,648	3,648	(5,185)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q20BFQTQ27	01/24/2022	97.9500	96.8100	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q20BFQTQ27	10/24/2022	96.7200	96.8100	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q20BFQTQ27	10/05/2022	96.8200	96.8100	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q20BFQTQ27	03/22/2023	96.8400	96.8100	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q20BFQTQ27	01/19/2023	97.0100	96.8100	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q20BFQTQ27	11/30/2022	96.7900	96.8100	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	7	17,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q20BFQTQ27	01/27/2023	96.6000	96.8100	5,107	5,107				5,107	5,107	(7,258)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q20BFQTQ27	01/23/2023	96.8000	96.8100	8,755	8,755				8,755	8,755	(12,443)	0001	2,500
ED	15	37,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	03/16/2026	CME 549300EX04Q20BFQTQ27	01/26/2023	96.9100	96.8100	10,944	10,944				10,944	10,944	(15,554)	0001	2,500
ED	1	2,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q20BFQTQ27	01/27/2023	96.9600	96.8050	730	730				730	730	(1,037)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q20BFQTQ27	02/14/2023	96.7300	96.8050	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q20BFQTQ27	03/22/2023	96.7500	96.8050	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q20BFQTQ27	01/26/2023	96.7300	96.8050	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	6	15,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q20BFQTQ27	03/22/2023	96.8100	96.8050	4,377	4,377				4,377	4,377	(6,222)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q20BFQTQ27	10/05/2022	96.9700	96.8050	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	320	800,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q20BFQTQ27	03/02/2022	98.0300	96.8050	186,877	186,877				186,877	186,877	(331,814)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q20BFQTQ27	01/09/2023	96.7700	96.8050	8,755	8,755				8,755	8,755	(12,443)	0001	2,500
ED	17	42,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q20BFQTQ27	06/27/2022	96.7800	96.8050	12,403	12,403				12,403	12,403	(17,628)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q20BFQTQ27	01/09/2023	96.8000	96.8050	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	8	20,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	12/15/2025	CME 549300EX04Q20BFQTQ27	10/05/2022	96.5600	96.8050	5,837	5,837				5,837	5,837	(8,295)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q20BFQTQ27	03/09/2023	96.7000	96.7900	2,189	2,189				2,189	2,189	(3,111)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q20BFQTQ27	10/24/2022	96.8500	96.7900	3,648	3,648				3,648	3,648	(5,185)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q20BFQTQ27	10/05/2022	96.8800	96.7900	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q20BFQTQ27	11/09/2022	96.8300	96.7900	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q20BFQTQ27	04/01/2022	97.6550	96.7900	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q20BFQTQ27	01/26/2023	96.7100	96.7900	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q20BFQTQ27	11/14/2022	96.7700	96.7900	8,755	8,755				8,755	8,755	(12,443)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q20BFQTQ27	02/14/2023	96.5500	96.7900	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	17	42,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q20BFQTQ27	11/30/2022	96.7500	96.7900	12,403	12,403				12,403	12,403	(17,628)	0001	2,500
ED	11	27,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	09/14/2026	CME 549300EX04Q20BFQTQ27	10/19/2022	96.8300	96.7900	8,025	8,025				8,025	8,025	(11,406)	0001	2,500
ED	2	5,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q20BFQTQ27	04/01/2022	97.6400	96.8050	1,459	1,459				1,459	1,459	(2,074)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q20BFQTQ27	10/05/2022	96.9500	96.8050	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	5	12,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q20BFQTQ27	10/26/2022	96.7400	96.8050	3,648	3,648				3,648	3,648	(5,185)	0001	2,500
ED	13	32,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q20BFQTQ27	01/26/2023	96.8000	96.8050	9,485	9,485				9,485	9,485	(13,480)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q20BFQTQ27	01/26/2023	96.7200	96.8050	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q20BFQTQ27	01/26/2023	96.8000	96.8050	8,755	8,755				8,755	8,755	(12,443)	0001	2,500
ED	12	30,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q20BFQTQ27	07/28/2022	96.8500	96.8050	8,755	8,755				8,755	8,755	(12,443)	0001	2,500
ED	10	25,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q20BFQTQ27	03/09/2023	96.7900	96.8050	7,296	7,296				7,296	7,296	(10,369)	0001	2,500
ED	4	10,000	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q20BFQTQ27	12/14/2022	96.6200	96.8050	2,918	2,918				2,918	2,918	(4,148)	0001	2,500
ED	3	7,500	Euro Dollar	Fixed Annuity Hedge	N/A	Interest Rate	06/15/2026	CME 549300EX04Q20BFQTQ27	03/09/2023	96.5000	96.8050	2,189	2,189				2,189	2,189	(3,111)	0001	2,500
RT	7	350	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME 549300EX04Q20BFQTQ27	03/20/2023	1,797.8900	1,813.5000	50,055	50,055				50,055	50,055	(43,400)	0001	50
RT	1	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME 549300EX04Q20BFQTQ27	03/31/2023	1,812.8000	1,813.5000	7,151	7,151				7,151	7,151	(6,200)	0001	50
RT	13	650	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CME 549300EX04Q20BFQTQ27	03/14/2023	1,779.8500	1,813.5000	92,959	92,959				92,959	92,959	(80,600)	0001	50
MF	1	50	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CBOT 549300EX04Q20BFQTQ27	03/15/2023	1,952.5000	2,096.5000	3,704	3,704				3,704	3,704	(3,234)	0001	50
MF	9	450	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CBOT 549300EX04Q20BFQTQ27	03/17/2023	1,969.7200	2,096.5000	33,340	33,340				33,340	33,340	(29,110)	0001	50
MF	1	50	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2023	CBOT 549300EX04Q20BFQTQ27	03/20/2023	2,005.0000	2,096.5000	3,704	3,704				3,704	3,704	(3,234)	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												6,811,853	6,811,853				6,811,853	6,811,853	(18,245,013)	XXX	XXX
1649999999. Subtotal - Short Futures												6,811,853	6,811,853				6,811,853	6,811,853	(18,245,013)	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												47,368,855	47,368,855				47,368,855	47,368,855	40,781,602	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												47,368,855	47,368,855				47,368,855	47,368,855	40,781,602	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
.....	28,576,762	18,792,094	47,368,855
Total Net Cash Deposits	28,576,762	18,792,094	47,368,855

(a)

Code	Description of Hedged Risk(s)
0001	Hedges the equity risk of fixed income annuity products. .....
.....	.....
.....	.....

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		51,794,142	(4,425,287)	51,794,142	51,794,142	(4,425,287)	51,794,142	40,781,602	40,781,602
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	221,015,000		172,611,006	(8,716,267)		248,778,128	(9,254,208)	18,508,920	37,284,221	
BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	Y	Y	186,690,000		320,870,202	(112,893,529)	21,286,674	475,881,518	(281,011,400)	8,180,117	52,574,313	
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Y	Y	315,154,907		440,491,030	(124,882,221)	453,901	541,976,092	(212,356,896)	14,464,289	93,951,918	
CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770XOHC3ZE78	Y	Y	144,100,000		96,787,786	(8,915,986)		152,712,543	(8,675,878)		17,602,850	
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	204,210,000		176,301,661	(26,398,837)		227,519,052	(28,606,480)		29,294,725	
CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	Y	Y	43,990,000		17,640,142	(3,943,581)		31,500,066	(8,057,753)		12,252,068	
CREDIT SUISSE (USA) INC	EXD7DEVFDH4HOFF07349	Y	Y	28,400,000		27,852,792	(3,924,905)		34,982,465	(3,924,905)	2,657,560	2,546,814	
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y			55,377,830	(163,422,554)		55,377,830	(247,198,376)		56,405,990	
GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	Y	Y			969,068	(3,689,904)		1,353,075	(3,689,904)		1,158,850	
GOLDMAN SACHS INTERNATIONAL	KD3XUN7C6T14HNAYLU02	Y	Y	3,680,000		3,548,948			3,548,948			171,255	
HSBC BANK PLC	1IE8VN3OJCEQV1H4R804	Y	Y	68,060,000		60,035,510	(60,345)		73,878,197	(61,094)	5,757,103	15,690,398	
JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	Y	Y	48,010,000		37,463,817	(20,641,795)		49,818,177	(20,043,629)	9,485,301		
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	Y	Y							(737,001)		185,963	
MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	Y	Y			12,148,849	(7,099,236)	5,049,613	8,482,896	(37,940,878)		16,144,537	
MORGAN STANLEY	I7331LVCZKQKX5T7XV54	Y	Y	237,410,000		198,994,790	(52,663,367)		220,507,356	(61,155,736)		35,268,503	
Morgan Stanley International	4PQUHN3JPFGFNF3BB653	Y	Y	5,640,000									
Natixis NA	KX1WK48MPD4Y2NCUIZ63	Y	Y	2,540,000									
ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	Y	Y			100,404,895	(92,592,630)	7,812,265	144,080,495	(138,887,995)	5,192,500	26,493,767	
SOCIETE GENERALE SA	O2RNE8IBXP4ROTD8PU41	Y	Y	383,516,288		391,400,886	(65,913,316)		436,743,191	(73,153,392)		32,861,735	
SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	Y	Y	58,019,000		49,203,249	(559,428)		65,960,542	(615,540)	7,326,002	4,941,943	
0299999999. Total NAIC 1 Designation				1,950,435,195		2,162,102,459	(696,317,899)	34,602,453	2,773,100,569	(1,135,371,063)	62,086,491	444,315,153	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						850,768	(16,979,292)		1,027,136	(202,984,184)		53,538,848	
0999999999 - Gross Totals				1,950,435,195		2,214,747,369	(717,722,477)	86,396,595	2,825,921,847	(1,342,780,534)	113,880,633	538,635,604	40,781,602
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						2,214,747,369	(717,722,477)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	197,940,000	197,940,000	197,940,000		V
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Cash		Cash	10,220,000	10,220,000	10,220,000		V
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Cash		Cash	1,180,000	1,180,000	1,180,000		V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Cash		Cash	47,440,000	47,440,000	47,440,000		V
ROYAL BK CANADA ES71P3U3RHIGC71XBU11	Cash		Cash	10,090,000	10,090,000	10,090,000		V
CHICAGO MERCANTILE EXCHANGE (Morgan Stanley) SNZ2OJLFK8MNNCLQOF39	Cash		Cash	395,162,973	395,162,973	395,162,973		IV
0199999999 - Total				662,032,973	662,032,973	662,032,973	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		Cash	221,015,000	221,015,000	XXX		V
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	186,690,000	186,690,000	XXX		V
BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	Cash		Cash	315,154,907	315,154,907	XXX		V
CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	Cash		Cash	144,100,000	144,100,000	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	204,210,000	204,210,000	XXX		V
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Cash		Cash	43,990,000	43,990,000	XXX		V
CREDIT SUISSE (USA) INC EXD7DEVFDH4HOFF07349	Cash		Cash	28,400,000	28,400,000	XXX		V
GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	Cash		Cash	3,680,000	3,680,000	XXX		V
HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	Cash		Cash	68,060,000	68,060,000	XXX		V
JPMORGAN CHASE 815DZWZKVSZI1NUHU748	Cash		Cash	48,010,000	48,010,000	XXX		V
MORGAN STANLEY I7331LVCZKOKX5T7XV54	Cash		Cash	237,410,000	237,410,000	XXX		V
Morgan Stanley International 4P0UHN3JPFGFNF3BB653	Cash		Cash	5,640,000	5,640,000	XXX		V
Natixis NA KX1WK48MPD4Y2NCUIZ63	Cash		Cash	2,540,000	2,540,000	XXX		V
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash		Cash	383,516,288	383,516,288	XXX		V
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Cash		Cash	58,019,000	58,019,000	XXX		V
0299999999 - Total				1,950,435,195	1,950,435,195	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A. ..... Tampa, FL	.....	4.600	76,883,125	.....	3,378,264,255	2,110,633,323	1,320,074,321	XXX.
Citibank, N.A. ..... Tampa, FL	C	.....	.....	.....	55,444,342	90,234,719	76,534,174	XXX.
Federal Home Loan Bank ..... Des Moines, IA	.....	.....	.....	.....	368,368	27,440,421	384,540	XXX.
JPMorgan Chase Bank, N.A. ..... New York, NY	.....	4.600	7,133,405	.....	276,017,826	153,519,200	444,895,323	XXX.
Wells Fargo Bank, N.A. ..... Minneapolis, MN	.....	.....	.....	.....	921,131	979,516	1,017,752	XXX.
The Bank of New York Mellon .. New York, NY	.....	.....	.....	.....	7,059,501	7,280,126	7,893,956	XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	84,016,529		3,718,075,424	2,390,087,305	1,850,800,065	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	84,016,529		3,718,075,424	2,390,087,305	1,850,800,065	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
....	.....	.....	.....	.....	.....	.....	.....	.....
0599999. Total - Cash	XXX	XXX	84,016,529		3,718,075,424	2,390,087,305	1,850,800,065	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	Fidelity Investment Treasury		03/31/2023			3,483,000,000		
	Goldman Sachs Financial SQ Govt FG		12/30/2022			16,545,888		76,751
	Goldman Sachs FS Treas OBL - FST		03/01/2023			100,000,000		
	Goldman Sachs FS Treasury SOL - FST		03/07/2023			200,000,000		
	Bank of New York Mellon Corp		11/29/2022			21,505,379	6	62,834
	Blackrock Liquidity Funds		03/15/2023			550,000,000		
	Citi Dollars on Deposit		03/31/2023			1,220,000,000		
	Invesco Treasury - Inst		03/17/2023			2,050,000,000		
	State Street Inst Trust Pl MM Prem		03/15/2023			400,000,000		
	JP Morgan		03/31/2023			10,000		
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,041,061,267	6	139,585
	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-J11 4A1		02/01/2023	5.000	02/28/2023	85,562	967	3,021
	CSFB 2002-AR33 5X CSFB 2005-11 5X		01/31/2023	5.250	01/31/2023	10		
	FNR 1989-96 R		01/31/2023	59,197.000	03/31/2043	5		
	RALI 2002-QS13 A8		01/31/2023	8.100	01/31/2043	2		305
	FBC21 A A4 FBC21 A A4		01/31/2023	32.500	02/28/2023	17		
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						85,596	967	3,326
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						8,041,146,863	973	142,911
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						8,041,061,267	6	139,585
2429999999. Total - Residential Mortgage-Backed Securities						85,596	967	3,326
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						8,041,146,863	973	142,911
8609999999 - Total Cash Equivalents						8,041,146,863	973	142,911